



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



500 WEST TEMPLE STREET
KENNETH HAHN HALL OF ADMINISTRATION 462
LOS ANGELES, CALIFORNIA 90012

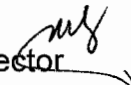
MARK J. SALADINO
TREASURER AND TAX COLLECTOR

TELEPHONE
(213) 974-2139

November 23, 2010

TELECOPIER
(213) 626-1701

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
OCTOBER 2010**

The attached Report of Investments for the month of October 2010 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of October 2010 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

MJS:NI
EBG:rkw

Attachment

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2010

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 2010

ATTACHMENTS

- VI. Non-Trading Portfolio Participant Composition
 - Percentage breakdown by participant in the Non-Trading Portfolio
- VII. Composition of Pooled Surplus Investment 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 2010

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2010

SCHEDULE A

| <u>PORTFOLIO PROFILE</u> | <u>Pooled Surplus Investments</u> | <u>Specific Purpose Investments</u> |
|--|---|---|
| Inventory Balance at 10/31/10 | | |
| At Cost | \$ 21,550,352,800 | \$ 76,599,148 |
| At Market | \$ 21,685,006,903 | \$ 76,648,708 |
| Repurchase Agreements | \$ - | \$ - |
| Reverse Repurchase Agreements | \$ - | \$ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 15.64% | 0.00% |
| United States Government and Agency Obligations | 43.34% | 6.67% |
| Bankers Acceptances | 0.75% | 0.00% |
| Commercial Paper | 36.49% | 0.00% |
| Municipal Obligations | 0.16% | 6.86% |
| Corporate and Deposit Notes | 3.62% | 3.02% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 83.45% |
| 1-60 days | 55.12% | 0.00% |
| 61 days-1 year | 11.84% | 85.74% |
| Over 1 year | 33.04% | 14.26% |
| Weighted Average Days to Maturity | 499 | |

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2010

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, 2010:

| <u>PSI</u> | <u>S&P</u> | <u>Moody's</u> | <u>% of Portfolio</u> |
|------------------------------------|----------------|----------------|-----------------------|
| Commercial Paper | A-1 | P-1 | 36.49% |
| Corporate and Deposit Notes | A-1 | P-1 | 3.62% |
| Los Angeles County Securities | AA- | A1 | 0.16% |
| Negotiable Certificates of Deposit | A-1 | P-1 | 15.64% |
| Bankers Acceptance | A-1 | P-1 | 0.75% |
| U.S. Agency Securities | AAA | Aaa | 38.43% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | AAA | Aaa | 1.43% |
| U.S. Treasury Bills | AAA | Aaa | 3.48% |
| | | | <u>100.00%</u> |
| | | | |
| <u>SPI</u> | | | |
| Local Agency Investment Fund | Not rated | Not rated | 82.71% |
| Commercial Paper | - | - | 0.00% |
| Corporate and Deposit Notes | A-1+ | P-1 | 3.02% |
| Mortgage Trust Deeds | AA- | Aa2 | 0.74% |
| Los Angeles County Securities | AA- | Aa2 | 6.86% |
| Negotiable Certificates of Deposit | - | - | 0.00% |
| Guaranteed Investment Contracts | - | - | 0.00% |
| U.S. Agency Securities | AAA | Aaa | 6.56% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | AAA | Aaa | 0.00% |
| U.S. Treasury Bonds | AAA | Aaa | 0.11% |
| | | | <u>100.00%</u> |

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2010

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

| | |
|---|-------------------|
| Investment Balance 10/31/10 | \$ 21,550,352,800 |
| Market Value at 10/31/10 | \$ 21,685,006,903 |
| Average Daily Balance | \$ 20,753,081,645 |
| Gains and Losses: | |
| For the Month | \$ 485,812 |
| For the Past 12 Months | \$ 6,213,127 |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | \$ - |
| Earnings for the Month | \$ 24,486,771 |
| Earnings for the Past 12 Months | \$ 322,897,934 |
| Earnings Rate for the Month | 1.38% |

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF OCTOBER 31, 2010

SCHEDULE C

| <u>Bank Name</u> | <u>Balance</u> |
|------------------------------------|--------------------------|
| Bank of America - Concentration | \$ 137,997,294.22 (A) |
| Bank of the West - Concentration | \$ 45,531,676.70 (B) |
| Citi Bank - Concentration | \$ - |
| Union Bank- Concentration | \$ 3,385,408.26 |
| Wells Fargo - Concentration | <u>\$ 5,616,153.02</u> |
| Total Ledger Balance for all Banks | <u>\$ 192,530,532.20</u> |

(A) \$24.493 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) \$36.943 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR OCTOBER 2010
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 2010

| | |
|---------------------|---------------------|
| Total Deposits | \$ 3,757,533,036.16 |
| Total Disbursements | \$ 3,772,557,275.29 |

| | |
|--|------|
| Discretionary Funds Liquidity Withdrawal Ratio As of October 31, 2010 | 1.69 |
|--|------|

Six-Month Cash Availability Projection:

| <u>Month</u> | <u>Investment</u> | | | <u>Cumulative</u> |
|--------------|---------------------|---------------------|----------------------|-----------------------|
| | <u>Maturities</u> | <u>Deposits</u> | <u>Disbursements</u> | <u>Available Cash</u> |
| November | \$ 7,200,621,000.00 | \$ 4,029,800,000.00 | \$ 3,992,500,000.00 | \$ 7,237,921,000.00 |
| December | \$ 4,905,060,000.00 | \$ 7,404,800,000.00 | \$ 5,283,600,000.00 | \$ 14,264,181,000.00 |
| January | \$ 325,000,000.00 | \$ 3,376,600,000.00 | \$ 4,762,000,000.00 | \$ 13,203,781,000.00 |
| February | \$ 77,612,000.00 | \$ 2,345,400,000.00 | \$ 4,167,300,000.00 | \$ 11,459,493,000.00 |
| March | \$ 208,245,000.00 | \$ 3,577,100,000.00 | \$ 4,267,100,000.00 | \$ 10,977,738,000.00 |
| April | \$ 120,000,000.00 | \$ 6,761,500,000.00 | \$ 4,771,400,000.00 | \$ 13,087,838,000.00 |

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 2010, the Treasurer placed \$89.006 million in the Bank of the West Money Market Plus Account and \$144.085 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, \$36.943 million and \$24.493 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 PSI 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 \$0.57 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

AGENCIES – Securities (debentures and notes) issued by Federal agencies, such as Federal Home Loan Banks (FHLB), and Federal Farm Credit Banks (FFCB). Agency Securities are issued on both a discount and coupon basis and have a variety of maturity periods. A few are backed by the full faith and credit of the United States Government, some are guaranteed by the Treasury or supported by the issuing agency's right to borrow from the Treasury, and some lack any formal governmental backing. Government National Mortgage Association (GNMA) and Federal Home Loan Mortgage Corporation (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 2010
COMPLIANCE REPORT

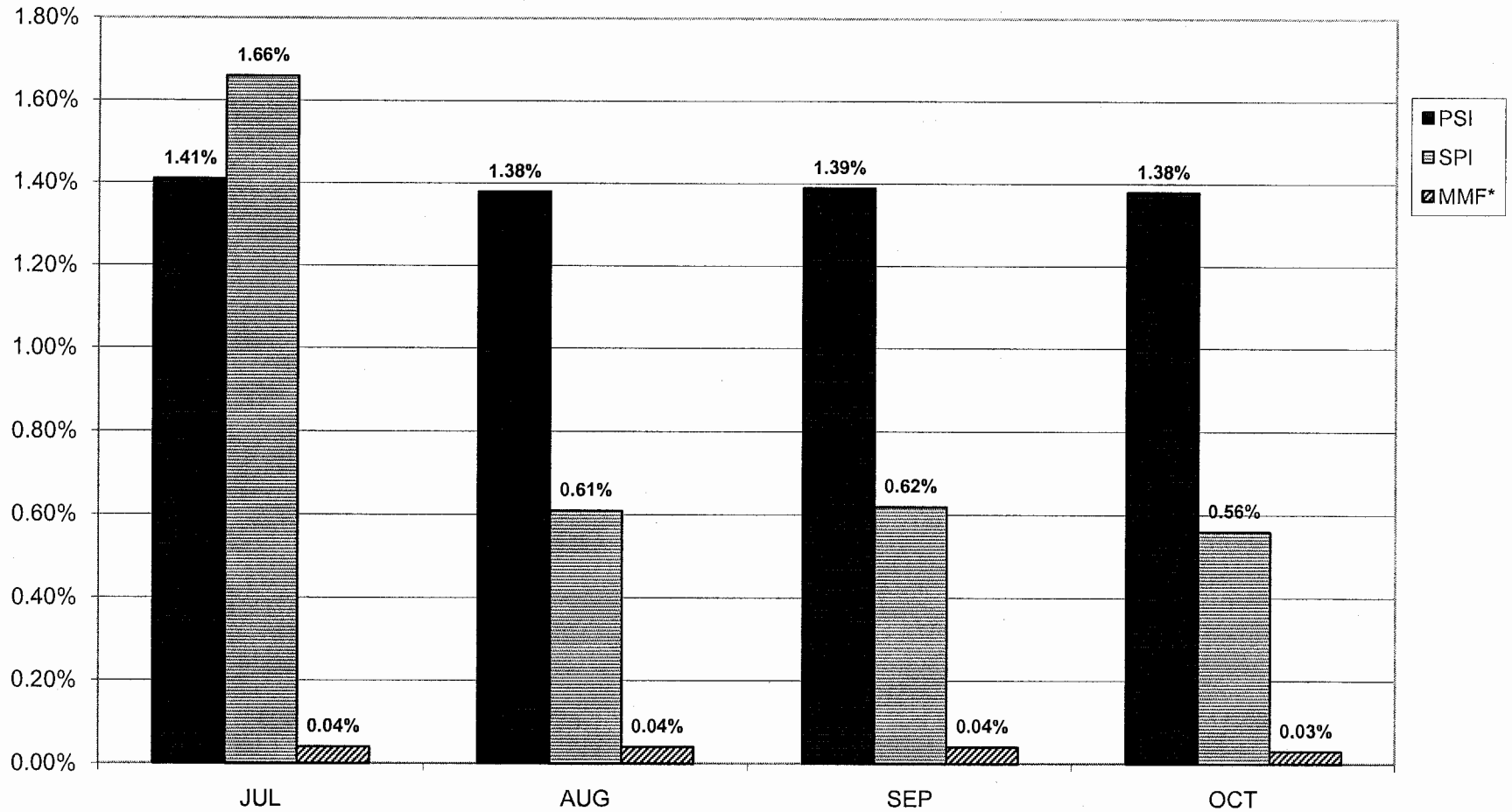
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2010

No exceptions noted.

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

| DAY | <u>POOLED SURPLUS INVESTMENTS</u> | <u>SPECIFIC PURPOSE INVESTMENTS</u> |
|------------|-----------------------------------|-------------------------------------|
| | TOTAL COST | TOTAL COST |
| 1 | 21,214,337,829.77 | 76,633,323.32 |
| 2 | 21,214,337,829.77 | 76,633,323.32 |
| 3 | 21,214,337,829.77 | 76,633,323.32 |
| 4 | 21,075,342,877.51 | 76,631,404.44 |
| 5 | 20,787,796,372.76 | 76,631,404.44 |
| 6 | 20,537,780,116.08 | 76,631,404.44 |
| 7 | 20,513,643,118.55 | 76,631,404.44 |
| 8 | 20,414,086,231.95 | 76,629,700.61 |
| 9 | 20,414,086,231.95 | 76,629,700.61 |
| 10 | 20,414,086,231.95 | 76,629,700.61 |
| 11 | 20,414,086,231.95 | 76,629,700.61 |
| 12 | 20,258,478,150.96 | 76,629,700.61 |
| 13 | 20,300,719,638.88 | 76,629,700.61 |
| 14 | 20,537,034,994.50 | 76,629,700.61 |
| 15 | 20,472,683,490.58 | 76,598,795.37 |
| 16 | 20,472,683,490.58 | 76,598,795.37 |
| 17 | 20,472,683,490.58 | 76,598,795.37 |
| 18 | 20,500,693,224.80 | 76,598,795.37 |
| 19 | 20,549,260,765.05 | 76,598,795.37 |
| 20 | 20,495,278,639.76 | 76,598,795.37 |
| 21 | 20,581,747,822.86 | 76,598,795.37 |
| 22 | 20,612,322,481.41 | 76,598,795.37 |
| 23 | 20,612,322,481.41 | 76,598,795.37 |
| 24 | 20,612,322,481.41 | 76,598,795.37 |
| 25 | 20,608,006,365.94 | 76,598,795.37 |
| 26 | 20,772,553,607.08 | 76,598,795.37 |
| 27 | 20,907,524,605.21 | 76,598,795.37 |
| 28 | 21,710,625,104.87 | 76,598,795.37 |
| 29 | 21,552,158,234.75 | 76,598,795.37 |
| 30 | 21,552,158,234.75 | 76,598,795.37 |
| 31 | 21,550,352,800.05 | 76,599,148.27 |
| AVG | <u>20,753,081,645.40</u> | <u>76,613,334.39</u> |

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



* Provided for comparative purposes only.
* Source: Money Fund Report as of October 31, 2010.

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

| | (PSI) <u>TRADING/NON-TRADING</u> | <u>SPECIFIC PURPOSE INVESTMENT</u> |
|---|-------------------------------------|--|
| Revenues: | | |
| Interest Earnings | \$25,292,728 | \$34,842 |
| Gains (Losses) on Sales of Non-Trading Securities. | 485,812 | 0 |
| Gains (Losses) on Sales of Trading Securities. | 0 | 0 |
| Amortization/Accretion | (1,291,769) | 355 |
| Prior Accrual Adjustment | 0 | 0 |
| | <u>0</u> | <u>0</u> |
| Total Revenues | <u>\$24,486,771</u> | <u>\$35,197</u> |
| Expenses: | | |
| Interest Expense | 0 | 0 |
| *Investment Management Fee | 0 | 2,000 |
| | <u>0</u> | <u>2,000</u> |
| | <u>\$0</u> | <u>\$2,000</u> |
| NET INCOME | <u>\$24,486,771</u> | <u>\$33,197</u> |

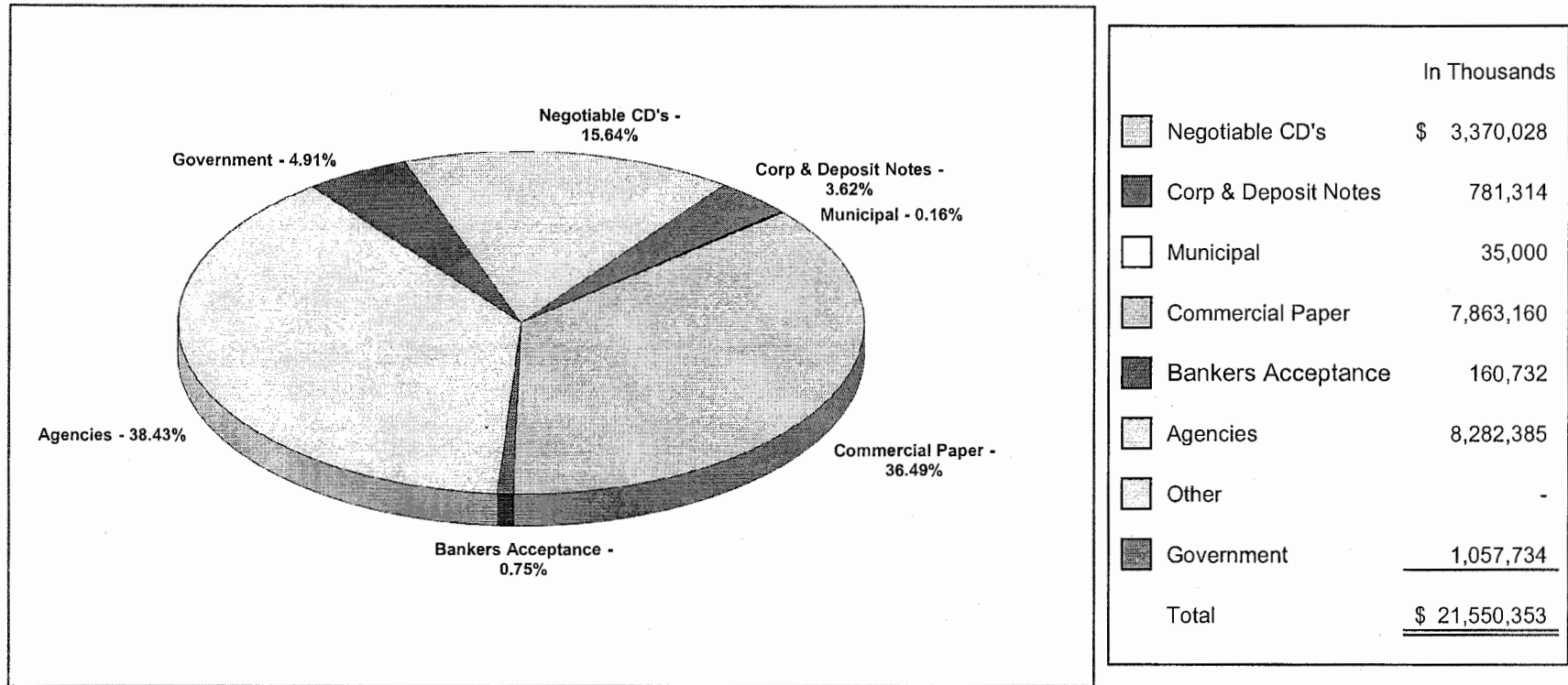
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of October 31, 2010
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

| <u>Entity</u> | <u>Non- Discretionary</u> | <u>Discretionary</u> |
|---|-------------------------------|----------------------|
| Consolidated School Districts | 61.50% | |
| Los Angeles County and Related Entities | 28.81% | |
| Consolidated Sanitation Districts | | 3.64% |
| Metropolitan Transportation Authority | | 1.33% |
| Miscellaneous Agencies Pooled Investments | | 2.46% |
| South Coast Air Quality Management District | | 2.25% |
| Miscellaneous | | 0.01% |
| Total | <u>90.31%</u> | <u>9.69%</u> |

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF OCTOBER 2010
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, 2010 to October 31, 2010
Attachment VIII

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---------|-------------------|-------------|--------|--------------------------------|-----------|----------|----------------------|----------------------|-------------|------|--------|
| NTRD | BAN | 10/27/10 | 85107 | LACCAL BANS | 0.67000 | 06/30/13 | 10,000,000.00 | 10,000,000.00 | 0.00 | SPNB | LAC |
| | BAN Total | | | | | | <u>10,000,000.00</u> | <u>10,000,000.00</u> | <u>0.00</u> | | |
| NTRD | BNOT | 10/14/10 | 84985 | BK OF AMERICA NA BK NOTE | 0.23000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BA |
| | BNOT Total | | | | | | <u>50,000,000.00</u> | <u>50,000,000.00</u> | <u>0.00</u> | | |
| NTRD | CPD | 10/01/10 | 84916 | RANGER FUNDING CO LLC CP | 0.25000 | 10/18/10 | 28,332,000.00 | 28,328,655.25 | 0.00 | BNY | BA |
| NTRD | CPD | 10/01/10 | 84917 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/08/10 | 25,000,000.00 | 24,993,930.56 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/01/10 | 84918 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/08/10 | 27,977,000.00 | 27,970,207.81 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/01/10 | 84919 | FALCON ASSET SEC CO LLC CP | 0.23000 | 10/15/10 | 30,000,000.00 | 29,997,316.67 | 0.00 | BNY | RBCDR |
| NTRD | CPD | 10/01/10 | 84920 | RBS FINANCE NV (NA) INC CP | 0.22000 | 11/04/10 | 50,000,000.00 | 49,989,611.11 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/01/10 | 84921 | FALCON ASSET SEC CO LLC CP | 0.22000 | 10/04/10 | 35,000,000.00 | 34,999,358.33 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/04/10 | 84924 | FALCON ASSET SEC CO LLC CP | 0.23000 | 10/13/10 | 50,000,000.00 | 49,997,125.00 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/04/10 | 84925 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/05/10 | 50,000,000.00 | 49,989,777.78 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/04/10 | 84926 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/08/10 | 50,000,000.00 | 49,988,819.44 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/04/10 | 84927 | THUNDER BAY FUNDING LLC CP | 0.25000 | 12/01/10 | 50,000,000.00 | 49,979,861.11 | 0.00 | BNY | RBCDR |
| NTRD | CPD | 10/04/10 | 84928 | CITIGROUP FUNDING INC CP | 0.23000 | 11/03/10 | 12,596,000.00 | 12,593,585.77 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/05/10 | 84930 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/09/10 | 50,000,000.00 | 49,987,847.22 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/05/10 | 84931 | ING US FUNDING LLC CP | 0.20000 | 11/01/10 | 46,000,000.00 | 45,993,100.00 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/05/10 | 84932 | CITIGROUP FUNDING INC CP | 0.23000 | 11/05/10 | 50,000,000.00 | 49,990,097.22 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/05/10 | 84933 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/03/10 | 50,000,000.00 | 49,990,736.11 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/06/10 | 84937 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 11/10/10 | 25,000,000.00 | 24,994,166.67 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/06/10 | 84938 | JUPITER SEC CO LLC CP | 0.23000 | 11/02/10 | 50,000,000.00 | 49,991,375.00 | 0.00 | BNY | BA |
| NTRD | CPD | 10/06/10 | 84940 | BRYANT PARK FUNDING LLC CP | 0.22000 | 11/01/10 | 50,000,000.00 | 49,992,055.56 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/07/10 | 84942 | THUNDER BAY FUNDING LLC CP | 0.22000 | 11/09/10 | 50,000,000.00 | 49,989,916.67 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/07/10 | 84943 | THUNDER BAY FUNDING LLC CP | 0.22000 | 11/09/10 | 6,728,000.00 | 6,726,643.19 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/07/10 | 84944 | BARTON CAPITAL LLC CP | 0.22000 | 11/04/10 | 50,000,000.00 | 49,991,444.44 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/07/10 | 84945 | ABBEY NATIONAL NA LLC CP | 0.24000 | 11/08/10 | 50,000,000.00 | 49,989,333.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/07/10 | 84946 | CARGILL INC CP | 0.21000 | 11/02/10 | 25,000,000.00 | 24,996,208.33 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/07/10 | 84947 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/08/10 | 18,000,000.00 | 17,996,320.00 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/08/10 | 84949 | VARIABLE FUNDING CAP CO LLC CP | 0.24000 | 12/06/10 | 25,000,000.00 | 24,990,166.67 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/08/10 | 84950 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/10/10 | 50,000,000.00 | 49,989,458.33 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/08/10 | 84951 | RBS FINANCE NV (NA) INC CP | 0.23000 | 11/19/10 | 50,000,000.00 | 49,986,583.33 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/08/10 | 84952 | COMMERZBANK US FINANCE INC CP | 0.24000 | 11/22/10 | 40,750,000.00 | 40,737,775.00 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/08/10 | 84953 | BARTON CAPITAL LLC CP | 0.23000 | 11/15/10 | 50,000,000.00 | 49,987,861.11 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/08/10 | 84954 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/16/10 | 50,000,000.00 | 49,987,541.67 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/08/10 | 84955 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/08/10 | 33,698,000.00 | 33,691,325.92 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/08/10 | 84956 | REGENCY MARKETS NO. 1 LLC CP | 0.23000 | 11/08/10 | 35,039,000.00 | 35,032,060.33 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/08/10 | 84957 | COMMERZBANK US FINANCE INC CP | 0.22000 | 11/10/10 | 40,000,000.00 | 39,991,933.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/08/10 | 84958 | RBS FINANCE NV (NA) INC CP | 0.23000 | 11/09/10 | 50,000,000.00 | 49,989,777.78 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/12/10 | 84960 | CRC FUNDING LLC CP | 0.23000 | 11/19/10 | 40,000,000.00 | 39,990,288.89 | 0.00 | BNY | CITGM |

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|---------|----------|-------------|--------|--------------------------------|-----------|----------|---------------|---------------|-----------|------|--------|
| NTRD | CPD | 10/12/10 | 84961 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/09/10 | 50,000,000.00 | 49,991,055.56 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/12/10 | 84962 | COMMERZBANK US FINANCE INC CP | 0.22000 | 11/15/10 | 22,000,000.00 | 21,995,428.89 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/12/10 | 84963 | BARTON CAPITAL LLC CP | 0.23000 | 11/04/10 | 24,767,000.00 | 24,763,360.63 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/13/10 | 84968 | COMMERZBANK US FINANCE INC CP | 0.22000 | 11/16/10 | 50,000,000.00 | 49,989,611.11 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/13/10 | 84969 | CRC FUNDING LLC CP | 0.23000 | 11/19/10 | 50,000,000.00 | 49,988,180.56 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/13/10 | 84970 | CRC FUNDING LLC CP | 0.23000 | 11/19/10 | 10,000,000.00 | 9,997,636.11 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/13/10 | 84971 | ING US FUNDING LLC CP | 0.20000 | 11/05/10 | 32,000,000.00 | 31,995,911.11 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/14/10 | 84973 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/17/10 | 28,008,000.00 | 28,001,916.04 | 0.00 | BNY | RBCDR |
| NTRD | CPD | 10/14/10 | 84975 | THUNDER BAY FUNDING LLC CP | 0.22000 | 11/19/10 | 30,000,000.00 | 29,993,400.00 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/14/10 | 84976 | BARTON CAPITAL LLC CP | 0.23000 | 11/05/10 | 50,000,000.00 | 49,992,972.22 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/14/10 | 84977 | BARTON CAPITAL LLC CP | 0.23000 | 11/05/10 | 5,010,000.00 | 5,009,295.82 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/14/10 | 84978 | CITIGROUP FUNDING INC CP | 0.24000 | 11/19/10 | 50,000,000.00 | 49,988,000.00 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/14/10 | 84979 | CITIGROUP FUNDING INC CP | 0.22000 | 10/27/10 | 50,000,000.00 | 49,996,027.78 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/14/10 | 84980 | CITIGROUP FUNDING INC CP | 0.22000 | 10/27/10 | 36,000,000.00 | 35,997,140.00 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/14/10 | 84981 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 11/10/10 | 11,000,000.00 | 10,998,020.00 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/14/10 | 84982 | ABBEY NATIONAL NA LLC CP | 0.26000 | 11/30/10 | 50,000,000.00 | 49,983,027.78 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/14/10 | 84983 | ABBEY NATIONAL NA LLC CP | 0.26000 | 11/30/10 | 40,000,000.00 | 39,986,422.22 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/14/10 | 84984 | COMMERZBANK US FINANCE INC CP | 0.23000 | 11/19/10 | 43,954,000.00 | 43,943,890.58 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/15/10 | 84974 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/17/10 | 50,000,000.00 | 49,989,458.33 | 0.00 | BNY | BCI |
| NTRD | CPD | 10/15/10 | 84986 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/12/10 | 50,000,000.00 | 49,991,055.56 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/15/10 | 84987 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/15/10 | 50,000,000.00 | 49,990,097.22 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/15/10 | 84990 | VARIABLE FUNDING CAP CO LLC CP | 0.24000 | 11/29/10 | 40,000,000.00 | 39,988,000.00 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/15/10 | 84991 | BRYANT PARK FUNDING LLC CP | 0.24000 | 11/15/10 | 50,000,000.00 | 49,989,666.67 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/15/10 | 84992 | JUPITER SEC CO LLC CP | 0.23000 | 11/12/10 | 25,000,000.00 | 24,995,527.78 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/15/10 | 84993 | ABBEY NATIONAL NA LLC CP | 0.23000 | 11/19/10 | 50,000,000.00 | 49,988,819.44 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/15/10 | 84994 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/16/10 | 24,627,000.00 | 24,621,527.33 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/15/10 | 84997 | ING US FUNDING LLC CP | 0.20000 | 11/05/10 | 25,000,000.00 | 24,997,083.33 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/15/10 | 84998 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/30/10 | 50,000,000.00 | 49,984,027.78 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/18/10 | 84988 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 11/18/10 | 50,000,000.00 | 49,989,666.67 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/18/10 | 85000 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/17/10 | 50,000,000.00 | 49,990,416.67 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/18/10 | 85001 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/17/10 | 29,981,000.00 | 29,975,253.64 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/18/10 | 85002 | CAFCO LLC CP | 0.24000 | 11/22/10 | 14,300,000.00 | 14,296,663.33 | 0.00 | BNY | GS |
| NTRD | CPD | 10/18/10 | 85003 | SHEFFIELD RECEIVABLES CORP CP | 0.22000 | 11/19/10 | 36,000,000.00 | 35,992,960.00 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/18/10 | 85004 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/03/10 | 50,000,000.00 | 49,994,888.89 | 0.00 | BNY | RBCDR |
| NTRD | CPD | 10/18/10 | 85005 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/29/10 | 50,000,000.00 | 49,985,416.67 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/18/10 | 85006 | COMMERZBANK US FINANCE INC CP | 0.23000 | 11/23/10 | 50,000,000.00 | 49,988,500.00 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/18/10 | 85007 | ING US FUNDING LLC CP | 0.20000 | 11/16/10 | 37,000,000.00 | 36,994,038.89 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/18/10 | 85008 | ING US FUNDING LLC CP | 0.20000 | 11/18/10 | 30,000,000.00 | 29,994,833.33 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/19/10 | 85011 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/19/10 | 27,381,000.00 | 27,375,105.48 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/19/10 | 85012 | RANGER FUNDING CO LLC CP | 0.23000 | 11/04/10 | 10,002,000.00 | 10,000,977.57 | 0.00 | BNY | RBCDR |
| NTRD | CPD | 10/19/10 | 85013 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/30/10 | 50,000,000.00 | 49,985,416.67 | 0.00 | BNY | MFR |

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| NTRD | CPD | 10/19/10 | 85014 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/30/10 | 25,000,000.00 | 24,992,708.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/19/10 | 85015 | RANGER FUNDING CO LLC CP | 0.23000 | 10/27/10 | 20,000,000.00 | 19,998,977.78 | 0.00 | BNY | BA |
| NTRD | CPD | 10/19/10 | 85016 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/01/10 | 38,346,000.00 | 38,334,549.46 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/20/10 | 85019 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/22/10 | 50,000,000.00 | 49,989,458.33 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/20/10 | 85023 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/22/10 | 25,000,000.00 | 24,994,270.83 | 0.00 | BNY | MS |
| NTRD | CPD | 10/20/10 | 85024 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 12/08/10 | 30,000,000.00 | 29,990,608.33 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/20/10 | 85025 | BARTON CAPITAL LLC CP | 0.23000 | 11/05/10 | 30,000,000.00 | 29,996,933.33 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/20/10 | 85026 | ABBEY NATIONAL NA LLC CP | 0.24000 | 12/01/10 | 50,000,000.00 | 49,986,000.00 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/20/10 | 85027 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/20/10 | 36,000,000.00 | 35,984,750.00 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/20/10 | 85028 | BARTON CAPITAL LLC CP | 0.23000 | 12/08/10 | 45,018,000.00 | 45,003,906.87 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/20/10 | 85029 | COMMERZBANK US FINANCE INC CP | 0.26000 | 12/20/10 | 50,000,000.00 | 49,977,972.22 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/21/10 | 85032 | COMMERZBANK US FINANCE INC CP | 0.23000 | 12/01/10 | 50,000,000.00 | 49,986,902.78 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/21/10 | 85033 | RANGER FUNDING CO LLC CP | 0.25000 | 12/01/10 | 50,000,000.00 | 49,985,763.89 | 0.00 | BNY | BA |
| NTRD | CPD | 10/21/10 | 85034 | BARTON CAPITAL LLC CP | 0.24000 | 12/09/10 | 28,062,000.00 | 28,052,833.08 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/21/10 | 85035 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/20/10 | 50,000,000.00 | 49,979,166.67 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/21/10 | 85036 | JUPITER SEC CO LLC CP | 0.23000 | 12/10/10 | 42,000,000.00 | 41,986,583.33 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/21/10 | 85037 | ING US FUNDING LLC CP | 0.21000 | 12/13/10 | 50,000,000.00 | 49,984,541.67 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/21/10 | 85038 | CARGILL INC CP | 0.22000 | 12/02/10 | 50,000,000.00 | 49,987,166.67 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/21/10 | 85039 | CRC FUNDING LLC CP | 0.24000 | 11/29/10 | 35,000,000.00 | 34,990,900.00 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/21/10 | 85040 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/20/10 | 50,000,000.00 | 49,979,166.67 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/22/10 | 85044 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/24/10 | 25,000,000.00 | 24,994,500.00 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/22/10 | 85045 | FALCON ASSET SEC CO LLC CP | 0.22000 | 11/05/10 | 50,000,000.00 | 49,995,722.22 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/22/10 | 85046 | FALCON ASSET SEC CO LLC CP | 0.23000 | 12/06/10 | 50,000,000.00 | 49,985,625.00 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/22/10 | 85047 | RBS FINANCE NV (NA) INC CP | 0.23000 | 12/03/10 | 50,000,000.00 | 49,986,583.33 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/22/10 | 85048 | RBS FINANCE NV (NA) INC CP | 0.25000 | 12/20/10 | 50,000,000.00 | 49,979,513.89 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/22/10 | 85049 | RBS FINANCE NV (NA) INC CP | 0.25000 | 12/20/10 | 25,000,000.00 | 24,989,756.94 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/22/10 | 85050 | BARTON CAPITAL LLC CP | 0.24000 | 11/15/10 | 22,656,000.00 | 22,652,375.04 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/22/10 | 85051 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/24/10 | 35,636,000.00 | 35,628,160.08 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/22/10 | 85052 | DANSKE CORP CP | 0.26000 | 12/08/10 | 44,000,000.00 | 43,985,064.44 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/25/10 | 85064 | JUPITER SEC CO LLC CP | 0.23000 | 12/03/10 | 50,000,000.00 | 49,987,541.67 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/25/10 | 85065 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/10/10 | 25,000,000.00 | 24,997,444.44 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/25/10 | 85066 | ING US FUNDING LLC CP | 0.20000 | 11/16/10 | 50,000,000.00 | 49,993,888.89 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/25/10 | 85067 | BARTON CAPITAL LLC CP | 0.23000 | 11/16/10 | 25,000,000.00 | 24,996,486.11 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/25/10 | 85068 | ING US FUNDING LLC CP | 0.20500 | 12/02/10 | 10,000,000.00 | 9,997,836.11 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/25/10 | 85071 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/15/10 | 25,687,000.00 | 25,683,403.82 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/25/10 | 85072 | HSBC FINANCE CORP CP | 0.22000 | 12/07/10 | 50,000,000.00 | 49,986,861.11 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/26/10 | 85056 | DANSKE CORP CP | 0.26000 | 12/28/10 | 25,000,000.00 | 24,988,625.00 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/26/10 | 85084 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 12/20/10 | 50,000,000.00 | 49,981,666.67 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/26/10 | 85085 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 12/20/10 | 2,564,000.00 | 2,563,059.87 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/26/10 | 85086 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/19/10 | 49,476,000.00 | 49,468,413.68 | 0.00 | BNY | ALA |
| NTRD | CPD | 10/26/10 | 85087 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/09/10 | 50,000,000.00 | 49,995,527.78 | 0.00 | BNY | CITGM |

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| NTRD | CPD | 10/26/10 | 85088 | FALCON ASSET SEC CO LLC CP | 0.22000 | 11/16/10 | 50,000,000.00 | 49,993,583.33 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/26/10 | 85089 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 12/09/10 | 25,000,000.00 | 24,992,972.22 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/26/10 | 85090 | GE CAPITAL CORP CP | 0.22000 | 12/14/10 | 15,000,000.00 | 14,995,508.33 | 0.00 | BNY | GECC |
| NTRD | CPD | 10/26/10 | 85091 | BRYANT PARK FUNDING LLC CP | 0.24000 | 11/09/10 | 50,000,000.00 | 49,995,333.33 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/26/10 | 85092 | HSBC FINANCE CORP CP | 0.21000 | 12/02/10 | 50,000,000.00 | 49,989,208.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/27/10 | 85099 | RANGER FUNDING CO LLC CP | 0.24000 | 12/01/10 | 25,000,000.00 | 24,994,166.67 | 0.00 | BNY | BA |
| NTRD | CPD | 10/27/10 | 85100 | RANGER FUNDING CO LLC CP | 0.22000 | 12/01/10 | 50,000,000.00 | 49,989,305.56 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/27/10 | 85101 | RANGER FUNDING CO LLC CP | 0.22000 | 12/01/10 | 4,482,000.00 | 4,481,041.35 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/27/10 | 85102 | DANSKE CORP CP | 0.24000 | 12/03/10 | 50,000,000.00 | 49,987,666.67 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/27/10 | 85103 | DANSKE CORP CP | 0.24000 | 12/06/10 | 50,000,000.00 | 49,986,666.67 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/27/10 | 85104 | JUPITER SEC CO LLC CP | 0.23000 | 11/23/10 | 50,000,000.00 | 49,991,375.00 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/27/10 | 85105 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/15/10 | 40,210,000.00 | 40,205,118.95 | 0.00 | BNY | RBCDR |
| NTRD | CPD | 10/27/10 | 85106 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/29/10 | 25,000,000.00 | 24,994,729.17 | 0.00 | BNY | BCI |
| NTRD | CPD | 10/27/10 | 85108 | ABBEY NATIONAL NA LLC CP | 0.24000 | 12/07/10 | 50,000,000.00 | 49,986,333.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/27/10 | 85109 | ABBEY NATIONAL NA LLC CP | 0.24000 | 12/07/10 | 20,000,000.00 | 19,994,533.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/27/10 | 85110 | ING US FUNDING LLC CP | 0.21000 | 12/02/10 | 50,000,000.00 | 49,989,500.00 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/28/10 | 85112 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 12/06/10 | 50,000,000.00 | 49,987,541.67 | 0.00 | BNY | BCI |
| NTRD | CPD | 10/28/10 | 85126 | CITIGROUP FUNDING INC CP | 0.24000 | 12/09/10 | 50,000,000.00 | 49,986,000.00 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/28/10 | 85127 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/24/10 | 25,000,000.00 | 24,995,312.50 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/28/10 | 85128 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/24/10 | 25,012,000.00 | 25,007,310.25 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/28/10 | 85129 | CRC FUNDING LLC CP | 0.23000 | 12/10/10 | 50,000,000.00 | 49,986,263.89 | 0.00 | BNY | JPM |
| NTRD | CPD | 10/28/10 | 85130 | COMMERZBANK US FINANCE INC CP | 0.23000 | 12/06/10 | 50,000,000.00 | 49,987,541.67 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/28/10 | 85131 | COMMERZBANK US FINANCE INC CP | 0.23000 | 12/06/10 | 28,000,000.00 | 27,993,023.33 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/28/10 | 85132 | DANSKE CORP CP | 0.24000 | 12/07/10 | 50,000,000.00 | 49,986,666.67 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/28/10 | 85133 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 12/01/10 | 50,000,000.00 | 49,989,138.89 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/28/10 | 85134 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 12/01/10 | 6,000,000.00 | 5,998,696.67 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/28/10 | 85137 | GE CAPITAL CORP CP | 0.22000 | 12/15/10 | 50,000,000.00 | 49,985,333.33 | 0.00 | BNY | GECC |
| NTRD | CPD | 10/28/10 | 85138 | GE CAPITAL CORP CP | 0.22000 | 12/15/10 | 50,000,000.00 | 49,985,333.33 | 0.00 | BNY | GECC |
| NTRD | CPD | 10/28/10 | 85139 | BARTON CAPITAL LLC CP | 0.26000 | 01/10/11 | 50,000,000.00 | 49,973,277.78 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/28/10 | 85141 | TOYOTA MOTOR CREDIT CORP CP | 0.23000 | 12/30/10 | 50,000,000.00 | 49,979,875.00 | 0.00 | BNY | TFS |
| NTRD | CPD | 10/28/10 | 85142 | ING US FUNDING LLC CP | 0.21000 | 12/14/10 | 50,000,000.00 | 49,986,291.67 | 0.00 | BNY | INGF |
| NTRD | CPD | 10/29/10 | 85148 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/16/10 | 50,000,000.00 | 49,994,250.00 | 0.00 | BNY | MS |
| NTRD | CPD | 10/29/10 | 85149 | COMMERZBANK US FINANCE INC CP | 0.22500 | 12/17/10 | 50,000,000.00 | 49,984,687.50 | 0.00 | BNY | LOOP |
| NTRD | CPD | 10/29/10 | 85151 | HSBC FINANCE CORP CP | 0.21000 | 12/09/10 | 50,000,000.00 | 49,988,041.67 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/29/10 | 85152 | VARIABLE FUNDING CAP CO LLC CP | 0.24000 | 12/13/10 | 50,000,000.00 | 49,985,000.00 | 0.00 | BNY | WFI |
| NTRD | CPD | 10/29/10 | 85153 | CITIGROUP FUNDING INC CP | 0.24000 | 12/14/10 | 50,000,000.00 | 49,984,666.67 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/29/10 | 85154 | ABBEY NATIONAL NA LLC CP | 0.25000 | 12/21/10 | 50,000,000.00 | 49,981,597.22 | 0.00 | BNY | MFR |
| NTRD | CPD | 10/29/10 | 85155 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/05/10 | 26,595,000.00 | 26,593,758.90 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/29/10 | 85156 | DANSKE CORP CP | 0.25500 | 11/29/10 | 50,000,000.00 | 49,989,020.83 | 0.00 | BNY | CITGM |
| NTRD | CPD | 10/29/10 | 85157 | TOYOTA MOTOR CREDIT CORP CP | 0.23000 | 12/29/10 | 50,000,000.00 | 49,980,513.89 | 0.00 | BNY | TFS |
| NTRD | CPD | 10/29/10 | 85158 | ING US FUNDING LLC CP | 0.21000 | 12/20/10 | 50,000,000.00 | 49,984,833.33 | 0.00 | BNY | INGF |

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|---------|-------------------|-------------|--------|-------------------------------|-----------|----------|-------------------------|-------------------------|------------------|------|---------|
| NTRD | CPD | 10/29/10 | 85160 | SHEFFIELD RECEIVABLES CORP CP | 0.27000 | 01/24/11 | 25,000,000.00 | 24,983,687.50 | 0.00 | BNY | CITGM |
| | CPD Total | | | | | | <u>6,235,894,000.00</u> | <u>6,234,408,885.32</u> | <u>0.00</u> | | |
| NTRD | FFCB | 10/26/10 | 85031 | FFCB (CALLABLE) | 1.58000 | 10/26/15 | 40,000,000.00 | 39,950,000.00 | 0.00 | BNY | UBSWAR |
| NTRD | FFCB | 10/28/10 | 85075 | FFCB (CALLABLE) | 1.54000 | 10/28/15 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | RWB |
| NTRD | FFCB | 10/28/10 | 85081 | FFCB (CALLABLE) | 1.54000 | 10/28/15 | 25,000,000.00 | 24,993,750.00 | 0.00 | BNY | RBCDR |
| | FFCB Total | | | | | | <u>90,000,000.00</u> | <u>89,943,750.00</u> | <u>0.00</u> | | |
| NTRD | FHLB | 10/05/10 | 84818 | FHLB (CALLABLE) | 2.00000 | 10/05/15 | 18,500,000.00 | 18,490,750.00 | 0.00 | BNY | BCI |
| NTRD | FHLB | 10/13/10 | 84886 | FHLB (CALLABLE) | 1.92000 | 10/13/15 | 48,200,000.00 | 48,190,360.00 | 0.00 | BNY | RWB |
| NTRD | FHLB | 10/14/10 | 84895 | FHLB (CALLABLE) | 1.65000 | 04/14/15 | 36,625,000.00 | 36,597,531.25 | 0.00 | BNY | MFR |
| NTRD | FHLB | 10/19/10 | 84888 | FHLB (CALLABLE) | 1.80000 | 10/19/15 | 32,050,000.00 | 32,017,950.00 | 0.00 | BNY | CITGM |
| NTRD | FHLB | 10/19/10 | 84905 | FHLB (CALLABLE) | 1.87500 | 10/19/15 | 25,000,000.00 | 24,981,250.00 | 0.00 | BNY | MFR |
| NTRD | FHLB | 10/19/10 | 84906 | FHLB (CALLABLE) | 1.87500 | 10/19/15 | 25,000,000.00 | 24,968,750.00 | 0.00 | BNY | DBAG |
| NTRD | FHLB | 10/19/10 | 84923 | FHLB (CALLABLE) | 1.87500 | 10/19/15 | 37,600,000.00 | 37,524,800.00 | 0.00 | BNY | DBAG |
| NTRD | FHLB | 10/28/10 | 85121 | FHLB (CALLABLE) | 1.72500 | 10/27/15 | 48,995,000.00 | 48,992,550.25 | 2,347.68 | BNY | RBCDR |
| | FHLB Total | | | | | | <u>271,970,000.00</u> | <u>271,763,941.50</u> | <u>2,347.68</u> | | |
| NTRD | FHLM | 10/15/10 | 84874 | FHLMC (CALLABLE) | 2.05000 | 10/15/15 | 25,000,000.00 | 24,997,500.00 | 0.00 | BNY | CSFB |
| | FHLM Total | | | | | | <u>25,000,000.00</u> | <u>24,997,500.00</u> | <u>0.00</u> | | |
| NTRD | FLCM | 10/28/10 | 85114 | ROYAL BANK OF CANADA NY FRCD | 0.25625 | 12/03/10 | 50,000,000.00 | 50,001,600.00 | 8,541.67 | BNY | RBCDR |
| NTRD | FLCM | 10/28/10 | 85115 | ROYAL BANK OF CANADA NY FRCD | 0.25625 | 12/03/10 | 50,000,000.00 | 50,001,600.00 | 8,541.67 | BNY | RBCDR |
| NTRD | FLCM | 10/28/10 | 85116 | ROYAL BANK OF CANADA NY FRCD | 0.25625 | 12/03/10 | 31,000,000.00 | 31,000,992.00 | 5,295.83 | BNY | RBCDR |
| | FLCM Total | | | | | | <u>131,000,000.00</u> | <u>131,004,192.00</u> | <u>22,379.17</u> | | |
| NTRD | FNMA | 10/08/10 | 84817 | FNMA (CALLABLE) | 2.05000 | 10/08/15 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | MISC |
| NTRD | FNMA | 10/13/10 | 84887 | FNMA (CALLABLE) | 1.60000 | 10/13/15 | 30,000,000.00 | 29,904,000.00 | 0.00 | BNY | MORCO |
| NTRD | FNMA | 10/27/10 | 85057 | FNMA (CALLABLE) | 1.55000 | 10/27/15 | 38,500,000.00 | 38,461,500.00 | 0.00 | BNY | MORCO |
| NTRD | FNMA | 10/27/10 | 85094 | FNMA | 1.62500 | 10/26/15 | 35,000,000.00 | 35,260,400.00 | 1,579.86 | BNY | KEYBANC |
| NTRD | FNMA | 10/29/10 | 85058 | FNMA (CALLABLE) | 1.65000 | 10/29/15 | 25,000,000.00 | 24,962,500.00 | 0.00 | BNY | JPM |
| | FNMA Total | | | | | | <u>153,500,000.00</u> | <u>153,588,400.00</u> | <u>1,579.86</u> | | |
| NTRD | MCSA | 10/01/10 | 84723 | FNMA (CALLABLE) | 5.00000 | 10/01/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | CITGM |
| | MCSA Total | | | | | | <u>50,000,000.00</u> | <u>50,000,000.00</u> | <u>0.00</u> | | |
| NTRD | NCD1 | 10/29/10 | 85159 | UNION BANK OF CALIFORNIA CD | 0.25000 | 01/28/11 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | UNION |
| | NCD1 Total | | | | | | <u>50,000,000.00</u> | <u>50,000,000.00</u> | <u>0.00</u> | | |
| NTRD | NOTE | 10/28/10 | 85122 | USTN | 1.12500 | 12/15/11 | 50,000,000.00 | 50,482,421.88 | 207,479.51 | BNY | BA |
| NTRD | NOTE | 10/28/10 | 85123 | USTN | 1.12500 | 12/15/11 | 30,000,000.00 | 30,289,453.13 | 124,487.70 | BNY | BA |

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|--------------------|----------|-------------|--------|--------------------------------|-----------|----------|-------------------------|-------------------------|-------------------|------|--------|
| NTRD | NOTE | 10/28/10 | 85124 | USTN | 0.75000 | 11/30/11 | 50,000,000.00 | 50,269,531.00 | 153,688.52 | BNY | CITGM |
| NTRD | NOTE | 10/28/10 | 85125 | USTN | 0.75000 | 11/30/11 | 50,000,000.00 | 50,269,531.00 | 153,688.52 | BNY | CITGM |
| NOTE Total | | | | | | | 180,000,000.00 | 181,310,937.01 | 639,344.25 | | |
| NTRD | YANK1 | 10/07/10 | 84939 | BK OF MONTREAL CHICAGO CD | 0.24000 | 11/15/10 | 50,000,000.00 | 50,000,541.53 | 0.00 | BNY | MFR |
| NTRD | YANK1 | 10/07/10 | 84941 | SOCIETE GENERALE NY CD | 0.27000 | 12/20/10 | 50,000,000.00 | 50,001,027.23 | 0.00 | BNY | MFR |
| NTRD | YANK1 | 10/13/10 | 84965 | BNP PARIBAS SF CD | 0.25000 | 11/15/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BNPPSC |
| NTRD | YANK1 | 10/13/10 | 84966 | SVENSKA HANDELSBANKEN AB NY CD | 0.24000 | 12/20/10 | 50,000,000.00 | 50,000,944.03 | 0.00 | BNY | MFR |
| NTRD | YANK1 | 10/13/10 | 84967 | DNB NOR BANK ASA NY CD | 0.23000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/15/10 | 84989 | BK OF MONTREAL CHICAGO CD | 0.23000 | 11/15/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/15/10 | 84995 | SVENSKA HANDELSBANKEN AB NY CD | 0.24000 | 12/15/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/15/10 | 84996 | SVENSKA HANDELSBANKEN AB NY CD | 0.24000 | 12/15/10 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/18/10 | 85009 | BNP PARIBAS SF CD | 0.25000 | 11/22/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BNPPSC |
| NTRD | YANK1 | 10/19/10 | 85017 | BNP PARIBAS SF CD | 0.25000 | 11/29/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BNPPSC |
| NTRD | YANK1 | 10/22/10 | 85042 | BK OF MONTREAL CHICAGO CD | 0.24000 | 12/03/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/22/10 | 85043 | BK OF MONTREAL CHICAGO CD | 0.24000 | 12/03/10 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/22/10 | 85053 | DEUTSCHE BK AG NY CD | 0.22000 | 12/15/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/22/10 | 85054 | DEUTSCHE BK AG NY CD | 0.22000 | 12/15/10 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/25/10 | 85069 | TORONTO DOMINION BK NY CD | 0.22000 | 12/28/10 | 50,000,000.00 | 50,000,888.56 | 0.00 | BNY | MFR |
| NTRD | YANK1 | 10/25/10 | 85070 | CREDIT SUISSE NY CD | 0.27000 | 01/25/11 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/26/10 | 85074 | TORONTO DOMINION BK NY CD | 0.22000 | 12/29/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/28/10 | 85113 | NORDEA BANK FINLAND PLC NY CD | 0.23000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | TULL |
| NTRD | YANK1 | 10/28/10 | 85135 | RABOBANK NEDERLAND NV NY CD | 0.24000 | 01/28/11 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | RABO |
| NTRD | YANK1 | 10/28/10 | 85136 | RABOBANK NEDERLAND NV NY CD | 0.24000 | 01/28/11 | 25,000,000.00 | 25,000,000.00 | 0.00 | BNY | RABO |
| NTRD | YANK1 | 10/28/10 | 85140 | BARCLAYS BANK PLC NY CD | 0.80000 | 10/28/11 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BCI |
| NTRD | YANK1 | 10/29/10 | 85150 | BNP PARIBAS SF CD | 0.25000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 0.00 | BNY | BNPPSC |
| YANK1 Total | | | | | | | 1,000,000,000.00 | 1,000,003,401.35 | 0.00 | | |
| NTRD Total | | | | | | | 8,247,364,000.00 | 8,247,021,007.18 | 665,650.96 | | |
| TRADE | NOTE | 10/27/10 | 85095 | USTN | 1.25000 | 09/30/15 | 50,000,000.00 | 50,000,000.00 | 46,359.89 | BNY | BA |
| NOTE Total | | | | | | | 50,000,000.00 | 50,000,000.00 | 46,359.89 | | |
| TRADE Total | | | | | | | 50,000,000.00 | 50,000,000.00 | 46,359.89 | | |
| PSI Total | | | | | | | 8,297,364,000.00 | 8,297,021,007.18 | 712,010.85 | | |

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|---|------------|-------------|--------|-------------|-----------|----------|------------------|------------------|-------------|------|--------|
| SCAQM | CTDQ | 10/15/10 | 85022 | S OF C LAIF | 0.00000 | 12/31/10 | 51,349.76 | 51,349.76 | 0.00 | TTC | LAIF |
| | CTDQ Total | | | | | | 51,349.76 | 51,349.76 | 0.00 | | |
| SCAQM - SOUTH COAST AIR QUALITY MGMT Total | | | | | | | 51,349.76 | 51,349.76 | 0.00 | | |
| SLIM | CTDQ | 10/15/10 | 85020 | S OF C LAIF | 0.00000 | 12/31/10 | 12,936.00 | 12,936.00 | 0.00 | TTC | LAIF |
| | CTDQ Total | | | | | | 12,936.00 | 12,936.00 | 0.00 | | |
| SLIM - SCHOOLS LINKED INSURANCE MGMT Total | | | | | | | 12,936.00 | 12,936.00 | 0.00 | | |
| WASIA | CTDQ | 10/15/10 | 85021 | S OF C LAIF | 0.00000 | 12/31/10 | 17,434.54 | 17,434.54 | 0.00 | TTC | LAIF |
| | CTDQ Total | | | | | | 17,434.54 | 17,434.54 | 0.00 | | |
| WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total | | | | | | | 17,434.54 | 17,434.54 | 0.00 | | |
| SPI Total | | | | | | | 81,720.30 | 81,720.30 | 0.00 | | |

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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) |
|-------------|--------------|---------------|-----------------------|----------|-----------|-----------------------|-----------------------|----------------------|-----------------------|-------------------|
| 10/07/10 | NTRD | 81960 | FFCB 2.60 (CALLABLE) | Call | 100.0000 | 13,135,000.00 | 13,135,000.00 | 0.00 | 13,135,000.00 | 0.00 |
| 10/14/10 | NTRD | 81894 | FFCB 2.875 (CALLABLE) | Call | 100.0000 | 11,317,000.00 | 11,317,000.00 | 0.00 | 11,317,000.00 | 13,580.40 |
| 10/14/10 | NTRD | 81974 | FFCB 2.875 (CALLABLE) | Call | 100.0000 | 12,900,000.00 | 12,900,000.00 | 0.00 | 12,900,000.00 | 25,814.14 |
| 10/21/10 | NTRD | 84283 | FFCB 2.30 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 287,500.00 | 50,287,500.00 | 0.00 |
| | | | FFCB Total | | | 87,352,000.00 | 87,352,000.00 | 287,500.00 | 87,639,500.00 | 39,394.54 |
| 10/07/10 | NTRD | 84102 | FHLB 2.50 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 156,250.00 | 25,156,250.00 | 11,863.36 |
| 10/07/10 | NTRD | 84103 | FHLB 2.50 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 312,500.00 | 50,312,500.00 | 29,421.14 |
| 10/13/10 | NTRD | 84301 | FHLB 2.45 (CALLABLE) | Call | 100.0000 | 24,850,000.00 | 24,850,000.00 | 152,206.25 | 25,002,206.25 | 0.00 |
| 10/18/10 | NTRD | 81781 | FHLB 3.00 (CALLABLE) | Call | 100.0000 | 10,605,000.00 | 10,605,000.00 | 10,605.00 | 10,615,605.00 | 4,204.83 |
| 10/22/10 | NTRD | 83536 | FHLB 3.00 (CALLABLE) | Call | 100.0000 | 20,000,000.00 | 20,000,000.00 | 0.00 | 20,000,000.00 | 8,992.33 |
| 10/22/10 | NTRD | 84643 | FHLB 2.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 41,666.67 | 25,041,666.67 | 0.00 |
| 10/22/10 | NTRD | 84668 | FHLB 2.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 41,666.67 | 25,041,666.67 | 0.00 |
| | | | FHLB Total | | | 180,455,000.00 | 180,455,000.00 | 714,894.59 | 181,169,894.59 | 54,481.66 |
| 10/22/10 | NTRD | 83407 | FHLMC 3.00 (CALLABLE) | Call | 100.0000 | 30,000,000.00 | 30,000,000.00 | 0.00 | 30,000,000.00 | 134,884.99 |
| 10/22/10 | NTRD | 83453 | FHLMC 3.00 (CALLABLE) | Call | 100.0000 | 15,025,000.00 | 15,025,000.00 | 0.00 | 15,025,000.00 | 54,043.92 |
| 10/27/10 | NTRD | 83475 | FHLMC 3.05 (CALLABLE) | Call | 100.0000 | 50,000,000.00 | 50,000,000.00 | 0.00 | 50,000,000.00 | 0.00 |
| 10/28/10 | NTRD | 81926 | FHLMC 3.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 4,997.26 |
| 10/28/10 | NTRD | 81976 | FHLMC 3.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 39,978.09 |
| 10/28/10 | NTRD | 82040 | FHLMC 3.00 (CALLABLE) | Call | 100.0000 | 14,950,000.00 | 14,950,000.00 | 0.00 | 14,950,000.00 | 44,825.44 |
| 10/28/10 | NTRD | 83454 | FHLMC 3.20 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/28/10 | NTRD | 83455 | FHLMC 3.20 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/28/10 | NTRD | 83538 | FHLMC 3.02 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 17,984.67 |
| 10/28/10 | NTRD | 83562 | FHLMC 3.02 (CALLABLE) | Call | 100.0000 | 27,230,000.00 | 27,230,000.00 | 0.00 | 27,230,000.00 | 9,794.45 |
| 10/29/10 | NTRD | 80646 | FHLMC 2.25 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/29/10 | NTRD | 80647 | FHLMC 2.25 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/29/10 | NTRD | 83481 | FHLMC 3.10 (CALLABLE) | Call | 100.0000 | 30,000,000.00 | 30,000,000.00 | 0.00 | 30,000,000.00 | 13,488.50 |
| 10/29/10 | NTRD | 83482 | FHLMC 3.10 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 11,240.42 |
| 10/29/10 | NTRD | 83483 | FHLMC 3.10 (CALLABLE) | Call | 100.0000 | 20,000,000.00 | 20,000,000.00 | 0.00 | 20,000,000.00 | 8,992.33 |
| | | | FHLMC Total | | | 387,205,000.00 | 387,205,000.00 | 0.00 | 387,205,000.00 | 340,230.07 |
| 10/07/10 | NTRD | 83244 | FNMA 2.85 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 51,705.91 |
| | | | FNMA Total | | | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 51,705.91 |
| 10/20/10 | NTRD | 83376 | FNMA 2.80 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/22/10 | NTRD | 83316 | FHLMC 6.75 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/22/10 | NTRD | 83317 | FHLMC 6.75 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/27/10 | NTRD | 83377 | FHLB 7.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/28/10 | NTRD | 80526 | FHLB 4.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/29/10 | NTRD | 83378 | FHLB 7.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period October 1, 2010 to October 31, 2010
Attachment VIII

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|-------------------|--------------|---------------|-----------------------|----------|-----------|-----------------------|-----------------------|----------------------|-----------------------|-------------------|
| 10/29/10 | NTRD | 83457 | FHLMC 2.85 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/29/10 | NTRD | 83514 | FHLMC 2.85 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| 10/29/10 | NTRD | 83515 | FHLMC 2.85 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 0.00 |
| MCSA Total | | | | | | 225,000,000.00 | 225,000,000.00 | 0.00 | 225,000,000.00 | 0.00 |
| PSI Total | | | | | | 905,012,000.00 | 905,012,000.00 | 1,002,394.59 | 906,014,394.59 | 485,812.18 |

Los Angeles County Treasurer
 Investment Transactions Journal
 Sales Detail Report
 Group: Specific Purpose Investments
 For the Period October 1, 2010 to October 31, 2010
 Attachment VIII

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|-----------------------------------|--------------|---------------|----------------------|----------|-----------|-----------------|-----------------|----------------------|-----------------|---------------|
| 10/01/10 | GF | 17795 | FLYING TRIANGLE LOAN | Call | 100.0000 | 629.32 | 629.32 | 140.29 | 769.61 | 0.00 |
| 10/04/10 | GF | 03463 | FLYING TRIANGLE LOAN | Call | 100.0000 | 1,918.88 | 1,918.88 | 488.61 | 2,407.49 | 0.00 |
| 10/08/10 | GF | 12057 | FLYING TRIANGLE LOAN | Call | 100.0000 | 1,012.80 | 1,012.80 | 436.41 | 1,449.21 | 0.00 |
| 10/08/10 | GF | 14004 | FLYING TRIANGLE LOAN | Call | 100.0000 | 691.03 | 691.03 | 69.62 | 760.65 | 0.00 |
| 10/15/10 | GF | 16864 | FLYING TRIANGLE LOAN | Call | 100.0000 | 1,628.28 | 1,628.28 | 201.56 | 1,829.84 | 0.00 |
| FLYING TRIANGLE LOAN Total | | | | | | 5,880.31 | 5,880.31 | 1,336.49 | 7,216.80 | 0.00 |
| GF - GENERAL FUND Total | | | | | | 5,880.31 | 5,880.31 | 1,336.49 | 7,216.80 | 0.00 |
| SPI Total | | | | | | 5,880.31 | 5,880.31 | 1,336.49 | 7,216.80 | 0.00 |

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of October 31, 2010
 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 | 3,370,028,032.66 | 3,370,000,842.16 | (27,190.50) | 0.00 | 0.00 | 0.00 |
| Euro CD's | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Bankers Acceptances | 160,732,198.79 | 160,728,580.28 | (3,618.51) | 0.00 | 0.00 | 0.00 |
| Commercial Paper | 7,863,159,771.19 | 7,862,794,700.88 | (365,070.31) | 0.00 | 0.00 | 0.00 |
| Governments | 1,057,734,290.01 | 1,060,247,746.00 | 2,513,455.99 | 87,194.44 | 112,730.04 | 25,535.60 |
| Agencies | 8,282,385,177.36 | 8,406,039,185.70 | 123,654,008.34 | 5,021,963.05 | 5,041,991.16 | 20,028.11 |
| Municipals | 35,000,000.00 | 35,000,000.00 | 0.00 | 5,250,000.00 | 5,250,000.00 | 0.00 |
| Corp. & Deposit Notes | 781,313,330.04 | 790,195,848.06 | 8,882,518.02 | 2,315,900.57 | 2,319,896.25 | 3,995.68 |
| 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 | 63,924,090.21 | 63,924,090.21 | 0.00 |
| TOTAL | <u>\$21,550,352,800.05</u> | <u>\$21,685,006,903.08</u> | <u>\$134,654,103.03</u> | <u>\$76,599,148.27</u> | <u>\$76,648,707.66</u> | <u>\$49,559.39</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 0.16% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of October 31, 2010
Attachment IXa

| Security ID | Security Description | Calculated Market Price |
|-------------|--------------------------------|-------------------------|
| 84656 | BK OF AMERICA NA BA | 99.98627778 |
| 84896 | BK OF AMERICA NA BA | 99.95408333 |
| 83923 | ROYAL BK OF CANADA NY FRN | 99.95000000 |
| 85160 | SHEFFIELD RECEIVABLES CORP CP | 99.92916667 |
| 85114 | ROYAL BANK OF CANADA NY FRCD | 99.95000000 |
| 85115 | ROYAL BANK OF CANADA NY FRCD | 99.95000000 |
| 85116 | ROYAL BANK OF CANADA NY FRCD | 99.95000000 |
| 84705 | CITIBANK NA CD | 99.99999880 |
| 84816 | CITIBANK NA CD | 99.99816300 |
| 84634 | UNION BK OF CALIFORNIA CD | 99.99932551 |
| 84687 | UNION BK OF CALIFORNIA CD | 99.99832418 |
| 84697 | UNION BK OF CALIFORNIA CD | 99.99821265 |
| 84796 | UNION BK OF CALIFORNIA CD | 99.99443438 |
| 85159 | UNION BANK OF CALIFORNIA CD | 99.98764702 |
| 84677 | BARCLAYS BK PLC NY CD | 100.00002756 |
| 84232 | CIBC NY CD | 100.00027716 |
| 84233 | CIBC NY CD | 100.00027716 |
| 84854 | DNB NOR BANK ASA NY CD | 99.99972152 |
| 84855 | DNB NOR BANK ASA NY CD | 99.99972152 |
| 84510 | SVENSKA HANDELSBANKEN AB NY CD | 100.00099460 |
| 84781 | SOCIETE GENERALE NY CD | 100.00124614 |
| 84939 | BK OF MONTREAL CHICAGO CD | 99.99958171 |
| 84965 | BNP PARIBAS SF CD | 99.99999870 |
| 84989 | BK OF MONTREAL CHICAGO CD | 99.99916569 |
| 84831 | NORDEA BK FINLAND PLC NY CD | 99.99955279 |
| 85009 | BNP PARIBAS SF CD | 99.99938755 |
| 84741 | SOCIETE GENERALE NY CD | 100.00286481 |
| 84742 | SOCIETE GENERALE NY CD | 100.00286481 |
| 84620 | BK OF NOVA SCOTIA HOUSTON CD | 99.99932551 |
| 84621 | DNB NOR BANK ASA NY CD | 99.99999174 |
| 84631 | BNP PARIBAS SF CD | 100.00215628 |
| 84606 | BARCLAYS BK PLC NY CD | 99.99926905 |
| 84607 | BARCLAYS BK PLC NY CD | 99.99926905 |
| 84637 | BARCLAYS BK PLC NY CD | 99.99926931 |
| 85017 | BNP PARIBAS SF CD | 99.99838743 |
| 84907 | NORDEA BK FINLAND PLC NY CD | 99.99832887 |
| 84843 | BNP PARIBAS SF CD | 99.99999359 |
| 85150 | BNP PARIBAS SF CD | 99.99833340 |
| 85113 | NORDEA BANK FINLAND PLC NY CD | 99.99666699 |
| 84641 | BK OF NOVA SCOTIA HOUSTON CD | 99.99832355 |
| 84642 | BK OF NOVA SCOTIA HOUSTON CD | 99.99832355 |
| 84696 | TORONTO DOMINION BK NY CD | 99.99740797 |
| 84699 | DEUTSCHE BK AG NY CD | 99.99998971 |
| 84730 | SVENSKA HANDELSBANKEN AB NY CD | 99.99815801 |
| 85042 | BK OF MONTREAL CHICAGO CD | 99.99724920 |
| 85043 | BK OF MONTREAL CHICAGO CD | 99.99724920 |
| 85053 | DEUTSCHE BK AG NY CD | 99.99250070 |
| 85054 | DEUTSCHE BK AG NY CD | 99.99250070 |
| 84995 | SVENSKA HANDELSBANKEN AB NY CD | 99.99499802 |
| 84996 | SVENSKA HANDELSBANKEN AB NY CD | 99.99499802 |
| 84966 | SVENSKA HANDELSBANKEN AB N | 99.99444194 |
| 84967 | DNB NOR BANK ASA NY CD | 99.99305378 |
| 84941 | SOCIETE GENERALE NY CD | 99.99860465 |
| 84842 | NORDEA BK FINLAND PLC NY CD | 99.99443676 |
| 84800 | NORDEA BK FINLAND PLC NY CD | 99.99582388 |
| 84912 | RABOBANK NEDERLAND NV NY CD | 100.02910030 |
| 84870 | TORONTO DOMINION BK NY CD | 99.99263218 |
| 84807 | NORDEA BK FINLAND PLC NY CD | 99.99548994 |
| 84810 | DEUTSCHE BK AG NY CD | 99.99549023 |
| 84756 | WESTPAC BANKING CORP NY CD | 99.99398936 |
| 84772 | BK OF NOVA SCOTIA HOUSTON CD | 99.99548877 |
| 84773 | BK OF NOVA SCOTIA HOUSTON CD | 99.99548877 |
| 84884 | CIBC NY CD | 99.99049468 |
| 85069 | TORONTO DOMINION BK NY CD | 99.98872578 |
| 85074 | TORONTO DOMINION BK NY CD | 99.98853178 |

Los Angeles County Treasurer
Market Pricing Exceptions
As of October 31, 2010
Attachment IXa

| <u>Security ID</u> | <u>Security Description</u> | <u>Calculated Market Price</u> |
|--------------------|--------------------------------|--------------------------------|
| 84910 | BK OF NOVA SCOTIA HOUSTON CD | 99.99332615 |
| 84853 | ROYAL BK OF CANADA NY CD | 99.98666240 |
| 84894 | RABOBANK NEDERLAND NV NY CD | 99.99321498 |
| 84857 | BK OF NOVA SCOTIA HOUSTON CD | 99.99321293 |
| 84869 | SVENSKA HANDELSBANKEN AB NY CD | 99.99321293 |
| 84830 | SVENSKA HANDELSBANKEN AB NY CD | 99.99321259 |
| 84746 | CIBC NY CD | 99.99320918 |
| 85070 | CREDIT SUISSE NY CD | 99.99283524 |
| 84427 | A & NZ BANKING GROUP NY CD | 100.01683442 |
| 85135 | RABOBANK NEDERLAND NV NY CD | 99.98517618 |
| 85136 | RABOBANK NEDERLAND NV NY CD | 99.98517618 |
| 85140 | BARCLAYS BANK PLC NY CD | 100.31016114 |
| 85095 | USTN 1.25 | 100.17000000 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|--------------------|------|----------|-------|------------------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| PSI | NTRD | BA | 84653 | BK OF AMERICA NA BA | 0.26000 | 11/08/10 | 10,051,000.00 | 10,050,491.87 | 10,050,162.75 |
| PSI | NTRD | BA | 84584 | BK OF AMERICA NA BA | 0.26000 | 11/10/10 | 50,000,000.00 | 49,996,750.00 | 49,995,260.00 |
| PSI | NTRD | BA | 84585 | BK OF AMERICA NA BA | 0.26000 | 11/10/10 | 3,448,000.00 | 3,447,775.88 | 3,447,673.13 |
| PSI | NTRD | BA | 84654 | BK OF AMERICA NA BA | 0.26000 | 11/12/10 | 17,033,000.00 | 17,031,646.82 | 17,031,187.69 |
| PSI | NTRD | BA | 84515 | BK OF AMERICA NA BA | 0.32000 | 11/15/10 | 9,045,000.00 | 9,043,874.40 | 9,043,882.04 |
| PSI | NTRD | BA | 84655 | BK OF AMERICA NA BA | 0.27000 | 11/17/10 | 16,476,000.00 | 16,474,022.88 | 16,473,774.09 |
| PSI | NTRD | BA | 84656 | BK OF AMERICA NA BA | 0.27000 | 11/19/10 | 26,366,000.00 | 26,362,440.59 | 26,362,381.79 |
| PSI | NTRD | BA | 84516 | BK OF AMERICA NA BA | 0.35000 | 11/26/10 | 8,335,000.00 | 8,332,974.13 | 8,333,442.19 |
| PSI | NTRD | BA | 84896 | BK OF AMERICA NA BA | 0.25000 | 12/27/10 | 20,000,000.00 | 19,992,222.22 | 19,990,816.60 |
| BA Total | | | | | | | <u>160,754,000.00</u> | <u>160,732,198.79</u> | <u>160,728,580.28</u> |
| PSI | NTRD | BAN | 83163 | LACCAL BANS | 0.71000 | 06/30/12 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| PSI | NTRD | BAN | 83362 | LACCAL BANS | 0.71000 | 06/30/12 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 84700 | LACCAL BANS | 0.68100 | 06/30/13 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| PSI | NTRD | BAN | 85107 | LACCAL BANS | 0.67000 | 06/30/13 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| BAN Total | | | | | | | <u>35,000,000.00</u> | <u>35,000,000.00</u> | <u>35,000,000.00</u> |
| PSI | NTRD | BNOT | 84814 | CHASE BK USA NA BK NOTE | 0.24000 | 11/22/10 | 50,000,000.00 | 50,000,000.00 | 49,995,500.00 |
| PSI | NTRD | BNOT | 84828 | CHASE BK USA NA BK NOTE | 0.24000 | 11/29/10 | 50,000,000.00 | 50,000,000.00 | 49,994,000.00 |
| PSI | NTRD | BNOT | 84783 | BK OF AMERICA NA BK NOTE | 0.27000 | 12/20/10 | 38,000,000.00 | 38,000,000.00 | 37,998,480.00 |
| PSI | NTRD | BNOT | 84798 | CHASE BK USA NA BK NOTE | 0.25000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 49,988,500.00 |
| PSI | NTRD | BNOT | 84985 | BK OF AMERICA NA BK NOTE | 0.23000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 49,999,500.00 |
| PSI | NTRD | BNOT | 84844 | CHASE BK USA NA BK NOTE | 0.25000 | 12/23/10 | 50,000,000.00 | 50,000,000.00 | 49,987,500.00 |
| PSI | NTRD | BNOT | 84845 | CHASE BK USA NA BK NOTE | 0.25000 | 12/23/10 | 25,000,000.00 | 25,000,000.00 | 24,993,750.00 |
| BNOT Total | | | | | | | <u>313,000,000.00</u> | <u>313,000,000.00</u> | <u>312,957,230.00</u> |
| PSI | NTRD | BNOT3 | 80744 | US BANK NA BK NOTE | 6.37500 | 08/01/11 | 8,000,000.00 | 8,163,733.33 | 8,348,480.00 |
| BNOT3 Total | | | | | | | <u>8,000,000.00</u> | <u>8,163,733.33</u> | <u>8,348,480.00</u> |
| PSI | NTRD | CNFL | 80465 | GE CAPITAL CORP FRN | 0.37844 | 04/28/11 | 50,000,000.00 | 48,637,150.47 | 50,034,500.00 |
| PSI | NTRD | CNFL | 83923 | ROYAL BK OF CANADA NY FRN | 0.29688 | 06/01/11 | 50,000,000.00 | 50,000,000.00 | 49,975,000.00 |
| PSI | NTRD | CNFL | 80609 | GE CAPITAL CORP FRN | 0.44625 | 08/15/11 | 5,000,000.00 | 4,793,562.59 | 5,001,050.00 |
| PSI | NTRD | CNFL | 80610 | GE CAPITAL CORP FRN | 0.44625 | 08/15/11 | 15,000,000.00 | 14,455,544.12 | 15,003,150.00 |
| PSI | NTRD | CNFL | 84432 | TOYOTA MOTOR CREDIT CORP FRN | 0.50844 | 07/27/12 | 50,000,000.00 | 50,000,000.00 | 50,103,500.00 |
| CNFL Total | | | | | | | <u>170,000,000.00</u> | <u>167,886,257.18</u> | <u>170,117,200.00</u> |
| PSI | NTRD | CNFM | 82326 | WESTPAC BANKING CORP NY FRN | 0.28625 | 12/03/10 | 50,000,000.00 | 50,000,443.67 | 49,997,900.00 |
| PSI | NTRD | CNFM | 82327 | WESTPAC BANKING CORP NY FRN | 0.28625 | 12/03/10 | 50,000,000.00 | 50,000,443.67 | 49,997,900.00 |
| CNFM Total | | | | | | | <u>100,000,000.00</u> | <u>100,000,887.34</u> | <u>99,995,800.00</u> |
| PSI | NTRD | CNFX | 82611 | GE CAPITAL CORP MTN | 6.87500 | 11/15/10 | 9,415,000.00 | 9,437,870.48 | 9,435,430.55 |
| PSI | NTRD | CNFX | 80240 | GE CAPITAL CORP MTN | 5.00000 | 12/01/10 | 10,000,000.00 | 9,980,982.57 | 10,036,100.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|--------------------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| PSI | NTRD | CNFX | 80243 | GE CAPITAL CORP MTN | 5.00000 | 12/01/10 | 5,000,000.00 | 4,991,085.58 | 5,018,050.00 |
| PSI | NTRD | CNFX | 80606 | GE CAPITAL CORP MTN | 5.00000 | 12/01/10 | 9,000,000.00 | 9,008,855.82 | 9,032,490.00 |
| PSI | NTRD | CNFX | 75744 | MORGAN STANLEY MTN | 5.05000 | 01/21/11 | 25,000,000.00 | 25,025,610.29 | 25,245,000.00 |
| PSI | NTRD | CNFX | 80244 | GE CAPITAL CORP MTN | 6.12500 | 02/22/11 | 5,000,000.00 | 4,970,325.63 | 5,086,050.00 |
| PSI | NTRD | CNFX | 80251 | GE CAPITAL CORP MTN | 6.12500 | 02/22/11 | 5,000,000.00 | 4,970,284.01 | 5,086,050.00 |
| PSI | NTRD | CNFX | 80418 | GE CAPITAL CORP MTN | 5.00000 | 11/15/11 | 2,518,000.00 | 2,522,986.01 | 2,629,270.42 |
| PSI | NTRD | CNFX | 80419 | GE CAPITAL CORP MTN | 5.00000 | 11/15/11 | 3,000,000.00 | 3,005,940.44 | 3,132,570.00 |
| PSI | NTRD | CNFX | 80522 | GE CAPITAL CORP MTN | 5.00000 | 11/15/11 | 1,157,000.00 | 1,162,585.58 | 1,208,127.83 |
| PSI | NTRD | CNFX | 80769 | GE CAPITAL CORP MTN | 5.00000 | 11/15/11 | 10,000,000.00 | 10,104,492.19 | 10,441,900.00 |
| PSI | NTRD | CNFX | 80593 | GE CAPITAL CORP MTN | 4.37500 | 11/21/11 | 1,500,000.00 | 1,498,868.12 | 1,557,690.00 |
| PSI | NTRD | CNFX | 80245 | GE CAPITAL CORP MTN | 5.87500 | 02/15/12 | 9,000,000.00 | 8,663,885.26 | 9,555,660.00 |
| PSI | NTRD | CNFX | 80466 | GE CAPITAL CORP MTN | 5.87500 | 02/15/12 | 10,000,000.00 | 10,031,941.38 | 10,617,400.00 |
| PSI | NTRD | CNFX | 80700 | GE CAPITAL CORP MTN | 5.87500 | 02/15/12 | 10,000,000.00 | 10,103,555.48 | 10,617,400.00 |
| PSI | NTRD | CNFX | 80743 | GE CAPITAL CORP MTN | 5.87500 | 02/15/12 | 10,000,000.00 | 10,098,738.64 | 10,617,400.00 |
| PSI | NTRD | CNFX | 80208 | CHEVRON CORP CO MTN | 3.45000 | 03/03/12 | 50,000,000.00 | 49,998,664.23 | 51,806,000.00 |
| PSI | NTRD | CNFX | 80257 | GE CAPITAL CORP MTN | 4.37500 | 03/03/12 | 5,900,000.00 | 5,570,759.37 | 6,160,721.00 |
| PSI | NTRD | CNFX | 81648 | BARCLAYS BK PLC NY MTN | 5.45000 | 09/12/12 | 10,606,000.00 | 11,115,021.11 | 11,493,828.26 |
| CNFX Total | | | | | | | 192,096,000.00 | 192,262,452.19 | 198,777,138.06 |
| PSI | NTRD | CPD | 84651 | CRC FUNDING LLC CP | 0.24000 | 11/01/10 | 50,000,000.00 | 50,000,000.00 | 49,997,915.00 |
| PSI | NTRD | CPD | 84694 | SHEFFIELD RECEIVABLES CORP | 0.24000 | 11/01/10 | 25,000,000.00 | 25,000,000.00 | 24,999,062.50 |
| PSI | NTRD | CPD | 84707 | VARIABLE FUNDING CAP CO LLC CP | 0.25000 | 11/01/10 | 30,000,000.00 | 30,000,000.00 | 29,998,875.00 |
| PSI | NTRD | CPD | 84797 | ING US FUNDING LLC CP | 0.21000 | 11/01/10 | 25,000,000.00 | 25,000,000.00 | 24,998,957.50 |
| PSI | NTRD | CPD | 84802 | CITIGROUP FUNDING INC CP | 0.25000 | 11/01/10 | 30,000,000.00 | 30,000,000.00 | 29,998,749.00 |
| PSI | NTRD | CPD | 84821 | BARTON CAPITAL LLC CP | 0.23000 | 11/01/10 | 25,000,000.00 | 25,000,000.00 | 24,998,957.50 |
| PSI | NTRD | CPD | 84901 | CARGILL INC CP | 0.23000 | 11/01/10 | 15,000,000.00 | 15,000,000.00 | 14,999,374.50 |
| PSI | NTRD | CPD | 84908 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/01/10 | 50,000,000.00 | 50,000,000.00 | 49,998,125.00 |
| PSI | NTRD | CPD | 84931 | ING US FUNDING LLC CP | 0.20000 | 11/01/10 | 46,000,000.00 | 46,000,000.00 | 45,998,081.80 |
| PSI | NTRD | CPD | 84940 | BRYANT PARK FUNDING LLC CP | 0.22000 | 11/01/10 | 50,000,000.00 | 50,000,000.00 | 49,997,915.00 |
| PSI | NTRD | CPD | 84671 | SHEFFIELD RECEIVABLES CORP CP | 0.25000 | 11/02/10 | 50,000,000.00 | 49,999,652.78 | 49,997,830.00 |
| PSI | NTRD | CPD | 84803 | BARTON CAPITAL LLC CP | 0.24000 | 11/02/10 | 50,000,000.00 | 49,999,666.67 | 49,997,555.00 |
| PSI | NTRD | CPD | 84804 | BARTON CAPITAL LLC CP | 0.24000 | 11/02/10 | 15,437,000.00 | 15,436,897.09 | 15,436,245.13 |
| PSI | NTRD | CPD | 84899 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/02/10 | 20,117,000.00 | 20,116,871.47 | 20,116,016.28 |
| PSI | NTRD | CPD | 84938 | JUPITER SEC CO LLC CP | 0.23000 | 11/02/10 | 50,000,000.00 | 49,999,680.56 | 49,997,555.00 |
| PSI | NTRD | CPD | 84946 | CARGILL INC CP | 0.21000 | 11/02/10 | 25,000,000.00 | 24,999,854.17 | 24,998,777.50 |
| PSI | NTRD | CPD | 84615 | BARTON CAPITAL LLC CP | 0.26000 | 11/03/10 | 50,000,000.00 | 49,999,277.78 | 49,997,190.00 |
| PSI | NTRD | CPD | 84833 | BARTON CAPITAL LLC CP | 0.23000 | 11/03/10 | 20,043,000.00 | 20,042,743.90 | 20,041,873.58 |
| PSI | NTRD | CPD | 84858 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/03/10 | 50,000,000.00 | 49,999,361.11 | 49,997,540.00 |
| PSI | NTRD | CPD | 84859 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/03/10 | 5,000,000.00 | 4,999,936.11 | 4,999,754.00 |
| PSI | NTRD | CPD | 84928 | CITIGROUP FUNDING INC CP | 0.23000 | 11/03/10 | 12,596,000.00 | 12,595,839.05 | 12,595,292.10 |
| PSI | NTRD | CPD | 84933 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/03/10 | 50,000,000.00 | 49,999,361.11 | 49,997,540.00 |
| PSI | NTRD | CPD | 85004 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/03/10 | 50,000,000.00 | 49,999,361.11 | 49,997,190.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 84636 | TOYOTA MOTOR CREDIT CORP CP | 0.27000 | 11/04/10 | 19,696,000.00 | 19,695,556.84 | 19,694,916.72 |
| PSI | NTRD | CPD | 84826 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/04/10 | 25,000,000.00 | 24,999,520.83 | 24,998,625.00 |
| PSI | NTRD | CPD | 84861 | CAFCO LLC CP | 0.24000 | 11/04/10 | 50,000,000.00 | 49,999,000.00 | 49,996,830.00 |
| PSI | NTRD | CPD | 84920 | RBS FINANCE NV (NA) INC CP | 0.22000 | 11/04/10 | 50,000,000.00 | 49,999,083.33 | 49,996,830.00 |
| PSI | NTRD | CPD | 84944 | BARTON CAPITAL LLC CP | 0.22000 | 11/04/10 | 50,000,000.00 | 49,999,083.33 | 49,996,830.00 |
| PSI | NTRD | CPD | 84963 | BARTON CAPITAL LLC CP | 0.23000 | 11/04/10 | 24,767,000.00 | 24,766,525.30 | 24,765,429.77 |
| PSI | NTRD | CPD | 85012 | RANGER FUNDING CO LLC CP | 0.23000 | 11/04/10 | 10,002,000.00 | 10,001,808.29 | 10,001,365.87 |
| PSI | NTRD | CPD | 84762 | BARTON CAPITAL LLC CP | 0.24000 | 11/05/10 | 35,000,000.00 | 34,999,066.67 | 34,997,529.00 |
| PSI | NTRD | CPD | 84785 | BARTON CAPITAL LLC CP | 0.24000 | 11/05/10 | 50,000,000.00 | 49,998,666.67 | 49,996,470.00 |
| PSI | NTRD | CPD | 84822 | BARTON CAPITAL LLC CP | 0.25000 | 11/05/10 | 14,271,000.00 | 14,270,603.58 | 14,269,992.47 |
| PSI | NTRD | CPD | 84824 | BARTON CAPITAL LLC CP | 0.24000 | 11/05/10 | 30,011,000.00 | 30,010,199.71 | 30,008,881.22 |
| PSI | NTRD | CPD | 84832 | VARIABLE FUNDING CAP CO LLC CP | 0.24000 | 11/05/10 | 50,000,000.00 | 49,998,666.67 | 49,996,955.00 |
| PSI | NTRD | CPD | 84925 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/05/10 | 50,000,000.00 | 49,998,722.22 | 49,996,470.00 |
| PSI | NTRD | CPD | 84932 | CITIGROUP FUNDING INC CP | 0.23000 | 11/05/10 | 50,000,000.00 | 49,998,722.22 | 49,996,470.00 |
| PSI | NTRD | CPD | 84971 | ING US FUNDING LLC CP | 0.20000 | 11/05/10 | 32,000,000.00 | 31,999,288.89 | 31,997,740.80 |
| PSI | NTRD | CPD | 84976 | BARTON CAPITAL LLC CP | 0.23000 | 11/05/10 | 50,000,000.00 | 49,998,722.22 | 49,996,470.00 |
| PSI | NTRD | CPD | 84977 | BARTON CAPITAL LLC CP | 0.23000 | 11/05/10 | 5,010,000.00 | 5,009,871.97 | 5,009,646.29 |
| PSI | NTRD | CPD | 84997 | ING US FUNDING LLC CP | 0.20000 | 11/05/10 | 25,000,000.00 | 24,999,444.44 | 24,998,235.00 |
| PSI | NTRD | CPD | 85025 | BARTON CAPITAL LLC CP | 0.23000 | 11/05/10 | 30,000,000.00 | 29,999,233.33 | 29,997,882.00 |
| PSI | NTRD | CPD | 85045 | FALCON ASSET SEC CO LLC CP | 0.22000 | 11/05/10 | 50,000,000.00 | 49,998,777.78 | 49,996,470.00 |
| PSI | NTRD | CPD | 85155 | REGENCY MARKETS NO 1 LLC CP | 0.24000 | 11/05/10 | 26,595,000.00 | 26,594,290.80 | 26,595,000.00 |
| PSI | NTRD | CPD | 84789 | RBS FINANCE NV (NA) INC CP | 0.24000 | 11/08/10 | 50,000,000.00 | 49,997,666.67 | 49,995,385.00 |
| PSI | NTRD | CPD | 84917 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/08/10 | 25,000,000.00 | 24,998,881.95 | 24,997,692.50 |
| PSI | NTRD | CPD | 84918 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/08/10 | 27,977,000.00 | 27,975,748.81 | 27,974,417.72 |
| PSI | NTRD | CPD | 84926 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/08/10 | 50,000,000.00 | 49,997,763.89 | 49,996,080.00 |
| PSI | NTRD | CPD | 84945 | ABBAY NATIONAL NA LLC CP | 0.24000 | 11/08/10 | 50,000,000.00 | 49,997,666.67 | 49,996,080.00 |
| PSI | NTRD | CPD | 84947 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/08/10 | 18,000,000.00 | 17,999,195.00 | 17,998,338.60 |
| PSI | NTRD | CPD | 84955 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/08/10 | 33,698,000.00 | 33,696,492.95 | 33,694,889.67 |
| PSI | NTRD | CPD | 84956 | REGENCY MARKETS NO. 1 LLC CP | 0.23000 | 11/08/10 | 35,039,000.00 | 35,037,432.98 | 35,035,765.90 |
| PSI | NTRD | CPD | 84930 | ABBAY NATIONAL NA LLC CP | 0.25000 | 11/09/10 | 50,000,000.00 | 49,997,222.22 | 49,995,790.00 |
| PSI | NTRD | CPD | 84942 | THUNDER BAY FUNDING LLC CP | 0.22000 | 11/09/10 | 50,000,000.00 | 49,997,555.56 | 49,995,025.00 |
| PSI | NTRD | CPD | 84943 | THUNDER BAY FUNDING LLC CP | 0.22000 | 11/09/10 | 6,728,000.00 | 6,727,330.56 | 6,727,330.56 |
| PSI | NTRD | CPD | 84958 | RBS FINANCE NV (NA) INC CP | 0.23000 | 11/09/10 | 50,000,000.00 | 49,997,444.45 | 49,995,025.00 |
| PSI | NTRD | CPD | 84961 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/09/10 | 50,000,000.00 | 49,997,444.45 | 49,995,025.00 |
| PSI | NTRD | CPD | 85087 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/09/10 | 50,000,000.00 | 49,997,444.45 | 49,995,025.00 |
| PSI | NTRD | CPD | 85091 | BRYANT PARK FUNDING LLC CP | 0.24000 | 11/09/10 | 50,000,000.00 | 49,997,333.33 | 49,995,025.00 |
| PSI | NTRD | CPD | 84743 | SHEFFIELD RECEIVABLES CORP CP | 0.25000 | 11/10/10 | 39,000,000.00 | 38,997,562.50 | 38,996,490.00 |
| PSI | NTRD | CPD | 84791 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 11/10/10 | 30,000,000.00 | 29,998,125.00 | 29,996,799.00 |
| PSI | NTRD | CPD | 84812 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 11/10/10 | 35,067,000.00 | 35,064,808.31 | 35,063,258.35 |
| PSI | NTRD | CPD | 84937 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 11/10/10 | 25,000,000.00 | 24,998,500.00 | 24,997,332.50 |
| PSI | NTRD | CPD | 84950 | VARIABLE FUNDING CAP CO LLC CP | 0.23000 | 11/10/10 | 50,000,000.00 | 49,997,125.00 | 49,995,500.00 |
| PSI | NTRD | CPD | 84957 | COMMERZBANK US FINANCE INC CP | 0.22000 | 11/10/10 | 40,000,000.00 | 39,997,800.00 | 39,995,732.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 84981 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 11/10/10 | 11,000,000.00 | 10,999,340.00 | 10,998,826.30 |
| PSI | NTRD | CPD | 85065 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/10/10 | 25,000,000.00 | 24,998,562.50 | 24,997,332.50 |
| PSI | NTRD | CPD | 84562 | VARIABLE FUNDING CAP CO LLC CP | 0.28000 | 11/12/10 | 50,000,000.00 | 49,995,722.22 | 49,994,915.00 |
| PSI | NTRD | CPD | 84780 | THAMES ASSET GLOBAL SEC INC CP | 0.27000 | 11/12/10 | 20,034,000.00 | 20,032,347.20 | 20,031,571.88 |
| PSI | NTRD | CPD | 84868 | BARTON CAPITAL LLC CP | 0.24000 | 11/12/10 | 35,017,000.00 | 35,014,432.09 | 35,012,755.94 |
| PSI | NTRD | CPD | 84986 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/12/10 | 50,000,000.00 | 49,996,486.11 | 49,993,940.00 |
| PSI | NTRD | CPD | 84992 | JUPITER SEC CO LLC CP | 0.23000 | 11/12/10 | 25,000,000.00 | 24,998,243.06 | 24,996,970.00 |
| PSI | NTRD | CPD | 84752 | COMMERZBANK US FINANCE INC CP | 0.26000 | 11/15/10 | 25,000,000.00 | 24,997,472.22 | 24,996,430.00 |
| PSI | NTRD | CPD | 84788 | SHEFFIELD RECEIVABLES CORP CP | 0.25000 | 11/15/10 | 45,000,000.00 | 44,995,625.00 | 44,994,636.00 |
| PSI | NTRD | CPD | 84825 | ING US FUNDING LLC CP | 0.23000 | 11/15/10 | 50,000,000.00 | 49,995,527.78 | 49,992,860.00 |
| PSI | NTRD | CPD | 84903 | RBS FINANCE NV (NA) INC CP | 0.23000 | 11/15/10 | 50,000,000.00 | 49,995,527.78 | 49,992,860.00 |
| PSI | NTRD | CPD | 84953 | BARTON CAPITAL LLC CP | 0.23000 | 11/15/10 | 50,000,000.00 | 49,995,527.78 | 49,992,860.00 |
| PSI | NTRD | CPD | 84962 | COMMERZBANK US FINANCE INC CP | 0.22000 | 11/15/10 | 22,000,000.00 | 21,998,117.78 | 21,996,858.40 |
| PSI | NTRD | CPD | 84987 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/15/10 | 50,000,000.00 | 49,995,527.78 | 49,992,860.00 |
| PSI | NTRD | CPD | 84991 | BRYANT PARK FUNDING LLC CP | 0.24000 | 11/15/10 | 50,000,000.00 | 49,995,333.33 | 49,992,860.00 |
| PSI | NTRD | CPD | 85050 | BARTON CAPITAL LLC CP | 0.24000 | 11/15/10 | 22,656,000.00 | 22,653,885.44 | 22,652,764.72 |
| PSI | NTRD | CPD | 85071 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/15/10 | 25,687,000.00 | 25,684,602.55 | 25,683,331.90 |
| PSI | NTRD | CPD | 85105 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/15/10 | 40,210,000.00 | 40,206,403.44 | 40,204,258.01 |
| PSI | NTRD | CPD | 84827 | RBS FINANCE NV (NA) INC CP | 0.24000 | 11/16/10 | 50,000,000.00 | 49,995,000.00 | 49,992,500.00 |
| PSI | NTRD | CPD | 84954 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/16/10 | 50,000,000.00 | 49,995,208.33 | 49,992,500.00 |
| PSI | NTRD | CPD | 84968 | COMMERZBANK US FINANCE INC CP | 0.22000 | 11/16/10 | 50,000,000.00 | 49,995,416.67 | 49,992,500.00 |
| PSI | NTRD | CPD | 84994 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/16/10 | 24,627,000.00 | 24,624,434.69 | 24,623,305.95 |
| PSI | NTRD | CPD | 85007 | ING US FUNDING LLC CP | 0.20000 | 11/16/10 | 37,000,000.00 | 36,996,916.67 | 36,994,450.00 |
| PSI | NTRD | CPD | 85066 | ING US FUNDING LLC CP | 0.20000 | 11/16/10 | 50,000,000.00 | 49,995,833.33 | 49,992,500.00 |
| PSI | NTRD | CPD | 85067 | BARTON CAPITAL LLC CP | 0.23000 | 11/16/10 | 25,000,000.00 | 24,997,604.17 | 24,996,250.00 |
| PSI | NTRD | CPD | 85088 | FALCON ASSET SEC CO LLC CP | 0.22000 | 11/16/10 | 50,000,000.00 | 49,995,416.66 | 49,992,500.00 |
| PSI | NTRD | CPD | 85148 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/16/10 | 50,000,000.00 | 49,995,208.33 | 50,000,000.00 |
| PSI | NTRD | CPD | 84593 | CRC FUNDING LLC CP | 0.28000 | 11/17/10 | 50,000,000.00 | 49,993,777.78 | 49,992,135.00 |
| PSI | NTRD | CPD | 84973 | THUNDER BAY FUNDING LLC CP | 0.23000 | 11/17/10 | 28,008,000.00 | 28,005,136.96 | 28,003,594.34 |
| PSI | NTRD | CPD | 84974 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/17/10 | 50,000,000.00 | 49,994,888.89 | 49,993,455.00 |
| PSI | NTRD | CPD | 85000 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/17/10 | 50,000,000.00 | 49,994,888.89 | 49,992,135.00 |
| PSI | NTRD | CPD | 85001 | THAMES ASSET GLOBAL SEC INC CP | 0.23000 | 11/17/10 | 29,981,000.00 | 29,977,935.27 | 29,976,283.99 |
| PSI | NTRD | CPD | 84988 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 11/18/10 | 50,000,000.00 | 49,994,333.34 | 49,991,775.00 |
| PSI | NTRD | CPD | 85008 | ING US FUNDING LLC CP | 0.20000 | 11/18/10 | 30,000,000.00 | 29,997,166.66 | 29,995,065.00 |
| PSI | NTRD | CPD | 84626 | SHEFFIELD RECEIVABLES CORP CP | 0.26000 | 11/19/10 | 30,000,000.00 | 29,996,100.00 | 29,995,725.00 |
| PSI | NTRD | CPD | 84951 | RBS FINANCE NV (NA) INC CP | 0.23000 | 11/19/10 | 50,000,000.00 | 49,994,250.00 | 49,991,415.00 |
| PSI | NTRD | CPD | 84960 | CRC FUNDING LLC CP | 0.23000 | 11/19/10 | 40,000,000.00 | 39,995,400.00 | 39,993,132.00 |
| PSI | NTRD | CPD | 84969 | CRC FUNDING LLC CP | 0.23000 | 11/19/10 | 50,000,000.00 | 49,994,250.00 | 49,991,415.00 |
| PSI | NTRD | CPD | 84970 | CRC FUNDING LLC CP | 0.23000 | 11/19/10 | 10,000,000.00 | 9,998,850.00 | 9,998,283.00 |
| PSI | NTRD | CPD | 84975 | THUNDER BAY FUNDING LLC CP | 0.22000 | 11/19/10 | 30,000,000.00 | 29,996,700.00 | 29,994,849.00 |
| PSI | NTRD | CPD | 84978 | CITIGROUP FUNDING INC CP | 0.24000 | 11/19/10 | 50,000,000.00 | 49,994,000.00 | 49,991,415.00 |
| PSI | NTRD | CPD | 84984 | COMMERZBANK US FINANCE INC CP | 0.23000 | 11/19/10 | 43,954,000.00 | 43,948,945.29 | 43,946,453.10 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 84993 | ABBEY NATIONAL NA LLC CP | 0.23000 | 11/19/10 | 50,000,000.00 | 49,994,250.00 | 49,992,875.00 |
| PSI | NTRD | CPD | 85003 | SHEFFIELD RECEIVABLES CORP CP | 0.22000 | 11/19/10 | 36,000,000.00 | 35,996,040.00 | 35,994,870.00 |
| PSI | NTRD | CPD | 85011 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/19/10 | 27,381,000.00 | 27,377,577.38 | 27,376,298.68 |
| PSI | NTRD | CPD | 85086 | BRYANT PARK FUNDING LLC CP | 0.23000 | 11/19/10 | 49,476,000.00 | 49,470,310.26 | 49,467,504.97 |
| PSI | NTRD | CPD | 84622 | VARIABLE FUNDING CAP CO LLC CP | 0.26000 | 11/22/10 | 50,000,000.00 | 49,992,416.67 | 49,992,000.00 |
| PSI | NTRD | CPD | 84658 | BRYANT PARK FUNDING LLC CP | 0.27000 | 11/22/10 | 25,019,000.00 | 25,015,059.51 | 25,014,161.33 |
| PSI | NTRD | CPD | 84952 | COMMERZBANK US FINANCE INC CP | 0.24000 | 11/22/10 | 40,750,000.00 | 40,744,295.00 | 40,742,118.95 |
| PSI | NTRD | CPD | 85002 | CAFCO LLC CP | 0.24000 | 11/22/10 | 14,300,000.00 | 14,297,998.00 | 14,297,234.38 |
| PSI | NTRD | CPD | 85019 | FALCON ASSET SEC CO LLC CP | 0.23000 | 11/22/10 | 50,000,000.00 | 49,993,291.66 | 49,990,330.00 |
| PSI | NTRD | CPD | 85023 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/22/10 | 25,000,000.00 | 24,996,354.16 | 24,995,165.00 |
| PSI | NTRD | CPD | 84823 | COMMERZBANK US FINANCE INC CP | 0.25000 | 11/23/10 | 25,000,000.00 | 24,996,180.56 | 24,994,985.00 |
| PSI | NTRD | CPD | 84846 | COMMERZBANK US FINANCE INC CP | 0.25000 | 11/23/10 | 50,000,000.00 | 49,992,361.11 | 49,989,970.00 |
| PSI | NTRD | CPD | 84847 | COMMERZBANK US FINANCE INC CP | 0.25000 | 11/23/10 | 25,000,000.00 | 24,996,180.55 | 24,994,985.00 |
| PSI | NTRD | CPD | 84867 | COMMERZBANK US FINANCE INC CP | 0.25000 | 11/23/10 | 50,000,000.00 | 49,992,361.11 | 49,989,970.00 |
| PSI | NTRD | CPD | 85006 | COMMERZBANK US FINANCE INC CP | 0.23000 | 11/23/10 | 50,000,000.00 | 49,992,972.22 | 49,989,970.00 |
| PSI | NTRD | CPD | 85104 | JUPITER SEC CO LLC CP | 0.23000 | 11/23/10 | 50,000,000.00 | 49,992,972.22 | 49,989,970.00 |
| PSI | NTRD | CPD | 85044 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/24/10 | 25,000,000.00 | 24,996,166.67 | 24,994,805.00 |
| PSI | NTRD | CPD | 85051 | REGENCY MARKETS NO. 1 LLC CP | 0.24000 | 11/24/10 | 35,636,000.00 | 35,630,535.81 | 35,628,594.84 |
| PSI | NTRD | CPD | 85127 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/24/10 | 25,000,000.00 | 24,996,006.94 | 24,994,805.00 |
| PSI | NTRD | CPD | 85128 | REGENCY MARKETS NO. 1 LLC CP | 0.25000 | 11/24/10 | 25,012,000.00 | 25,008,005.03 | 25,006,802.51 |
| PSI | NTRD | CPD | 84787 | DANSKE CORP CP | 0.28000 | 11/29/10 | 28,000,000.00 | 27,993,902.22 | 27,993,145.60 |
| PSI | NTRD | CPD | 84862 | RBS FINANCE NV (NA) INC CP | 0.25000 | 11/29/10 | 50,000,000.00 | 49,990,277.78 | 49,987,760.00 |
| PSI | NTRD | CPD | 84898 | CIESCO LLC CP | 0.23000 | 11/29/10 | 27,650,000.00 | 27,645,053.72 | 27,643,231.28 |
| PSI | NTRD | CPD | 84990 | VARIABLE FUNDING CAP CO LLC CP | 0.24000 | 11/29/10 | 40,000,000.00 | 39,992,533.33 | 39,991,932.00 |
| PSI | NTRD | CPD | 85005 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/29/10 | 50,000,000.00 | 49,990,277.78 | 49,989,915.00 |
| PSI | NTRD | CPD | 85039 | CRC FUNDING LLC CP | 0.24000 | 11/29/10 | 35,000,000.00 | 34,993,466.67 | 34,991,432.00 |
| PSI | NTRD | CPD | 85106 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 11/29/10 | 25,000,000.00 | 24,995,527.78 | 24,994,957.50 |
| PSI | NTRD | CPD | 85156 | DANSKE CORP CP | 0.25500 | 11/29/10 | 50,000,000.00 | 49,990,083.33 | 49,987,760.00 |
| PSI | NTRD | CPD | 84834 | COMMERZBANK US FINANCE INC CP | 0.25000 | 11/30/10 | 50,000,000.00 | 49,989,930.56 | 49,987,355.00 |
| PSI | NTRD | CPD | 84866 | RBS FINANCE NV (NA) INC CP | 0.24000 | 11/30/10 | 50,000,000.00 | 49,990,333.33 | 49,987,355.00 |
| PSI | NTRD | CPD | 84982 | ABBEY NATIONAL NA LLC CP | 0.26000 | 11/30/10 | 50,000,000.00 | 49,989,527.78 | 49,989,575.00 |
| PSI | NTRD | CPD | 84983 | ABBEY NATIONAL NA LLC CP | 0.26000 | 11/30/10 | 40,000,000.00 | 39,991,622.22 | 39,991,660.00 |
| PSI | NTRD | CPD | 84998 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/30/10 | 50,000,000.00 | 49,989,930.56 | 49,989,575.00 |
| PSI | NTRD | CPD | 85013 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/30/10 | 50,000,000.00 | 49,989,930.56 | 49,989,575.00 |
| PSI | NTRD | CPD | 85014 | ABBEY NATIONAL NA LLC CP | 0.25000 | 11/30/10 | 25,000,000.00 | 24,994,965.28 | 24,994,787.50 |
| PSI | NTRD | CPD | 84927 | THUNDER BAY FUNDING LLC CP | 0.25000 | 12/01/10 | 50,000,000.00 | 49,989,583.33 | 49,986,945.00 |
| PSI | NTRD | CPD | 85016 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/01/10 | 38,346,000.00 | 38,338,011.25 | 38,335,987.86 |
| PSI | NTRD | CPD | 85026 | ABBEY NATIONAL NA LLC CP | 0.24000 | 12/01/10 | 50,000,000.00 | 49,990,000.00 | 49,989,235.00 |
| PSI | NTRD | CPD | 85032 | COMMERZBANK US FINANCE INC CP | 0.23000 | 12/01/10 | 50,000,000.00 | 49,990,416.67 | 49,986,945.00 |
| PSI | NTRD | CPD | 85033 | RANGER FUNDING CO LLC CP | 0.25000 | 12/01/10 | 50,000,000.00 | 49,989,583.33 | 49,986,945.00 |
| PSI | NTRD | CPD | 85099 | RANGER FUNDING CO LLC CP | 0.24000 | 12/01/10 | 25,000,000.00 | 24,995,000.00 | 24,993,472.50 |
| PSI | NTRD | CPD | 85100 | RANGER FUNDING CO LLC CP | 0.22000 | 12/01/10 | 50,000,000.00 | 49,990,833.34 | 49,986,945.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|----------|---------------|----------------|---------------|
| PSI | NTRD | CPD | 85101 | RANGER FUNDING CO LLC CP | 0.22000 | 12/01/10 | 4,482,000.00 | 4,481,178.30 | 4,480,829.75 |
| PSI | NTRD | CPD | 85133 | VARIABLE FDG CAPITAL CO LLC CP | 0.23000 | 12/01/10 | 50,000,000.00 | 49,990,416.67 | 49,990,020.00 |
| PSI | NTRD | CPD | 85134 | VARIABLE FDG CAPITAL CO LLC CP | 0.23000 | 12/01/10 | 6,000,000.00 | 5,998,850.00 | 5,998,802.40 |
| PSI | NTRD | CPD | 84897 | CIESCO LLC CP | 0.24000 | 12/02/10 | 45,000,000.00 | 44,990,700.00 | 44,987,877.00 |
| PSI | NTRD | CPD | 85038 | CARGILL INC CP | 0.22000 | 12/02/10 | 50,000,000.00 | 49,990,527.78 | 49,986,530.00 |
| PSI | NTRD | CPD | 85068 | ING US FUNDING LLC CP | 0.20500 | 12/02/10 | 10,000,000.00 | 9,998,234.72 | 9,997,306.00 |
| PSI | NTRD | CPD | 85092 | HSBC FINANCE CORP CP | 0.21000 | 12/02/10 | 50,000,000.00 | 49,990,958.33 | 49,986,530.00 |
| PSI | NTRD | CPD | 85110 | ING US FUNDING LLC CP | 0.21000 | 12/02/10 | 50,000,000.00 | 49,990,958.33 | 49,986,530.00 |
| PSI | NTRD | CPD | 85047 | RBS FINANCE NV (NA) INC CP | 0.23000 | 12/03/10 | 50,000,000.00 | 49,989,777.78 | 49,986,115.00 |
| PSI | NTRD | CPD | 85064 | JUPITER SEC CO LLC CP | 0.23000 | 12/03/10 | 50,000,000.00 | 49,989,777.78 | 49,986,115.00 |
| PSI | NTRD | CPD | 85102 | DANSKE CORP CP | 0.24000 | 12/03/10 | 50,000,000.00 | 49,989,333.34 | 49,986,115.00 |
| PSI | NTRD | CPD | 84949 | VARIABLE FUNDING CAP CO LLC CP | 0.24000 | 12/06/10 | 25,000,000.00 | 24,994,166.67 | 24,993,745.00 |
| PSI | NTRD | CPD | 85046 | FALCON ASSET SEC CO LLC CP | 0.23000 | 12/06/10 | 50,000,000.00 | 49,988,819.44 | 49,984,855.00 |
| PSI | NTRD | CPD | 85103 | DANSKE CORP CP | 0.24000 | 12/06/10 | 50,000,000.00 | 49,988,333.34 | 49,984,855.00 |
| PSI | NTRD | CPD | 85112 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 12/06/10 | 50,000,000.00 | 49,988,819.45 | 49,988,360.00 |
| PSI | NTRD | CPD | 85130 | COMMERZBANK US FINANCE INC CP | 0.23000 | 12/06/10 | 50,000,000.00 | 49,988,819.45 | 49,984,855.00 |
| PSI | NTRD | CPD | 85131 | COMMERZBANK US FINANCE INC CP | 0.23000 | 12/06/10 | 28,000,000.00 | 27,993,738.89 | 27,991,518.80 |
| PSI | NTRD | CPD | 84913 | CIESCO LLC CP | 0.24000 | 12/07/10 | 30,000,000.00 | 29,992,800.00 | 29,990,655.00 |
| PSI | NTRD | CPD | 85072 | HSBC FINANCE CORP CP | 0.22000 | 12/07/10 | 50,000,000.00 | 49,989,000.00 | 49,984,425.00 |
| PSI | NTRD | CPD | 85108 | ABBAY NATIONAL NA LLC CP | 0.24000 | 12/07/10 | 50,000,000.00 | 49,988,000.00 | 49,987,135.00 |
| PSI | NTRD | CPD | 85109 | ABBAY NATIONAL NA LLC CP | 0.24000 | 12/07/10 | 20,000,000.00 | 19,995,200.00 | 19,994,854.00 |
| PSI | NTRD | CPD | 85132 | DANSKE CORP CP | 0.24000 | 12/07/10 | 50,000,000.00 | 49,988,000.00 | 49,984,425.00 |
| PSI | NTRD | CPD | 85024 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 12/08/10 | 30,000,000.00 | 29,992,908.33 | 29,992,065.00 |
| PSI | NTRD | CPD | 85028 | BARTON CAPITAL LLC CP | 0.23000 | 12/08/10 | 45,018,000.00 | 45,007,358.25 | 45,003,594.24 |
| PSI | NTRD | CPD | 85052 | DANSKE CORP CP | 0.26000 | 12/08/10 | 44,000,000.00 | 43,988,242.22 | 43,985,920.00 |
| PSI | NTRD | CPD | 85034 | BARTON CAPITAL LLC CP | 0.24000 | 12/09/10 | 28,062,000.00 | 28,054,890.96 | 28,052,776.02 |
| PSI | NTRD | CPD | 85089 | SHEFFIELD RECEIVABLES CORP CP | 0.23000 | 12/09/10 | 25,000,000.00 | 24,993,930.55 | 24,993,207.50 |
| PSI | NTRD | CPD | 85126 | CITIGROUP FUNDING INC CP | 0.24000 | 12/09/10 | 50,000,000.00 | 49,987,333.33 | 49,983,565.00 |
| PSI | NTRD | CPD | 85151 | HSBC FINANCE CORP CP | 0.21000 | 12/09/10 | 50,000,000.00 | 49,988,916.67 | 49,984,000.00 |
| PSI | NTRD | CPD | 85036 | JUPITER SEC CO LLC CP | 0.23000 | 12/10/10 | 42,000,000.00 | 41,989,535.00 | 41,985,829.20 |
| PSI | NTRD | CPD | 85129 | CRC FUNDING LLC CP | 0.23000 | 12/10/10 | 50,000,000.00 | 49,987,541.67 | 49,983,565.00 |
| PSI | NTRD | CPD | 85037 | ING US FUNDING LLC CP | 0.21000 | 12/13/10 | 50,000,000.00 | 49,987,750.00 | 49,981,810.00 |
| PSI | NTRD | CPD | 85152 | VARIABLE FDG CAPITAL CO LLC CP | 0.24000 | 12/13/10 | 50,000,000.00 | 49,986,000.00 | 50,000,000.00 |
| PSI | NTRD | CPD | 85090 | GE CAPITAL CORP CP | 0.22000 | 12/14/10 | 15,000,000.00 | 14,996,058.33 | 14,995,368.00 |
| PSI | NTRD | CPD | 85142 | ING US FUNDING LLC CP | 0.21000 | 12/14/10 | 50,000,000.00 | 49,987,458.34 | 49,981,365.00 |
| PSI | NTRD | CPD | 85153 | CITIGROUP FUNDING INC CP | 0.24000 | 12/14/10 | 50,000,000.00 | 49,985,666.67 | 49,981,810.00 |
| PSI | NTRD | CPD | 85137 | GE CAPITAL CORP CP | 0.22000 | 12/15/10 | 50,000,000.00 | 49,986,555.55 | 49,984,180.00 |
| PSI | NTRD | CPD | 85138 | GE CAPITAL CORP CP | 0.22000 | 12/15/10 | 50,000,000.00 | 49,986,555.55 | 49,984,180.00 |
| PSI | NTRD | CPD | 85149 | COMMERZBANK US FINANCE INC CP | 0.22500 | 12/17/10 | 50,000,000.00 | 49,985,625.00 | 49,980,465.00 |
| PSI | NTRD | CPD | 84835 | THUNDER BAY FUNDING LLC CP | 0.25000 | 12/20/10 | 10,525,000.00 | 10,521,418.58 | 10,520,501.62 |
| PSI | NTRD | CPD | 85027 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/20/10 | 36,000,000.00 | 35,987,750.00 | 35,984,613.60 |
| PSI | NTRD | CPD | 85029 | COMMERZBANK US FINANCE INC CP | 0.26000 | 12/20/10 | 50,000,000.00 | 49,982,305.55 | 49,978,630.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|--------------------------------|-----------|----------|------------------|------------------|------------------|
| PSI | NTRD | CPD | 85035 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/20/10 | 50,000,000.00 | 49,982,986.11 | 49,978,630.00 |
| PSI | NTRD | CPD | 85040 | THAMES ASSET GLOBAL SEC INC CP | 0.25000 | 12/20/10 | 50,000,000.00 | 49,982,986.11 | 49,978,630.00 |
| PSI | NTRD | CPD | 85048 | RBS FINANCE NV (NA) INC CP | 0.25000 | 12/20/10 | 50,000,000.00 | 49,982,986.11 | 49,978,630.00 |
| PSI | NTRD | CPD | 85049 | RBS FINANCE NV (NA) INC CP | 0.25000 | 12/20/10 | 25,000,000.00 | 24,991,493.05 | 24,989,315.00 |
| PSI | NTRD | CPD | 85084 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 12/20/10 | 50,000,000.00 | 49,983,666.67 | 49,978,630.00 |
| PSI | NTRD | CPD | 85085 | THAMES ASSET GLOBAL SEC INC CP | 0.24000 | 12/20/10 | 2,564,000.00 | 2,563,162.43 | 2,562,904.15 |
| PSI | NTRD | CPD | 85158 | ING US FUNDING LLC CP | 0.21000 | 12/20/10 | 50,000,000.00 | 49,985,708.33 | 49,978,630.00 |
| PSI | NTRD | CPD | 85154 | ABBAY NATIONAL NA LLC CP | 0.25000 | 12/21/10 | 50,000,000.00 | 49,982,638.89 | 50,000,000.00 |
| PSI | NTRD | CPD | 84744 | TOYOTA MOTOR CREDIT CORP CP | 0.27000 | 12/24/10 | 17,831,000.00 | 17,823,912.18 | 17,824,095.84 |
| PSI | NTRD | CPD | 85056 | DANSKE CORP CP | 0.26000 | 12/28/10 | 25,000,000.00 | 24,989,708.33 | 24,987,415.00 |
| PSI | NTRD | CPD | 85157 | TOYOTA MOTOR CREDIT CORP CP | 0.23000 | 12/29/10 | 50,000,000.00 | 49,981,472.22 | 49,978,610.00 |
| PSI | NTRD | CPD | 85141 | TOYOTA MOTOR CREDIT CORP CP | 0.23000 | 12/30/10 | 50,000,000.00 | 49,981,152.78 | 49,978,215.00 |
| PSI | NTRD | CPD | 85139 | BARTON CAPITAL LLC CP | 0.26000 | 01/10/11 | 50,000,000.00 | 49,974,722.22 | 49,968,955.00 |
| PSI | NTRD | CPD | 85160 | SHEFFIELD RECEIVABLES CORP CP | 0.27000 | 01/24/11 | 25,000,000.00 | 24,984,250.00 | 24,982,291.50 |
| | | | | | | | 7,864,280,000.00 | 7,863,159,771.19 | 7,862,794,700.88 |
| PSI | NTRD | FFCB | 79599 | FFCB | 2.87500 | 02/14/11 | 17,612,000.00 | 17,653,567.64 | 17,749,593.75 |
| PSI | NTRD | FFCB | 69321 | FFCB | 5.37500 | 07/18/11 | 25,000,000.00 | 24,983,610.38 | 25,914,062.50 |
| PSI | NTRD | FFCB | 79117 | FFCB | 5.37500 | 07/18/11 | 50,000,000.00 | 50,610,686.49 | 51,828,125.00 |
| PSI | NTRD | FFCB | 79645 | FFCB | 5.37500 | 07/18/11 | 28,099,000.00 | 28,691,321.26 | 29,126,369.69 |
| PSI | NTRD | FFCB | 79655 | FFCB | 5.37500 | 07/18/11 | 13,000,000.00 | 13,280,642.84 | 13,475,312.50 |
| PSI | NTRD | FFCB | 79367 | FFCB | 3.87500 | 08/25/11 | 25,000,000.00 | 25,128,532.37 | 25,734,375.00 |
| PSI | NTRD | FFCB | 79514 | FFCB | 3.87500 | 08/25/11 | 50,000,000.00 | 50,515,039.27 | 51,468,750.00 |
| PSI | NTRD | FFCB | 79515 | FFCB | 3.87500 | 08/25/11 | 50,000,000.00 | 50,515,039.27 | 51,468,750.00 |
| PSI | NTRD | FFCB | 79516 | FFCB | 3.87500 | 08/25/11 | 30,000,000.00 | 30,339,284.19 | 30,881,250.00 |
| PSI | NTRD | FFCB | 79544 | FFCB | 3.87500 | 08/25/11 | 50,000,000.00 | 50,474,450.00 | 51,468,750.00 |
| PSI | NTRD | FFCB | 79558 | FFCB | 3.87500 | 08/25/11 | 49,685,000.00 | 50,183,794.70 | 51,144,496.88 |
| PSI | NTRD | FFCB | 79577 | FFCB | 3.87500 | 08/25/11 | 25,000,000.00 | 25,291,964.83 | 25,734,375.00 |
| PSI | NTRD | FFCB | 79670 | FFCB | 3.87500 | 08/25/11 | 25,000,000.00 | 25,391,922.15 | 25,734,375.00 |
| PSI | NTRD | FFCB | 84115 | FFCB | 0.68000 | 09/01/11 | 16,402,000.00 | 16,423,696.44 | 16,458,381.88 |
| PSI | NTRD | FFCB | 79099 | FFCB | 3.12500 | 09/23/11 | 42,710,000.00 | 42,568,401.04 | 43,791,096.88 |
| PSI | NTRD | FFCB | 79146 | FFCB | 3.50000 | 10/03/11 | 25,000,000.00 | 24,995,500.00 | 25,734,375.00 |
| PSI | NTRD | FFCB | 79161 | FFCB | 3.50000 | 10/03/11 | 50,000,000.00 | 49,982,315.79 | 51,468,750.00 |
| PSI | NTRD | FFCB | 79627 | FFCB | 5.00000 | 10/03/11 | 4,905,000.00 | 5,026,555.95 | 5,118,060.94 |
| PSI | NTRD | FFCB | 82659 | FFCB (CALLABLE) | 1.05000 | 12/23/11 | 20,682,000.00 | 20,644,671.42 | 20,707,852.50 |
| PSI | NTRD | FFCB | 80137 | FFCB | 2.25000 | 04/24/12 | 15,000,000.00 | 14,999,859.62 | 15,412,500.00 |
| PSI | NTRD | FFCB | 80207 | FFCB | 2.25000 | 04/24/12 | 25,000,000.00 | 24,999,412.53 | 25,687,500.00 |
| PSI | NTRD | FFCB | 80346 | FFCB | 2.60000 | 03/04/13 | 35,335,000.00 | 35,412,745.34 | 37,046,539.06 |
| PSI | NTRD | FFCB | 79979 | FFCB | 3.70000 | 05/15/13 | 25,000,000.00 | 25,625,316.09 | 26,968,750.00 |
| PSI | NTRD | FFCB | 80352 | FFCB | 3.70000 | 05/15/13 | 6,000,000.00 | 6,164,879.44 | 6,472,500.00 |
| PSI | NTRD | FFCB | 80427 | FFCB | 3.70000 | 05/15/13 | 16,250,000.00 | 16,749,017.09 | 17,529,687.50 |
| PSI | NTRD | FFCB | 80349 | FFCB | 3.87500 | 10/07/13 | 25,000,000.00 | 25,946,502.72 | 27,375,000.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|-----------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | FFCB | 80387 | FFCB | 3.87500 | 10/07/13 | 10,000,000.00 | 10,365,592.25 | 10,950,000.00 |
| PSI | NTRD | FFCB | 80464 | FFCB | 3.87500 | 10/07/13 | 34,000,000.00 | 35,380,190.21 | 37,230,000.00 |
| PSI | NTRD | FFCB | 80501 | FFCB | 3.87500 | 10/07/13 | 25,000,000.00 | 25,897,761.52 | 27,375,000.00 |
| PSI | NTRD | FFCB | 80616 | FFCB | 3.87500 | 10/07/13 | 50,000,000.00 | 51,938,077.93 | 54,750,000.00 |
| PSI | NTRD | FFCB | 80619 | FFCB | 3.87500 | 10/07/13 | 25,000,000.00 | 26,018,923.85 | 27,375,000.00 |
| PSI | NTRD | FFCB | 80624 | FFCB | 3.87500 | 10/07/13 | 40,710,000.00 | 42,287,881.50 | 44,577,450.00 |
| PSI | NTRD | FFCB | 80648 | FFCB | 3.87500 | 10/07/13 | 12,133,000.00 | 12,592,913.89 | 13,285,635.00 |
| PSI | NTRD | FFCB | 80649 | FFCB | 3.87500 | 10/07/13 | 24,720,000.00 | 25,657,199.73 | 27,068,400.00 |
| PSI | NTRD | FFCB | 80651 | FFCB | 3.87500 | 10/07/13 | 8,981,000.00 | 9,303,528.52 | 9,834,195.00 |
| PSI | NTRD | FFCB | 80158 | FFCB (CALLABLE) | 3.25000 | 02/18/14 | 15,100,000.00 | 15,175,063.94 | 15,180,218.75 |
| PSI | NTRD | FFCB | 81413 | FFCB (CALLABLE) | 3.25000 | 08/11/14 | 25,000,000.00 | 25,000,000.00 | 25,617,187.50 |
| PSI | NTRD | FFCB | 81991 | FFCB (CALLABLE) | 2.87500 | 10/27/14 | 25,000,000.00 | 25,000,000.00 | 25,695,312.50 |
| PSI | NTRD | FFCB | 82016 | FFCB (CALLABLE) | 2.87500 | 10/27/14 | 19,530,000.00 | 19,510,523.51 | 20,073,178.13 |
| PSI | NTRD | FFCB | 82072 | FFCB (CALLABLE) | 3.00000 | 11/04/14 | 25,000,000.00 | 25,000,000.00 | 25,007,812.50 |
| PSI | NTRD | FFCB | 82073 | FFCB (CALLABLE) | 3.00000 | 11/04/14 | 25,000,000.00 | 25,000,000.00 | 25,007,812.50 |
| PSI | NTRD | FFCB | 82074 | FFCB (CALLABLE) | 3.00000 | 11/04/14 | 25,000,000.00 | 25,000,000.00 | 25,007,812.50 |
| PSI | NTRD | FFCB | 82075 | FFCB (CALLABLE) | 3.00000 | 11/04/14 | 23,875,000.00 | 23,865,429.08 | 23,882,460.94 |
| PSI | NTRD | FFCB | 82076 | FFCB (CALLABLE) | 3.00000 | 11/04/14 | 25,000,000.00 | 25,000,000.00 | 25,007,812.50 |
| PSI | NTRD | FFCB | 82207 | FFCB (CALLABLE) | 2.94000 | 11/19/14 | 25,000,000.00 | 24,988,052.98 | 25,039,062.50 |
| PSI | NTRD | FFCB | 82262 | FFCB (CALLABLE) | 2.84000 | 12/01/14 | 25,000,000.00 | 24,991,825.66 | 25,054,687.50 |
| PSI | NTRD | FFCB | 82279 | FFCB (CALLABLE) | 2.84000 | 12/01/14 | 25,000,000.00 | 24,989,776.47 | 25,054,687.50 |
| PSI | NTRD | FFCB | 82295 | FFCB (CALLABLE) | 2.84000 | 12/01/14 | 25,000,000.00 | 25,000,000.00 | 25,054,687.50 |
| PSI | NTRD | FFCB | 82494 | FFCB (CALLABLE) | 2.82000 | 12/22/14 | 25,000,000.00 | 25,000,000.00 | 25,617,187.50 |
| PSI | NTRD | FFCB | 82849 | FFCB (CALLABLE) | 2.95000 | 02/02/15 | 25,000,000.00 | 25,000,000.00 | 25,179,687.50 |
| PSI | NTRD | FFCB | 83028 | FFCB (CALLABLE) | 2.99000 | 03/02/15 | 30,000,000.00 | 29,974,008.76 | 30,281,250.00 |
| PSI | NTRD | FFCB | 83381 | FFCB (CALLABLE) | 2.99000 | 03/02/15 | 50,000,000.00 | 49,936,437.50 | 50,468,750.00 |
| PSI | NTRD | FFCB | 83330 | FFCB (CALLABLE) | 2.95000 | 03/30/15 | 25,000,000.00 | 24,967,800.00 | 25,234,375.00 |
| PSI | NTRD | FFCB | 83331 | FFCB (CALLABLE) | 2.95000 | 03/30/15 | 25,000,000.00 | 24,925,471.15 | 25,234,375.00 |
| PSI | NTRD | FFCB | 83881 | FFCB (CALLABLE) | 2.80000 | 06/03/15 | 50,000,000.00 | 49,954,134.72 | 50,093,750.00 |
| PSI | NTRD | FFCB | 83885 | FFCB (CALLABLE) | 2.80000 | 06/03/15 | 25,000,000.00 | 24,975,232.75 | 25,046,875.00 |
| PSI | NTRD | FFCB | 83900 | FFCB (CALLABLE) | 2.80000 | 06/03/15 | 50,000,000.00 | 49,954,134.72 | 50,093,750.00 |
| PSI | NTRD | FFCB | 83901 | FFCB (CALLABLE) | 2.80000 | 06/03/15 | 25,000,000.00 | 24,977,067.36 | 25,046,875.00 |
| PSI | NTRD | FFCB | 83902 | FFCB (CALLABLE) | 2.80000 | 06/03/15 | 31,340,000.00 | 31,288,139.35 | 31,398,762.50 |
| PSI | NTRD | FFCB | 83920 | FFCB (CALLABLE) | 2.80000 | 06/03/15 | 30,000,000.00 | 29,966,868.13 | 30,056,250.00 |
| PSI | NTRD | FFCB | 84356 | FFCB (CALLABLE) | 2.00000 | 07/27/15 | 40,000,000.00 | 39,990,531.22 | 40,737,500.00 |
| PSI | NTRD | FFCB | 84590 | FFCB (CALLABLE) | 1.85000 | 08/24/15 | 50,000,000.00 | 49,975,944.69 | 50,046,875.00 |
| PSI | NTRD | FFCB | 85031 | FFCB (CALLABLE) | 1.58000 | 10/26/15 | 40,000,000.00 | 39,950,164.29 | 39,900,000.00 |
| PSI | NTRD | FFCB | 85075 | FFCB (CALLABLE) | 1.54000 | 10/28/15 | 25,000,000.00 | 25,000,000.00 | 25,000,000.00 |
| PSI | NTRD | FFCB | 85081 | FFCB (CALLABLE) | 1.54000 | 10/28/15 | 25,000,000.00 | 24,993,763.69 | 25,000,000.00 |
| FFCB Total | | | | | | | 1,856,069,000.00 | 1,871,391,168.23 | 1,909,064,254.40 |
| PSI | NTRD | FHLB | 79106 | FHLB | 3.50000 | 12/10/10 | 41,845,000.00 | 41,844,492.66 | 42,001,918.75 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|-----------------|-----------|----------|---------------|----------------|---------------|
| PSI | NTRD | FHLB | 79346 | FHLB | 4.75000 | 12/10/10 | 10,800,000.00 | 10,818,872.46 | 10,854,000.00 |
| PSI | NTRD | FHLB | 79364 | FHLB | 3.50000 | 12/10/10 | 25,000,000.00 | 25,011,553.62 | 25,093,750.00 |
| PSI | NTRD | FHLB | 79368 | FHLB | 3.87500 | 12/10/10 | 32,590,000.00 | 32,617,636.60 | 32,722,396.88 |
| PSI | NTRD | FHLB | 79584 | FHLB | 4.75000 | 12/10/10 | 24,700,000.00 | 24,765,491.20 | 24,823,500.00 |
| PSI | NTRD | FHLB | 82524 | FHLB | 0.37500 | 12/17/10 | 50,000,000.00 | 49,996,849.32 | 50,015,625.00 |
| PSI | NTRD | FHLB | 79365 | FHLB | 3.25000 | 03/11/11 | 25,000,000.00 | 25,010,988.65 | 25,281,250.00 |
| PSI | NTRD | FHLB | 79407 | FHLB | 3.25000 | 03/11/11 | 50,000,000.00 | 50,020,253.62 | 50,562,500.00 |
| PSI | NTRD | FHLB | 79435 | FHLB | 3.25000 | 03/11/11 | 30,225,000.00 | 30,276,803.31 | 30,565,031.25 |
| PSI | NTRD | FHLB | 79524 | FHLB | 3.25000 | 03/11/11 | 14,000,000.00 | 14,041,005.08 | 14,157,500.00 |
| PSI | NTRD | FHLB | 79582 | FHLB | 3.25000 | 03/11/11 | 49,070,000.00 | 49,248,182.95 | 49,622,037.50 |
| PSI | NTRD | FHLB | 83170 | FHLB | 3.25000 | 03/11/11 | 25,000,000.00 | 25,248,839.29 | 25,281,250.00 |
| PSI | NTRD | FHLB | 79462 | FHLB | 4.20000 | 03/30/11 | 14,950,000.00 | 15,044,285.44 | 15,202,281.25 |
| PSI | NTRD | FHLB | 79100 | FHLB | 4.25000 | 06/10/11 | 7,665,000.00 | 7,693,620.03 | 7,842,253.13 |
| PSI | NTRD | FHLB | 79381 | FHLB | 3.12500 | 06/10/11 | 30,750,000.00 | 30,710,076.80 | 31,230,468.75 |
| PSI | NTRD | FHLB | 79628 | FHLB | 5.25000 | 06/10/11 | 11,065,000.00 | 11,270,303.17 | 11,390,034.38 |
| PSI | NTRD | FHLB | 79698 | FHLB | 3.12500 | 06/10/11 | 17,785,000.00 | 17,929,335.42 | 18,062,890.63 |
| PSI | NTRD | FHLB | 79167 | FHLB | 7.20000 | 06/14/11 | 9,500,000.00 | 9,698,437.24 | 9,906,718.75 |
| PSI | NTRD | FHLB | 79103 | FHLB | 3.37500 | 06/24/11 | 35,000,000.00 | 34,973,092.62 | 35,667,187.50 |
| PSI | NTRD | FHLB | 79526 | FHLB | 3.62500 | 07/01/11 | 25,350,000.00 | 25,548,625.63 | 25,928,296.88 |
| PSI | NTRD | FHLB | 79583 | FHLB | 3.62500 | 07/01/11 | 33,740,000.00 | 34,016,282.50 | 34,509,693.75 |
| PSI | NTRD | FHLB | 79696 | FHLB | 3.62500 | 07/01/11 | 15,000,000.00 | 15,186,685.71 | 15,342,187.50 |
| PSI | NTRD | FHLB | 79585 | FHLB | 5.37500 | 08/19/11 | 50,000,000.00 | 51,181,928.21 | 52,031,250.00 |
| PSI | NTRD | FHLB | 79695 | FHLB | 5.37500 | 08/19/11 | 35,795,000.00 | 36,807,377.74 | 37,249,171.88 |
| PSI | NTRD | FHLB | 79699 | FHLB | 5.37500 | 08/19/11 | 20,090,000.00 | 20,654,851.31 | 20,906,156.25 |
| PSI | NTRD | FHLB | 79118 | FHLB | 3.75000 | 09/09/11 | 13,390,000.00 | 13,390,000.00 | 13,787,515.63 |
| PSI | NTRD | FHLB | 79132 | FHLB | 3.75000 | 09/09/11 | 41,210,000.00 | 41,266,966.81 | 42,433,421.88 |
| PSI | NTRD | FHLB | 79144 | FHLB | 5.00000 | 09/09/11 | 7,000,000.00 | 7,073,101.00 | 7,273,437.50 |
| PSI | NTRD | FHLB | 79115 | FHLB | 3.62500 | 09/16/11 | 25,000,000.00 | 25,004,700.10 | 25,750,000.00 |
| PSI | NTRD | FHLB | 79641 | FHLB | 3.62500 | 09/16/11 | 43,000,000.00 | 43,552,638.14 | 44,290,000.00 |
| PSI | NTRD | FHLB | 79642 | FHLB | 3.62500 | 09/16/11 | 50,000,000.00 | 50,640,539.30 | 51,500,000.00 |
| PSI | NTRD | FHLB | 79206 | FHLB (CALLABLE) | 3.60000 | 11/10/11 | 35,000,000.00 | 34,998,804.57 | 35,021,875.00 |
| PSI | NTRD | FHLB | 79205 | FHLB (CALLABLE) | 3.60000 | 11/17/11 | 50,000,000.00 | 49,997,281.68 | 50,062,500.00 |
| PSI | NTRD | FHLB | 79697 | FHLB | 4.87500 | 11/18/11 | 15,000,000.00 | 15,483,980.36 | 15,712,500.00 |
| PSI | NTRD | FHLB | 84122 | FHLB | 0.80000 | 12/01/11 | 37,590,000.00 | 37,670,741.37 | 37,789,696.88 |
| PSI | NTRD | FHLB | 79382 | FHLB | 3.50000 | 12/09/11 | 16,000,000.00 | 16,008,263.68 | 16,565,000.00 |
| PSI | NTRD | FHLB | 79383 | FHLB | 3.50000 | 12/09/11 | 16,000,000.00 | 16,008,205.49 | 16,565,000.00 |
| PSI | NTRD | FHLB | 79525 | FHLB | 3.50000 | 12/09/11 | 6,105,000.00 | 6,162,959.56 | 6,320,582.81 |
| PSI | NTRD | FHLB | 79531 | FHLB (CALLABLE) | 3.50000 | 12/09/11 | 10,000,000.00 | 10,089,571.90 | 10,353,125.00 |
| PSI | NTRD | FHLB | 79555 | FHLB | 3.50000 | 12/09/11 | 22,950,000.00 | 23,143,338.97 | 23,760,421.88 |
| PSI | NTRD | FHLB | 79880 | FHLB | 3.50000 | 12/09/11 | 20,750,000.00 | 21,080,217.89 | 21,482,734.38 |
| PSI | NTRD | FHLB | 79657 | FHLB | 2.31000 | 12/29/11 | 25,000,000.00 | 24,990,342.47 | 25,578,125.00 |
| PSI | NTRD | FHLB | 79656 | FHLB | 2.31000 | 12/30/11 | 25,000,000.00 | 25,000,000.00 | 25,578,125.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|------|----------|-------|-----------------|-----------|----------|---------------|----------------|---------------|
| PSI | NTRD | FHLB | 79705 | FHLB | 1.85000 | 01/06/12 | 25,000,000.00 | 25,000,000.00 | 25,453,125.00 |
| PSI | NTRD | FHLB | 79711 | FHLB | 2.00000 | 01/06/12 | 25,000,000.00 | 24,999,901.06 | 25,500,000.00 |
| PSI | NTRD | FHLB | 79934 | FHLB | 2.15000 | 01/30/12 | 20,000,000.00 | 20,000,000.00 | 20,356,250.00 |
| PSI | NTRD | FHLB | 76488 | FHLB | 5.00000 | 03/09/12 | 9,385,000.00 | 9,608,992.11 | 9,977,428.13 |
| PSI | NTRD | FHLB | 80000 | FHLB | 3.62500 | 06/08/12 | 29,365,000.00 | 29,938,838.83 | 30,906,662.50 |
| PSI | NTRD | FHLB | 80001 | FHLB | 3.62500 | 06/08/12 | 24,250,000.00 | 24,678,380.53 | 25,523,125.00 |
| PSI | NTRD | FHLB | 80065 | FHLB | 2.45000 | 08/13/12 | 25,000,000.00 | 25,000,000.00 | 25,914,062.50 |
| PSI | NTRD | FHLB | 79914 | FHLB (CALLABLE) | 2.62500 | 02/11/13 | 30,000,000.00 | 29,991,447.64 | 30,168,750.00 |
| PSI | NTRD | FHLB | 79980 | FHLB (CALLABLE) | 2.62500 | 02/11/13 | 25,000,000.00 | 24,978,501.38 | 25,140,625.00 |
| PSI | NTRD | FHLB | 80145 | FHLB (CALLABLE) | 2.62500 | 02/11/13 | 12,270,000.00 | 12,262,946.23 | 12,339,018.75 |
| PSI | NTRD | FHLB | 80157 | FHLB | 2.50000 | 02/19/13 | 17,055,000.00 | 17,065,851.16 | 17,843,793.75 |
| PSI | NTRD | FHLB | 80012 | FHLB (CALLABLE) | 2.75000 | 02/25/13 | 25,000,000.00 | 25,000,000.00 | 25,187,500.00 |
| PSI | NTRD | FHLB | 80078 | FHLB | 3.87500 | 03/08/13 | 11,000,000.00 | 11,323,688.92 | 11,869,687.50 |
| PSI | NTRD | FHLB | 81895 | FHLB (CALLABLE) | 2.00000 | 04/15/13 | 30,000,000.00 | 30,000,000.00 | 30,225,000.00 |
| PSI | NTRD | FHLB | 80160 | FHLB | 4.37000 | 04/24/13 | 25,000,000.00 | 26,067,118.49 | 27,304,687.50 |
| PSI | NTRD | FHLB | 80447 | FHLB | 4.37000 | 04/24/13 | 25,000,000.00 | 26,180,713.56 | 27,304,687.50 |
| PSI | NTRD | FHLB | 80456 | FHLB | 4.37000 | 04/24/13 | 18,945,000.00 | 19,821,118.68 | 20,691,492.19 |
| PSI | NTRD | FHLB | 80584 | FHLB | 4.37000 | 04/24/13 | 45,555,000.00 | 47,830,342.27 | 49,754,601.56 |
| PSI | NTRD | FHLB | 77217 | FHLB | 3.62500 | 05/29/13 | 50,000,000.00 | 49,937,820.03 | 54,000,000.00 |
| PSI | NTRD | FHLB | 80039 | FHLB (CALLABLE) | 4.22000 | 06/17/13 | 25,000,000.00 | 25,623,470.48 | 25,601,562.50 |
| PSI | NTRD | FHLB | 80105 | FHLB | 5.25000 | 09/13/13 | 28,750,000.00 | 30,795,873.80 | 32,514,453.13 |
| PSI | NTRD | FHLB | 80455 | FHLB | 3.62500 | 10/18/13 | 25,000,000.00 | 25,764,867.69 | 27,257,812.50 |
| PSI | NTRD | FHLB | 80007 | FHLB | 4.87500 | 12/13/13 | 24,715,000.00 | 26,049,699.54 | 27,904,779.69 |
| PSI | NTRD | FHLB | 80034 | FHLB | 4.87500 | 12/13/13 | 4,000,000.00 | 4,216,033.65 | 4,516,250.00 |
| PSI | NTRD | FHLB | 84117 | FHLB | 2.37500 | 03/14/14 | 39,775,000.00 | 40,684,685.86 | 41,825,898.44 |
| PSI | NTRD | FHLB | 84140 | FHLB | 2.37500 | 03/14/14 | 13,000,000.00 | 13,310,578.73 | 13,670,312.50 |
| PSI | NTRD | FHLB | 84160 | FHLB | 2.50000 | 06/13/14 | 50,000,000.00 | 51,418,657.44 | 52,656,250.00 |
| PSI | NTRD | FHLB | 81362 | FHLB (CALLABLE) | 3.12500 | 08/05/14 | 30,470,000.00 | 30,424,178.19 | 31,050,834.38 |
| PSI | NTRD | FHLB | 81345 | FHLB (CALLABLE) | 3.12500 | 08/11/14 | 12,845,000.00 | 12,832,874.28 | 13,105,914.06 |
| PSI | NTRD | FHLB | 81367 | FHLB (CALLABLE) | 3.12500 | 08/11/14 | 9,525,000.00 | 9,501,262.09 | 9,718,476.56 |
| PSI | NTRD | FHLB | 81349 | FHLB (CALLABLE) | 3.20000 | 08/14/14 | 28,795,000.00 | 28,919,004.26 | 30,081,776.56 |
| PSI | NTRD | FHLB | 84139 | FHLB | 3.25000 | 09/12/14 | 43,530,000.00 | 45,699,909.61 | 47,298,065.63 |
| PSI | NTRD | FHLB | 82385 | FHLB (CALLABLE) | 3.00000 | 12/22/14 | 17,545,000.00 | 17,545,000.00 | 17,610,793.75 |
| PSI | NTRD | FHLB | 84142 | FHLB | 2.75000 | 03/13/15 | 50,000,000.00 | 51,552,665.02 | 53,343,750.00 |
| PSI | NTRD | FHLB | 84143 | FHLB | 2.75000 | 03/13/15 | 9,160,000.00 | 9,444,448.23 | 9,772,575.00 |
| PSI | NTRD | FHLB | 84895 | FHLB (CALLABLE) | 1.65000 | 04/14/15 | 36,625,000.00 | 36,597,832.19 | 36,705,117.19 |
| PSI | NTRD | FHLB | 84123 | FHLB | 2.87500 | 06/12/15 | 19,045,000.00 | 19,603,469.99 | 20,384,101.56 |
| PSI | NTRD | FHLB | 83921 | FHLB (CALLABLE) | 2.84000 | 06/17/15 | 25,000,000.00 | 24,981,731.79 | 25,078,125.00 |
| PSI | NTRD | FHLB | 84430 | FHLB (CALLABLE) | 2.09000 | 08/18/15 | 25,000,000.00 | 24,946,060.38 | 25,132,812.50 |
| PSI | NTRD | FHLB | 84490 | FHLB (CALLABLE) | 2.05000 | 08/18/15 | 15,050,000.00 | 15,050,000.00 | 15,120,546.88 |
| PSI | NTRD | FHLB | 84711 | FHLB (CALLABLE) | 1.95000 | 09/21/15 | 15,000,000.00 | 14,981,671.00 | 15,075,000.00 |
| PSI | NTRD | FHLB | 84885 | FHLB (CALLABLE) | 1.90000 | 09/30/15 | 13,550,000.00 | 13,550,000.00 | 13,583,875.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|------------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | FHLB | 84818 | FHLB (CALLABLE) | 2.00000 | 10/05/15 | 18,500,000.00 | 18,490,886.77 | 18,546,250.00 |
| PSI | NTRD | FHLB | 84886 | FHLB (CALLABLE) | 1.92000 | 10/13/15 | 48,200,000.00 | 48,190,460.31 | 48,320,500.00 |
| PSI | NTRD | FHLB | 84888 | FHLB (CALLABLE) | 1.80000 | 10/19/15 | 32,050,000.00 | 32,018,178.18 | 32,230,281.25 |
| PSI | NTRD | FHLB | 84905 | FHLB (CALLABLE) | 1.87500 | 10/19/15 | 25,000,000.00 | 24,981,383.49 | 25,054,687.50 |
| PSI | NTRD | FHLB | 84906 | FHLB (CALLABLE) | 1.87500 | 10/19/15 | 25,000,000.00 | 24,968,972.48 | 25,054,687.50 |
| PSI | NTRD | FHLB | 84923 | FHLB (CALLABLE) | 1.87500 | 10/19/15 | 37,600,000.00 | 37,525,335.38 | 37,682,250.00 |
| PSI | NTRD | FHLB | 85121 | FHLB (CALLABLE) | 1.72500 | 10/27/15 | 48,995,000.00 | 48,992,555.62 | 49,056,243.75 |
| FHLB Total | | | | | | | 2,413,465,000.00 | 2,439,524,931.21 | 2,486,487,890.70 |
| PSI | NTRD | FHLM | 79489 | FHLMC | 3.05000 | 04/01/11 | 20,000,000.00 | 20,035,781.99 | 20,236,000.00 |
| PSI | NTRD | FHLM | 79362 | FHLMC | 5.12500 | 04/18/11 | 25,000,000.00 | 25,221,856.00 | 25,570,312.50 |
| PSI | NTRD | FHLM | 79363 | FHLMC | 5.12500 | 04/18/11 | 25,000,000.00 | 25,221,184.00 | 25,570,312.50 |
| PSI | NTRD | FHLM | 79588 | FHLMC | 6.00000 | 06/15/11 | 50,000,000.00 | 51,131,109.05 | 51,812,500.00 |
| PSI | NTRD | FHLM | 79700 | FHLMC | 6.00000 | 06/15/11 | 24,955,000.00 | 25,624,015.52 | 25,859,618.75 |
| PSI | NTRD | FHLM | 79587 | FHLMC | 5.25000 | 07/18/11 | 50,000,000.00 | 50,989,243.68 | 51,796,875.00 |
| PSI | NTRD | FHLM | 79701 | FHLMC (CALLABLE) | 2.00000 | 12/30/11 | 12,500,000.00 | 12,500,000.00 | 12,532,250.00 |
| PSI | NTRD | FHLM | 79702 | FHLMC (CALLABLE) | 2.00000 | 12/30/11 | 12,500,000.00 | 12,500,000.00 | 12,532,250.00 |
| PSI | NTRD | FHLM | 79703 | FHLMC (CALLABLE) | 2.02000 | 01/06/12 | 25,000,000.00 | 24,997,539.95 | 25,072,750.00 |
| PSI | NTRD | FHLM | 79704 | FHLMC (CALLABLE) | 2.05500 | 01/06/12 | 25,000,000.00 | 25,000,000.00 | 25,074,217.50 |
| PSI | NTRD | FHLM | 79710 | FHLMC (CALLABLE) | 2.00000 | 01/12/12 | 25,000,000.00 | 25,000,000.00 | 25,087,500.00 |
| PSI | NTRD | FHLM | 79850 | FHLMC (CALLABLE) | 2.25000 | 01/28/13 | 24,250,000.00 | 24,250,000.00 | 24,352,820.00 |
| PSI | NTRD | FHLM | 80483 | FHLMC | 4.00000 | 02/14/13 | 16,800,000.00 | 17,417,336.20 | 18,088,056.00 |
| PSI | NTRD | FHLM | 80645 | FHLMC (CALLABLE) | 2.50000 | 04/08/13 | 25,000,000.00 | 24,979,477.59 | 25,230,750.00 |
| PSI | NTRD | FHLM | 84124 | FHLMC | 4.12500 | 09/27/13 | 25,000,000.00 | 26,941,228.78 | 27,523,437.50 |
| PSI | NTRD | FHLM | 84154 | FHLMC | 4.50000 | 01/15/14 | 50,000,000.00 | 54,688,965.69 | 55,968,750.00 |
| PSI | NTRD | FHLM | 80633 | FHLMC | 5.00000 | 01/30/14 | 7,054,000.00 | 7,590,067.78 | 7,999,676.88 |
| PSI | NTRD | FHLM | 80388 | FHLMC (CALLABLE) | 3.25000 | 03/18/14 | 25,000,000.00 | 25,226,129.34 | 25,259,750.00 |
| PSI | NTRD | FHLM | 80635 | FHLMC (CALLABLE) | 3.25000 | 03/18/14 | 25,000,000.00 | 25,287,275.93 | 25,259,750.00 |
| PSI | NTRD | FHLM | 80650 | FHLMC (CALLABLE) | 3.25000 | 03/18/14 | 29,330,000.00 | 29,649,724.43 | 29,634,738.70 |
| PSI | NTRD | FHLM | 82587 | FHLMC (CALLABLE) | 3.00000 | 01/12/15 | 50,000,000.00 | 50,000,000.00 | 51,666,500.00 |
| PSI | NTRD | FHLM | 82998 | FHLMC (CALLABLE) | 3.00000 | 01/28/15 | 35,825,000.00 | 35,817,314.00 | 36,041,741.25 |
| PSI | NTRD | FHLM | 82968 | FHLMC (CALLABLE) | 3.00000 | 02/25/15 | 20,335,000.00 | 20,335,000.00 | 20,520,048.50 |
| PSI | NTRD | FHLM | 83000 | FHLMC (CALLABLE) | 3.00000 | 03/10/15 | 25,000,000.00 | 25,000,000.00 | 25,232,250.00 |
| PSI | NTRD | FHLM | 83506 | FHLMC (CALLABLE) | 3.00000 | 03/10/15 | 25,000,000.00 | 24,988,915.23 | 25,232,250.00 |
| PSI | NTRD | FHLM | 83539 | FHLMC (CALLABLE) | 3.00000 | 03/10/15 | 31,080,000.00 | 31,075,858.89 | 31,368,733.20 |
| PSI | NTRD | FHLM | 83451 | FHLMC (CALLABLE) | 2.87500 | 04/01/15 | 35,500,000.00 | 35,264,048.93 | 36,356,615.00 |
| PSI | NTRD | FHLM | 83347 | FHLMC (CALLABLE) | 3.00000 | 04/15/15 | 25,000,000.00 | 24,972,172.78 | 25,294,000.00 |
| PSI | NTRD | FHLM | 83452 | FHLMC (CALLABLE) | 3.00000 | 04/15/15 | 25,000,000.00 | 24,944,345.56 | 25,294,000.00 |
| PSI | NTRD | FHLM | 83336 | FHLMC (CALLABLE) | 3.00000 | 04/20/15 | 25,000,000.00 | 24,972,087.21 | 25,323,500.00 |
| PSI | NTRD | FHLM | 83621 | FHLMC (CALLABLE) | 3.00000 | 05/18/15 | 25,000,000.00 | 24,971,608.02 | 25,031,250.00 |
| PSI | NTRD | FHLM | 83630 | FHLMC (CALLABLE) | 3.00000 | 05/18/15 | 29,919,000.00 | 29,810,269.18 | 29,956,398.75 |
| PSI | NTRD | FHLM | 83663 | FHLMC (CALLABLE) | 3.00000 | 05/18/15 | 27,775,000.00 | 27,711,913.03 | 27,809,718.75 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|------------------------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | FHLM | 83677 | FHLMC (CALLABLE) | 3.05000 | 05/19/15 | 25,000,000.00 | 24,971,590.91 | 25,033,750.00 |
| PSI | NTRD | FHLM | 83772 | FHLMC (CALLABLE) | 3.05000 | 05/19/15 | 28,290,000.00 | 28,290,000.00 | 28,328,191.50 |
| PSI | NTRD | FHLM | 83957 | FHLMC (CALLABLE) | 2.37500 | 06/22/15 | 42,000,000.00 | 41,805,180.72 | 42,077,700.00 |
| PSI | NTRD | FHLM | 84052 | FHLMC (CALLABLE) | 2.37500 | 06/22/15 | 40,000,000.00 | 39,858,987.95 | 40,074,000.00 |
| PSI | NTRD | FHLM | 84076 | FHLMC (CALLABLE) | 2.62500 | 07/07/15 | 22,920,000.00 | 22,920,000.00 | 23,250,048.00 |
| PSI | NTRD | FHLM | 84077 | FHLMC (CALLABLE) | 2.62500 | 07/07/15 | 38,555,000.00 | 38,555,000.00 | 39,110,192.00 |
| PSI | NTRD | FHLM | 84088 | FHLMC (CALLABLE) | 2.75000 | 07/07/15 | 25,000,000.00 | 25,000,000.00 | 25,085,250.00 |
| PSI | NTRD | FHLM | 84104 | FHLMC (CALLABLE) | 2.55000 | 07/14/15 | 30,000,000.00 | 29,971,807.23 | 30,124,500.00 |
| PSI | NTRD | FHLM | 84165 | FHLMC (CALLABLE) | 2.55000 | 07/14/15 | 45,080,000.00 | 45,080,000.00 | 45,267,082.00 |
| PSI | NTRD | FHLM | 84089 | FHLMC (CALLABLE) | 2.55000 | 07/15/15 | 50,000,000.00 | 49,952,984.67 | 50,738,000.00 |
| PSI | NTRD | FHLM | 84091 | FHLMC (CALLABLE) | 2.55000 | 07/15/15 | 20,600,000.00 | 20,580,629.68 | 20,904,056.00 |
| PSI | NTRD | FHLM | 84092 | FHLMC (CALLABLE) | 2.55000 | 07/15/15 | 18,000,000.00 | 17,983,074.48 | 18,265,680.00 |
| PSI | NTRD | FHLM | 84286 | FHLMC (CALLABLE) | 2.37500 | 07/28/15 | 50,000,000.00 | 49,970,771.91 | 50,233,500.00 |
| PSI | NTRD | FHLM | 84344 | FHLMC (CALLABLE) | 2.37500 | 07/28/15 | 10,250,000.00 | 10,250,000.00 | 10,297,867.50 |
| PSI | NTRD | FHLM | 84428 | FHLMC (CALLABLE) | 2.43000 | 08/04/15 | 17,250,000.00 | 17,250,000.00 | 17,253,105.00 |
| PSI | NTRD | FHLM | 84401 | FHLMC (CALLABLE) | 2.25000 | 08/12/15 | 50,000,000.00 | 50,000,000.00 | 50,659,000.00 |
| PSI | NTRD | FHLM | 84412 | FHLMC (CALLABLE) | 2.25000 | 08/12/15 | 50,000,000.00 | 49,952,217.96 | 50,659,000.00 |
| PSI | NTRD | FHLM | 84413 | FHLMC (CALLABLE) | 2.25000 | 08/12/15 | 25,000,000.00 | 24,976,108.98 | 25,329,500.00 |
| PSI | NTRD | FHLM | 84429 | FHLMC (CALLABLE) | 2.25000 | 08/12/15 | 50,000,000.00 | 49,952,217.96 | 50,659,000.00 |
| PSI | NTRD | FHLM | 84872 | FHLMC | 1.75000 | 09/10/15 | 25,000,000.00 | 25,152,001.11 | 25,429,687.50 |
| PSI | NTRD | FHLM | 84874 | FHLMC (CALLABLE) | 2.05000 | 10/15/15 | 25,000,000.00 | 24,997,523.27 | 25,088,750.00 |
| FHLM Total | | | | | | | 1,590,768,000.00 | 1,601,584,565.59 | 1,619,457,180.28 |
| PSI | NTRD | FLCM | 85114 | ROYAL BANK OF CANADA NY FRCD | 0.25625 | 12/03/10 | 50,000,000.00 | 50,001,422.22 | 49,975,000.00 |
| PSI | NTRD | FLCM | 85115 | ROYAL BANK OF CANADA NY FRCD | 0.25625 | 12/03/10 | 50,000,000.00 | 50,001,422.22 | 49,975,000.00 |
| PSI | NTRD | FLCM | 85116 | ROYAL BANK OF CANADA NY FRCD | 0.25625 | 12/03/10 | 31,000,000.00 | 31,000,881.78 | 30,984,500.00 |
| FLCM Total | | | | | | | 131,000,000.00 | 131,003,726.22 | 130,934,500.00 |
| PSI | NTRD | FNMA | 84116 | FNMA | 2.87500 | 12/11/13 | 50,000,000.00 | 52,119,456.56 | 53,406,250.00 |
| PSI | NTRD | FNMA | 84157 | FNMA | 2.75000 | 02/05/14 | 50,000,000.00 | 51,974,758.73 | 53,234,375.00 |
| PSI | NTRD | FNMA | 84158 | FNMA | 2.75000 | 02/05/14 | 50,000,000.00 | 51,974,758.73 | 53,234,375.00 |
| PSI | NTRD | FNMA | 82181 | FNMA (CALLABLE) | 3.00000 | 12/08/14 | 14,850,000.00 | 14,850,000.00 | 14,891,765.63 |
| PSI | NTRD | FNMA | 82201 | FNMA (CALLABLE) | 3.00000 | 12/08/14 | 25,000,000.00 | 24,995,898.14 | 25,070,312.50 |
| PSI | NTRD | FNMA | 82477 | FNMA (CALLABLE) | 3.00000 | 12/08/14 | 34,530,000.00 | 34,530,000.00 | 34,627,115.63 |
| PSI | NTRD | FNMA | 82383 | FNMA (CALLABLE) | 2.87500 | 12/10/14 | 25,000,000.00 | 24,933,255.75 | 25,070,312.50 |
| PSI | NTRD | FNMA | 82474 | FNMA (CALLABLE) | 2.87500 | 12/10/14 | 25,000,000.00 | 24,923,847.42 | 25,070,312.50 |
| PSI | NTRD | FNMA | 82476 | FNMA (CALLABLE) | 2.87500 | 12/10/14 | 25,000,000.00 | 24,955,131.72 | 25,070,312.50 |
| PSI | NTRD | FNMA | 82618 | FNMA (CALLABLE) | 2.75000 | 12/29/14 | 42,000,000.00 | 41,633,144.03 | 42,157,500.00 |
| PSI | NTRD | FNMA | 82642 | FNMA (CALLABLE) | 3.00000 | 01/05/15 | 16,265,000.00 | 16,224,176.99 | 16,325,993.75 |
| PSI | NTRD | FNMA | 83065 | FNMA (CALLABLE) | 2.76000 | 03/17/15 | 25,000,000.00 | 24,959,331.60 | 25,226,562.50 |
| PSI | NTRD | FNMA | 83537 | FNMA (CALLABLE) | 3.00000 | 04/28/15 | 27,030,000.00 | 27,017,869.07 | 27,376,321.88 |
| PSI | NTRD | FNMA | 83664 | FNMA (CALLABLE) | 3.00000 | 05/20/15 | 23,130,000.00 | 23,109,380.86 | 23,419,125.00 |

Los Angeles County Treasurer
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Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| PSI | NTRD | FNMA | 84162 | FNMA (CALLABLE) | 2.35000 | 07/07/15 | 26,940,000.00 | 26,940,000.00 | 27,268,331.25 |
| PSI | NTRD | FNMA | 84081 | FNMA (CALLABLE) | 2.40000 | 07/14/15 | 50,000,000.00 | 49,826,614.46 | 50,203,125.00 |
| PSI | NTRD | FNMA | 84307 | FNMA (CALLABLE) | 2.25000 | 07/22/15 | 16,789,000.00 | 16,773,148.83 | 16,956,890.00 |
| PSI | NTRD | FNMA | 84284 | FNMA (CALLABLE) | 2.00000 | 07/28/15 | 50,000,000.00 | 49,763,143.48 | 50,203,125.00 |
| PSI | NTRD | FNMA | 84873 | FNMA | 2.37500 | 07/28/15 | 25,000,000.00 | 25,903,226.63 | 26,195,312.50 |
| PSI | NTRD | FNMA | 84386 | FNMA (CALLABLE) | 2.15000 | 08/04/15 | 25,000,000.00 | 25,000,000.00 | 25,101,562.50 |
| PSI | NTRD | FNMA | 84387 | FNMA (CALLABLE) | 2.12500 | 08/05/15 | 25,000,000.00 | 25,000,000.00 | 25,242,187.50 |
| PSI | NTRD | FNMA | 84388 | FNMA (CALLABLE) | 2.12500 | 08/05/15 | 25,000,000.00 | 24,997,620.48 | 25,242,187.50 |
| PSI | NTRD | FNMA | 84466 | FNMA (CALLABLE) | 2.00000 | 08/05/15 | 25,000,000.00 | 24,976,204.82 | 25,304,687.50 |
| PSI | NTRD | FNMA | 84663 | FNMA (CALLABLE) | 1.87500 | 09/09/15 | 25,000,000.00 | 24,969,657.04 | 25,125,000.00 |
| PSI | NTRD | FNMA | 84664 | FNMA (CALLABLE) | 1.75000 | 09/14/15 | 14,710,000.00 | 14,692,095.85 | 14,843,309.38 |
| PSI | NTRD | FNMA | 84669 | FNMA (CALLABLE) | 2.00000 | 09/28/15 | 25,000,000.00 | 25,000,000.00 | 25,109,375.00 |
| PSI | NTRD | FNMA | 84817 | FNMA (CALLABLE) | 2.05000 | 10/08/15 | 25,000,000.00 | 25,000,000.00 | 25,085,937.50 |
| PSI | NTRD | FNMA | 84887 | FNMA (CALLABLE) | 1.60000 | 10/13/15 | 30,000,000.00 | 29,904,998.90 | 29,943,750.00 |
| PSI | NTRD | FNMA | 85094 | FNMA | 1.62500 | 10/26/15 | 35,000,000.00 | 35,259,686.58 | 35,339,062.50 |
| PSI | NTRD | FNMA | 85057 | FNMA (CALLABLE) | 1.55000 | 10/27/15 | 38,500,000.00 | 38,461,605.42 | 38,355,625.00 |
| PSI | NTRD | FNMA | 85058 | FNMA (CALLABLE) | 1.65000 | 10/29/15 | 25,000,000.00 | 24,962,561.61 | 24,945,312.50 |
| FNMA Total | | | | | | | 919,744,000.00 | 925,631,573.70 | 934,645,415.02 |
| PSI | NTRD | FNMD | 82657 | FNMA D/N | 0.40250 | 12/01/10 | 29,297,000.00 | 29,287,173.30 | 29,294,070.30 |
| FNMD Total | | | | | | | 29,297,000.00 | 29,287,173.30 | 29,294,070.30 |
| PSI | NTRD | MCSA | 83631 | FNMA (CALLABLE) | 7.33000 | 05/19/15 | 25,000,000.00 | 25,000,000.00 | 25,085,937.50 |
| PSI | NTRD | MCSA | 83632 | FNMA (CALLABLE) | 7.33000 | 05/19/15 | 25,000,000.00 | 25,000,000.00 | 25,085,937.50 |
| PSI | NTRD | MCSA | 83676 | FNMA (CALLABLE) | 7.12500 | 05/26/15 | 25,000,000.00 | 24,965,765.33 | 25,117,187.50 |
| PSI | NTRD | MCSA | 83946 | FHLMC (CALLABLE) | 4.00000 | 06/24/15 | 25,000,000.00 | 25,000,000.00 | 25,137,250.00 |
| PSI | NTRD | MCSA | 84144 | FNMA (CALLABLE) | 2.00000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,125,000.00 |
| PSI | NTRD | MCSA | 84075 | FNMA (CALLABLE) | 3.00000 | 07/07/15 | 50,000,000.00 | 50,000,000.00 | 50,234,375.00 |
| PSI | NTRD | MCSA | 84078 | FNMA (CALLABLE) | 2.75000 | 07/13/15 | 50,000,000.00 | 50,000,000.00 | 50,843,750.00 |
| PSI | NTRD | MCSA | 84079 | FNMA (CALLABLE) | 2.75000 | 07/13/15 | 25,000,000.00 | 25,000,000.00 | 25,421,875.00 |
| PSI | NTRD | MCSA | 84080 | FNMA (CALLABLE) | 2.75000 | 07/13/15 | 25,000,000.00 | 25,000,000.00 | 25,421,875.00 |
| PSI | NTRD | MCSA | 84090 | FNMA (CALLABLE) | 4.00000 | 07/13/15 | 50,000,000.00 | 50,000,000.00 | 50,343,750.00 |
| PSI | NTRD | MCSA | 84125 | FNMA (CALLABLE) | 2.75000 | 07/13/15 | 50,000,000.00 | 50,000,000.00 | 50,796,875.00 |
| PSI | NTRD | MCSA | 84145 | FNMA (CALLABLE) | 2.75000 | 07/13/15 | 25,000,000.00 | 25,000,000.00 | 25,398,437.50 |
| PSI | NTRD | MCSA | 84285 | FNMA (CALLABLE) | 3.00000 | 07/20/15 | 50,000,000.00 | 50,000,000.00 | 50,296,875.00 |
| PSI | NTRD | MCSA | 84181 | FNMA (CALLABLE) | 3.00000 | 07/21/15 | 50,000,000.00 | 50,000,000.00 | 50,296,875.00 |
| PSI | NTRD | MCSA | 84208 | FNMA (CALLABLE) | 3.00000 | 07/21/15 | 50,000,000.00 | 50,000,000.00 | 50,296,875.00 |
| PSI | NTRD | MCSA | 84287 | FNMA (CALLABLE) | 3.00000 | 07/28/15 | 50,000,000.00 | 50,000,000.00 | 50,328,125.00 |
| PSI | NTRD | MCSA | 84399 | FNMA (CALLABLE) | 3.00000 | 08/10/15 | 50,000,000.00 | 50,000,000.00 | 50,375,000.00 |
| PSI | NTRD | MCSA | 84400 | FNMA (CALLABLE) | 3.00000 | 08/11/15 | 50,000,000.00 | 50,000,000.00 | 50,375,000.00 |
| PSI | NTRD | MCSA | 84414 | FNMA (CALLABLE) | 3.05000 | 08/17/15 | 50,000,000.00 | 50,000,000.00 | 50,406,250.00 |
| PSI | NTRD | MCSA | 84415 | FNMA (CALLABLE) | 3.00000 | 08/18/15 | 50,000,000.00 | 50,000,000.00 | 50,406,250.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|---------------------------|-----------|----------|-------------------------|-------------------------|-------------------------|
| PSI | NTRD | MCSA | 84524 | FNMA (CALLABLE) | 2.87500 | 08/25/15 | 50,000,000.00 | 50,000,000.00 | 50,312,500.00 |
| PSI | NTRD | MCSA | 84599 | FNMA (CALLABLE) | 4.12500 | 09/10/15 | 50,000,000.00 | 50,000,000.00 | 50,359,375.00 |
| PSI | NTRD | MCSA | 84665 | FNMA (CALLABLE) | 4.65000 | 09/15/15 | 50,000,000.00 | 50,000,000.00 | 50,187,500.00 |
| PSI | NTRD | MCSA | 84644 | FNMA (CALLABLE) | 4.37500 | 09/17/15 | 50,000,000.00 | 50,000,000.00 | 50,375,000.00 |
| PSI | NTRD | MCSA | 84666 | FNMA (CALLABLE) | 4.55000 | 09/17/15 | 50,000,000.00 | 50,000,000.00 | 50,328,125.00 |
| PSI | NTRD | MCSA | 84667 | FNMA (CALLABLE) | 4.50000 | 09/17/15 | 50,000,000.00 | 50,000,000.00 | 50,390,625.00 |
| PSI | NTRD | MCSA | 84709 | FNMA (CALLABLE) | 5.00000 | 09/28/15 | 50,000,000.00 | 50,000,000.00 | 50,578,125.00 |
| PSI | NTRD | MCSA | 84710 | FNMA (CALLABLE) | 5.00000 | 09/29/15 | 50,000,000.00 | 50,000,000.00 | 50,609,375.00 |
| PSI | NTRD | MCSA | 84712 | FNMA (CALLABLE) | 5.00000 | 09/29/15 | 50,000,000.00 | 50,000,000.00 | 50,578,125.00 |
| PSI | NTRD | MCSA | 84721 | FNMA (CALLABLE) | 5.05000 | 09/29/15 | 25,000,000.00 | 25,000,000.00 | 25,304,687.50 |
| PSI | NTRD | MCSA | 84722 | FNMA (CALLABLE) | 5.05000 | 09/29/15 | 25,000,000.00 | 25,000,000.00 | 25,273,437.50 |
| PSI | NTRD | MCSA | 84731 | FNMA (CALLABLE) | 5.05000 | 09/29/15 | 15,000,000.00 | 15,000,000.00 | 15,164,062.50 |
| PSI | NTRD | MCSA | 84749 | FNMA (CALLABLE) | 5.05000 | 09/29/15 | 25,000,000.00 | 25,000,000.00 | 25,273,437.50 |
| PSI | NTRD | MCSA | 84723 | FNMA (CALLABLE) | 5.00000 | 10/01/15 | 50,000,000.00 | 50,000,000.00 | 50,562,500.00 |
| MCSA Total | | | | | | | 1,415,000,000.00 | 1,414,965,765.33 | 1,427,090,375.00 |
| PSI | NTRD | NCD1 | 84634 | UNION BK OF CALIFORNIA CD | 0.25000 | 11/24/10 | 50,000,000.00 | 50,000,000.00 | 49,999,662.50 |
| PSI | NTRD | NCD1 | 84687 | UNION BK OF CALIFORNIA CD | 0.25000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 49,999,162.00 |
| PSI | NTRD | NCD1 | 84697 | UNION BK OF CALIFORNIA CD | 0.25000 | 12/02/10 | 50,000,000.00 | 50,000,000.00 | 49,999,106.00 |
| PSI | NTRD | NCD1 | 84705 | CITIBANK NA CD | 0.23000 | 11/05/10 | 50,000,000.00 | 50,000,000.00 | 49,999,999.00 |
| PSI | NTRD | NCD1 | 84796 | UNION BK OF CALIFORNIA CD | 0.25000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 49,997,217.00 |
| PSI | NTRD | NCD1 | 84816 | CITIBANK NA CD | 0.23000 | 11/22/10 | 50,000,000.00 | 50,000,000.00 | 49,999,081.50 |
| PSI | NTRD | NCD1 | 85159 | UNION BK OF CALIFORNIA CD | 0.25000 | 01/28/11 | 50,000,000.00 | 50,000,000.00 | 49,993,823.50 |
| NCD1 Total | | | | | | | 350,000,000.00 | 350,000,000.00 | 349,988,051.50 |
| PSI | NTRD | NOTE | 85124 | USTN | 0.75000 | 11/30/11 | 50,000,000.00 | 50,266,822.15 | 50,261,500.00 |
| PSI | NTRD | NOTE | 85125 | USTN | 0.75000 | 11/30/11 | 50,000,000.00 | 50,266,822.15 | 50,261,500.00 |
| PSI | NTRD | NOTE | 85122 | USTN | 1.12500 | 12/15/11 | 50,000,000.00 | 50,477,749.51 | 50,476,560.00 |
| PSI | NTRD | NOTE | 85123 | USTN | 1.12500 | 12/15/11 | 30,000,000.00 | 30,286,649.71 | 30,285,936.00 |
| PSI | NTRD | NOTE | 84155 | USTN | 2.37500 | 08/31/14 | 50,000,000.00 | 51,505,071.72 | 52,988,500.00 |
| PSI | NTRD | NOTE | 84156 | USTN | 2.37500 | 08/31/14 | 25,000,000.00 | 25,752,535.86 | 26,494,250.00 |
| NOTE Total | | | | | | | 255,000,000.00 | 258,555,651.10 | 260,768,246.00 |
| PSI | NTRD | TBIL | 82407 | USTB | 0.26000 | 11/18/10 | 50,000,000.00 | 49,993,861.11 | 49,997,500.00 |
| PSI | NTRD | TBIL | 82408 | USTB | 0.26000 | 11/18/10 | 50,000,000.00 | 49,993,861.11 | 49,997,500.00 |
| PSI | NTRD | TBIL | 82522 | USTB | 0.35000 | 11/18/10 | 50,000,000.00 | 49,991,736.11 | 49,997,500.00 |
| PSI | NTRD | TBIL | 82523 | USTB | 0.35000 | 11/18/10 | 50,000,000.00 | 49,991,736.11 | 49,997,500.00 |
| PSI | NTRD | TBIL | 82592 | USTB | 0.39500 | 12/16/10 | 50,000,000.00 | 49,975,312.50 | 49,991,500.00 |
| PSI | NTRD | TBIL | 82593 | USTB | 0.39500 | 12/16/10 | 50,000,000.00 | 49,975,312.50 | 49,991,500.00 |
| PSI | NTRD | TBIL | 82605 | USTB | 0.42000 | 12/16/10 | 50,000,000.00 | 49,973,750.00 | 49,991,500.00 |
| PSI | NTRD | TBIL | 82606 | USTB | 0.42000 | 12/16/10 | 50,000,000.00 | 49,973,750.00 | 49,991,500.00 |
| PSI | NTRD | TBIL | 83049 | USTB | 0.29000 | 02/10/11 | 50,000,000.00 | 49,959,319.45 | 49,981,500.00 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------------------|------|----------|-------|--------------------------------|-----------|----------|-----------------------|-----------------------|-----------------------|
| PSI | NTRD | TBIL | 84836 | USTB | 0.24000 | 09/22/11 | 50,000,000.00 | 49,891,666.67 | 49,909,500.00 |
| PSI | NTRD | TBIL | 84837 | USTB | 0.24000 | 09/22/11 | 50,000,000.00 | 49,891,666.67 | 49,909,500.00 |
| PSI | NTRD | TBIL | 84838 | USTB | 0.24000 | 09/22/11 | 50,000,000.00 | 49,891,666.67 | 49,909,500.00 |
| PSI | NTRD | TBIL | 84839 | USTB | 0.24000 | 09/22/11 | 50,000,000.00 | 49,891,666.67 | 49,909,500.00 |
| PSI | NTRD | TBIL | 84840 | USTB | 0.24000 | 09/22/11 | 50,000,000.00 | 49,891,666.67 | 49,909,500.00 |
| PSI | NTRD | TBIL | 84841 | USTB | 0.24000 | 09/22/11 | 50,000,000.00 | 49,891,666.67 | 49,909,500.00 |
| TBIL Total | | | | | | | 750,000,000.00 | 749,178,638.91 | 749,394,500.00 |
| PSI | NTRD | YANK1 | 84232 | CIBC NY CD | 0.31000 | 11/01/10 | 50,000,000.00 | 50,000,000.00 | 50,000,135.00 |
| PSI | NTRD | YANK1 | 84233 | CIBC NY CD | 0.31000 | 11/01/10 | 25,000,000.00 | 25,000,000.00 | 25,000,067.50 |
| PSI | NTRD | YANK1 | 84677 | BARCLAYS BK PLC NY CD | 0.22000 | 11/01/10 | 50,000,000.00 | 50,000,000.00 | 50,000,010.00 |
| PSI | NTRD | YANK1 | 84854 | DNB NOR BANK ASA NY CD | 0.21000 | 11/05/10 | 50,000,000.00 | 50,000,000.00 | 49,999,860.50 |
| PSI | NTRD | YANK1 | 84855 | DNB NOR BANK ASA NY CD | 0.21000 | 11/05/10 | 25,000,000.00 | 25,000,000.00 | 24,999,930.25 |
| PSI | NTRD | YANK1 | 84510 | SVENSKA HANDELSBANKEN AB NY CD | 0.28000 | 11/12/10 | 50,000,000.00 | 50,000,000.00 | 50,000,495.00 |
| PSI | NTRD | YANK1 | 84781 | SOCIETE GENERALE NY CD | 0.28000 | 11/15/10 | 50,000,000.00 | 50,000,194.35 | 50,000,620.00 |
| PSI | NTRD | YANK1 | 84939 | BK OF MONTREAL CHICAGO CD | 0.24000 | 11/15/10 | 50,000,000.00 | 50,000,194.40 | 49,999,790.50 |
| PSI | NTRD | YANK1 | 84965 | BNP PARIBAS SF CD | 0.25000 | 11/15/10 | 50,000,000.00 | 50,000,000.00 | 49,999,999.00 |
| PSI | NTRD | YANK1 | 84989 | BK OF MONTREAL CHICAGO CD | 0.23000 | 11/15/10 | 50,000,000.00 | 50,000,000.00 | 49,999,582.50 |
| PSI | NTRD | YANK1 | 84831 | NORDEA BK FINLAND PLC NY CD | 0.24000 | 11/16/10 | 50,000,000.00 | 50,000,000.00 | 49,999,776.00 |
| PSI | NTRD | YANK1 | 85009 | BNP PARIBAS SF CD | 0.25000 | 11/22/10 | 50,000,000.00 | 50,000,000.00 | 49,999,693.50 |
| PSI | NTRD | YANK1 | 84741 | SOCIETE GENERALE NY CD | 0.30500 | 11/23/10 | 50,000,000.00 | 50,000,456.78 | 50,001,430.00 |
| PSI | NTRD | YANK1 | 84742 | SOCIETE GENERALE NY CD | 0.30500 | 11/23/10 | 25,000,000.00 | 25,000,228.39 | 25,000,715.00 |
| PSI | NTRD | YANK1 | 84620 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 11/24/10 | 50,000,000.00 | 50,000,000.00 | 49,999,662.50 |
| PSI | NTRD | YANK1 | 84621 | DNB NOR BANK ASA NY CD | 0.26000 | 11/24/10 | 50,000,000.00 | 50,000,000.00 | 49,999,995.50 |
| PSI | NTRD | YANK1 | 84606 | BARCLAYS BK PLC NY CD | 0.25000 | 11/26/10 | 50,000,000.00 | 50,000,000.00 | 49,999,634.50 |
| PSI | NTRD | YANK1 | 84607 | BARCLAYS BK PLC NY CD | 0.25000 | 11/26/10 | 39,000,000.00 | 39,000,000.00 | 38,999,714.91 |
| PSI | NTRD | YANK1 | 84631 | BNP PARIBAS SF CD | 0.29000 | 11/26/10 | 50,000,000.00 | 50,000,000.00 | 50,001,075.00 |
| PSI | NTRD | YANK1 | 84637 | BARCLAYS BK PLC NY CD | 0.25000 | 11/26/10 | 50,000,000.00 | 50,000,000.00 | 49,999,634.50 |
| PSI | NTRD | YANK1 | 85017 | BNP PARIBAS SF CD | 0.25000 | 11/29/10 | 50,000,000.00 | 50,000,000.00 | 49,999,193.50 |
| PSI | NTRD | YANK1 | 84641 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 49,999,161.50 |
| PSI | NTRD | YANK1 | 84642 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 11/30/10 | 25,000,000.00 | 25,000,000.00 | 24,999,580.75 |
| PSI | NTRD | YANK1 | 84843 | BNP PARIBAS SF CD | 0.27000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 49,999,996.50 |
| PSI | NTRD | YANK1 | 84907 | NORDEA BK FINLAND PLC NY CD | 0.25000 | 11/30/10 | 50,000,000.00 | 50,000,402.62 | 49,999,164.00 |
| PSI | NTRD | YANK1 | 85113 | NORDEA BK FINLAND PLC NY CD | 0.23000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 49,998,333.50 |
| PSI | NTRD | YANK1 | 85150 | BNP PARIBAS SF CD | 0.25000 | 11/30/10 | 50,000,000.00 | 50,000,000.00 | 49,999,166.50 |
| PSI | NTRD | YANK1 | 84696 | TORONTO DOMINION BK NY CD | 0.24000 | 12/01/10 | 50,000,000.00 | 50,000,416.42 | 49,998,704.00 |
| PSI | NTRD | YANK1 | 84699 | DEUTSCHE BK AG NY CD | 0.27000 | 12/01/10 | 50,000,000.00 | 50,000,000.00 | 49,999,994.50 |
| PSI | NTRD | YANK1 | 84730 | SVENSKA HANDELSBANKEN AB NY CD | 0.25000 | 12/03/10 | 50,000,000.00 | 50,000,000.00 | 49,999,079.00 |
| PSI | NTRD | YANK1 | 85042 | BK OF MONTREAL CHICAGO CD | 0.24000 | 12/03/10 | 50,000,000.00 | 50,000,000.00 | 49,998,624.50 |
| PSI | NTRD | YANK1 | 85043 | BK OF MONTREAL CHICAGO CD | 0.24000 | 12/03/10 | 25,000,000.00 | 25,000,000.00 | 24,999,312.25 |
| PSI | NTRD | YANK1 | 84995 | SVENSKA HANDELSBANKEN AB NY CD | 0.24000 | 12/15/10 | 50,000,000.00 | 50,000,000.00 | 49,997,499.00 |
| PSI | NTRD | YANK1 | 84996 | SVENSKA HANDELSBANKEN AB NY CD | 0.24000 | 12/15/10 | 25,000,000.00 | 25,000,000.00 | 24,998,749.50 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Pooled Surplus Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|------------------------------|-------|----------|-------|--------------------------------|-----------|----------|--------------------------|--------------------------|--------------------------|
| PSI | NTRD | YANK1 | 85053 | DEUTSCHE BK AG NY CD | 0.22000 | 12/15/10 | 50,000,000.00 | 50,000,000.00 | 49,996,250.00 |
| PSI | NTRD | YANK1 | 85054 | DEUTSCHE BK AG NY CD | 0.22000 | 12/15/10 | 25,000,000.00 | 25,000,000.00 | 24,998,125.00 |
| PSI | NTRD | YANK1 | 84800 | NORDEA BK FINLAND PLC NY CD | 0.25000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 49,997,911.50 |
| PSI | NTRD | YANK1 | 84842 | NORDEA BK FINLAND PLC NY CD | 0.24000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 49,997,218.00 |
| PSI | NTRD | YANK1 | 84912 | RABOBANK NEDERLAND NV NY CD | 0.49000 | 12/20/10 | 50,000,000.00 | 50,016,307.25 | 50,014,550.00 |
| PSI | NTRD | YANK1 | 84941 | SOCIETE GENERALE NY CD | 0.27000 | 12/20/10 | 50,000,000.00 | 50,000,680.19 | 49,999,302.00 |
| PSI | NTRD | YANK1 | 84966 | SVENSKA HANDELSBANKEN AB NY CD | 0.24000 | 12/20/10 | 50,000,000.00 | 50,000,680.26 | 49,997,220.50 |
| PSI | NTRD | YANK1 | 84967 | DNB NOR BANK ASA NY CD | 0.23000 | 12/20/10 | 50,000,000.00 | 50,000,000.00 | 49,996,526.50 |
| PSI | NTRD | YANK1 | 84870 | TORONTO DOMINION BK NY CD | 0.23000 | 12/23/10 | 50,000,000.00 | 50,000,000.00 | 49,996,316.00 |
| PSI | NTRD | YANK1 | 84756 | WESTPAC BANKING CORP NY CD | 0.24000 | 12/24/10 | 50,000,000.00 | 50,000,000.00 | 49,996,994.50 |
| PSI | NTRD | YANK1 | 84772 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 12/24/10 | 50,000,000.00 | 50,000,000.00 | 49,997,744.00 |
| PSI | NTRD | YANK1 | 84773 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 12/24/10 | 25,000,000.00 | 25,000,000.00 | 24,998,872.00 |
| PSI | NTRD | YANK1 | 84807 | NORDEA BK FINLAND PLC NY CD | 0.25000 | 12/24/10 | 50,000,000.00 | 50,000,735.65 | 49,997,744.50 |
| PSI | NTRD | YANK1 | 84810 | DEUTSCHE BK AG NY CD | 0.25000 | 12/24/10 | 50,000,000.00 | 50,000,000.00 | 49,997,745.00 |
| PSI | NTRD | YANK1 | 84884 | CIBC NY CD | 0.23000 | 12/27/10 | 50,000,000.00 | 50,000,777.35 | 49,995,247.00 |
| PSI | NTRD | YANK1 | 85069 | TORONTO DOMINION BK NY CD | 0.22000 | 12/28/10 | 50,000,000.00 | 50,000,791.37 | 49,994,362.50 |
| PSI | NTRD | YANK1 | 85074 | TORONTO DOMINION BK NY CD | 0.22000 | 12/29/10 | 50,000,000.00 | 50,000,000.00 | 49,994,265.50 |
| PSI | NTRD | YANK1 | 84853 | ROYAL BK OF CANADA NY CD | 0.21000 | 12/30/10 | 50,000,000.00 | 50,000,000.00 | 49,993,331.00 |
| PSI | NTRD | YANK1 | 84910 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 12/30/10 | 50,000,000.00 | 50,000,000.00 | 49,996,663.00 |
| PSI | NTRD | YANK1 | 84746 | CIBC NY CD | 0.25000 | 12/31/10 | 50,000,000.00 | 50,000,832.73 | 49,996,604.50 |
| PSI | NTRD | YANK1 | 84830 | SVENSKA HANDELSBANKEN AB NY CD | 0.25000 | 12/31/10 | 50,000,000.00 | 50,000,416.39 | 49,996,606.00 |
| PSI | NTRD | YANK1 | 84857 | BK OF NOVA SCOTIA HOUSTON CD | 0.25000 | 12/31/10 | 50,000,000.00 | 50,000,000.00 | 49,996,606.00 |
| PSI | NTRD | YANK1 | 84869 | SVENSKA HANDELSBANKEN AB NY CD | 0.25000 | 12/31/10 | 25,000,000.00 | 25,000,000.00 | 24,998,303.00 |
| PSI | NTRD | YANK1 | 84894 | RABOBANK NEDERLAND NV NY CD | 0.25000 | 12/31/10 | 50,000,000.00 | 50,000,000.00 | 49,996,607.50 |
| PSI | NTRD | YANK1 | 85070 | CREDIT SUISSE NY CD | 0.27000 | 01/25/11 | 50,000,000.00 | 50,000,000.00 | 49,996,417.50 |
| PSI | NTRD | YANK1 | 84427 | A & NZ BANKING GROUP NY CD | 0.37000 | 01/26/11 | 50,000,000.00 | 50,001,192.29 | 50,008,415.00 |
| PSI | NTRD | YANK1 | 85135 | RABOBANK NEDERLAND NV NY CD | 0.24000 | 01/28/11 | 50,000,000.00 | 50,000,000.00 | 49,992,588.00 |
| PSI | NTRD | YANK1 | 85136 | RABOBANK NEDERLAND NV NY CD | 0.24000 | 01/28/11 | 25,000,000.00 | 25,000,000.00 | 24,996,294.00 |
| PSI | NTRD | YANK1 | 85140 | BARCLAYS BANK PLC NY CD | 0.80000 | 10/28/11 | 50,000,000.00 | 50,000,000.00 | 50,155,080.00 |
| YANK1 Total | | | | | | | 2,889,000,000.00 | 2,889,024,306.44 | 2,889,078,290.66 |
| NTRD Total | | | | | | | 21,442,473,000.00 | 21,500,352,800.05 | 21,634,921,903.08 |
| NTRD Historical Cost | | | | | | | 21,550,504,381.11 | | |
| PSI | TRADE | NOTE | 85095 | USTN | 1.25000 | 09/30/15 | 50,000,000.00 | 50,000,000.00 | 50,085,000.00 |
| NOTE Total | | | | | | | 50,000,000.00 | 50,000,000.00 | 50,085,000.00 |
| TRADE Total | | | | | | | 50,000,000.00 | 50,000,000.00 | 50,085,000.00 |
| TRADE Historical Cost | | | | | | | 50,000,000.00 | | |
| PSI Total | | | | | | | 21,492,473,000.00 | 21,550,352,800.05 | 21,685,006,903.08 |
| PSI Historical Cost | | | | | | | 21,600,504,381.11 | | |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Specific Purpose Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|---|-------------------|-------|-------------------------|-----------|----------|---------------------|---------------------|---------------------|
| SPI | BLPSI | CNFL | 78454 | GE CAPITAL CORP FRN | 0.91563 | 02/01/11 | 2,317,000.00 | 2,315,900.57 | 2,319,896.25 |
| | | CNFL Total | | | | | 2,317,000.00 | 2,315,900.57 | 2,319,896.25 |
| | BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total | | | | | | 2,317,000.00 | 2,315,900.57 | 2,319,896.25 |
| SPI | GF | 1TRD | 3463 | FLYING TRIANGLE LOAN | 5.50000 | 03/01/15 | 115,347.15 | 115,347.15 | 115,347.15 |
| SPI | GF | 1TRD | 12057 | FLYING TRIANGLE LOAN | 5.50000 | 04/01/17 | 95,525.86 | 95,525.86 | 95,525.86 |
| SPI | GF | 1TRD | 14004 | FLYING TRIANGLE 1ST | 5.50000 | 08/01/12 | 16,018.50 | 16,018.50 | 16,018.50 |
| SPI | GF | 1TRD | 16864 | FLYING TRIANGLE 1ST | 5.50000 | 01/01/14 | 46,997.10 | 46,997.10 | 46,997.10 |
| SPI | GF | 1TRD | 17567 | FLYING TRIANGLE SLUSHER | 4.50000 | 04/24/14 | 262,500.00 | 262,500.00 | 262,500.00 |
| SPI | GF | 1TRD | 17795 | FLYING TRIANGLE 1ST | 5.50000 | 05/01/14 | 30,405.21 | 30,405.21 | 30,405.21 |
| | | 1TRD Total | | | | | 566,793.82 | 566,793.82 | 566,793.82 |
| SPI | GF | LTBD | 35272 | RPV TAX ALLOCATION BOND | 5.00000 | 09/02/21 | 5,250,000.00 | 5,250,000.00 | 5,250,000.00 |
| | | LTBD Total | | | | | 5,250,000.00 | 5,250,000.00 | 5,250,000.00 |
| | GF - GENERAL FUND Total | | | | | | 5,816,793.82 | 5,816,793.82 | 5,816,793.82 |
| SPI | MAST | BOND | 18810 | USTB | 7.25000 | 05/15/16 | 85,000.00 | 86,194.68 | 111,695.31 |
| | | BOND Total | | | | | 85,000.00 | 86,194.68 | 111,695.31 |
| | MAST - MGMT ATTORNEY SETTLEMENT TRUST Total | | | | | | 85,000.00 | 86,194.68 | 111,695.31 |
| SPI | SANIT | FFCB | 82931 | FFCB (CALLABLE) | 2.77000 | 02/17/15 | 86,000.00 | 85,963.05 | 87,773.75 |
| | | FFCB Total | | | | | 86,000.00 | 85,963.05 | 87,773.75 |
| SPI | SANIT | MCSA | 82548 | FNMA (CALLABLE) | 2.40000 | 12/30/14 | 958,000.00 | 958,000.00 | 961,293.13 |
| SPI | SANIT | MCSA | 82803 | FNMA (CALLABLE) | 2.25000 | 02/11/15 | 401,000.00 | 401,000.00 | 403,380.94 |
| SPI | SANIT | MCSA | 83843 | FNMA (CALLABLE) | 1.50000 | 06/15/15 | 609,000.00 | 609,000.00 | 609,570.94 |
| SPI | SANIT | MCSA | 83847 | FHLMC (CALLABLE) | 2.00000 | 06/15/15 | 2,208,000.00 | 2,208,000.00 | 2,212,416.00 |
| SPI | SANIT | MCSA | 83985 | FHLMC (CALLABLE) | 2.00000 | 06/30/15 | 714,000.00 | 714,000.00 | 721,375.62 |
| SPI | SANIT | MCSA | 84725 | FHLMC (CALLABLE) | 1.35000 | 09/22/15 | 46,000.00 | 46,000.00 | 46,180.78 |
| | | MCSA Total | | | | | 4,936,000.00 | 4,936,000.00 | 4,954,217.41 |
| SPI | SANIT | NOTE | 69645 | USTN | 4.87500 | 07/31/11 | 1,000.00 | 999.76 | 1,034.73 |
| | | NOTE Total | | | | | 1,000.00 | 999.76 | 1,034.73 |
| | SANIT - SANITATION DISTRICT Total | | | | | | 5,023,000.00 | 5,022,962.81 | 5,043,025.89 |
| SPI | SCAQM | CTDQ | 38556 | S OF C LAIF | 0.00000 | 12/31/10 | 3,071,350.54 | 3,071,350.54 | 3,071,350.54 |
| SPI | SCAQM | CTDQ | 38987 | S OF C LAIF | 0.00000 | 12/31/10 | 303,237.61 | 303,237.61 | 303,237.61 |
| SPI | SCAQM | CTDQ | 39856 | S OF C LAIF | 0.00000 | 12/31/10 | 327,715.76 | 327,715.76 | 327,715.76 |
| SPI | SCAQM | CTDQ | 40203 | S OF C LAIF | 0.00000 | 12/31/10 | 2,997,000.00 | 2,997,000.00 | 2,997,000.00 |
| SPI | SCAQM | CTDQ | 40651 | S OF C LAIF | 0.00000 | 12/31/10 | 338,455.53 | 338,455.53 | 338,455.53 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Specific Purpose Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|-------|----------|-------|-------------|-----------|----------|---------------|----------------|---------------|
| SPI | SCAQM | CTDQ | 41373 | S OF C LAIF | 0.00000 | 12/31/10 | 383,355.75 | 383,355.75 | 383,355.75 |
| SPI | SCAQM | CTDQ | 42150 | S OF C LAIF | 0.00000 | 12/31/10 | 249,219.92 | 249,219.92 | 249,219.92 |
| SPI | SCAQM | CTDQ | 42487 | S OF C LAIF | 0.00000 | 12/31/10 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 |
| SPI | SCAQM | CTDQ | 43227 | S OF C LAIF | 0.00000 | 12/31/10 | 315,549.21 | 315,549.21 | 315,549.21 |
| SPI | SCAQM | CTDQ | 44235 | S OF C LAIF | 0.00000 | 12/31/10 | 417,809.52 | 417,809.52 | 417,809.52 |
| SPI | SCAQM | CTDQ | 45085 | S OF C LAIF | 0.00000 | 12/31/10 | 450,282.68 | 450,282.68 | 450,282.68 |
| SPI | SCAQM | CTDQ | 46126 | S OF C LAIF | 0.00000 | 12/31/10 | 460,937.14 | 460,937.14 | 460,937.14 |
| SPI | SCAQM | CTDQ | 47348 | S OF C LAIF | 0.00000 | 12/31/10 | 433,556.17 | 433,556.17 | 433,556.17 |
| SPI | SCAQM | CTDQ | 48498 | S OF C LAIF | 0.00000 | 12/31/10 | 383,954.85 | 383,954.85 | 383,954.85 |
| SPI | SCAQM | CTDQ | 49799 | S OF C LAIF | 0.00000 | 12/31/10 | 330,882.23 | 330,882.23 | 330,882.23 |
| SPI | SCAQM | CTDQ | 50780 | S OF C LAIF | 0.00000 | 12/31/10 | 263,334.33 | 263,334.33 | 263,334.33 |
| SPI | SCAQM | CTDQ | 51466 | S OF C LAIF | 0.00000 | 12/31/10 | 218,395.70 | 218,395.70 | 218,395.70 |
| SPI | SCAQM | CTDQ | 52667 | S OF C LAIF | 0.00000 | 12/31/10 | 206,669.35 | 206,669.35 | 206,669.35 |
| SPI | SCAQM | CTDQ | 53917 | S OF C LAIF | 0.00000 | 12/31/10 | 201,264.73 | 201,264.73 | 201,264.73 |
| SPI | SCAQM | CTDQ | 55073 | S OF C LAIF | 0.00000 | 12/31/10 | 178,298.59 | 178,298.59 | 178,298.59 |
| SPI | SCAQM | CTDQ | 55622 | S OF C LAIF | 0.00000 | 12/31/10 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 |
| SPI | SCAQM | CTDQ | 56613 | S OF C LAIF | 0.00000 | 12/31/10 | 167,311.06 | 167,311.06 | 167,311.06 |
| SPI | SCAQM | CTDQ | 58052 | S OF C LAIF | 0.00000 | 12/31/10 | 171,568.16 | 171,568.16 | 171,568.16 |
| SPI | SCAQM | CTDQ | 59105 | S OF C LAIF | 0.00000 | 12/31/10 | 160,406.73 | 160,406.73 | 160,406.73 |
| SPI | SCAQM | CTDQ | 60182 | S OF C LAIF | 0.00000 | 12/31/10 | 154,317.15 | 154,317.15 | 154,317.15 |
| SPI | SCAQM | CTDQ | 61111 | S OF C LAIF | 0.00000 | 12/31/10 | 144,533.84 | 144,533.84 | 144,533.84 |
| SPI | SCAQM | CTDQ | 61966 | S OF C LAIF | 0.00000 | 12/31/10 | 141,619.71 | 141,619.71 | 141,619.71 |
| SPI | SCAQM | CTDQ | 62780 | S OF C LAIF | 0.00000 | 12/31/10 | 167,353.58 | 167,353.58 | 167,353.58 |
| SPI | SCAQM | CTDQ | 64002 | S OF C LAIF | 0.00000 | 12/31/10 | 200,949.57 | 200,949.57 | 200,949.57 |
| SPI | SCAQM | CTDQ | 64951 | S OF C LAIF | 0.00000 | 12/31/10 | 232,386.75 | 232,386.75 | 232,386.75 |
| SPI | SCAQM | CTDQ | 65950 | S OF C LAIF | 0.00000 | 12/31/10 | 281,845.96 | 281,845.96 | 281,845.96 |
| SPI | SCAQM | CTDQ | 66800 | S OF C LAIF | 0.00000 | 12/31/10 | 317,155.30 | 317,155.30 | 317,155.30 |
| SPI | SCAQM | CTDQ | 67819 | S OF C LAIF | 0.00000 | 12/31/10 | 363,715.38 | 363,715.38 | 363,715.38 |
| SPI | SCAQM | CTDQ | 68720 | S OF C LAIF | 0.00000 | 12/31/10 | 393,812.36 | 393,812.36 | 393,812.36 |
| SPI | SCAQM | CTDQ | 69520 | S OF C LAIF | 0.00000 | 12/31/10 | 449,659.59 | 449,659.59 | 449,659.59 |
| SPI | SCAQM | CTDQ | 70359 | S OF C LAIF | 0.00000 | 12/31/10 | 491,566.29 | 491,566.29 | 491,566.29 |
| SPI | SCAQM | CTDQ | 71268 | S OF C LAIF | 0.00000 | 12/31/10 | 513,938.89 | 513,938.89 | 513,938.89 |
| SPI | SCAQM | CTDQ | 72329 | S OF C LAIF | 0.00000 | 12/31/10 | 505,507.65 | 505,507.65 | 505,507.65 |
| SPI | SCAQM | CTDQ | 73503 | S OF C LAIF | 0.00000 | 12/31/10 | 515,367.27 | 515,367.27 | 515,367.27 |
| SPI | SCAQM | CTDQ | 74486 | S OF C LAIF | 0.00000 | 12/31/10 | 520,380.93 | 520,380.93 | 520,380.93 |
| SPI | SCAQM | CTDQ | 75694 | S OF C LAIF | 0.00000 | 12/31/10 | 492,274.30 | 492,274.30 | 492,274.30 |
| SPI | SCAQM | CTDQ | 77128 | S OF C LAIF | 0.00000 | 12/31/10 | 410,449.24 | 410,449.24 | 410,449.24 |
| SPI | SCAQM | CTDQ | 78106 | S OF C LAIF | 0.00000 | 12/31/10 | 304,980.32 | 304,980.32 | 304,980.32 |
| SPI | SCAQM | CTDQ | 78999 | S OF C LAIF | 0.00000 | 12/31/10 | 277,823.10 | 277,823.10 | 277,823.10 |
| SPI | SCAQM | CTDQ | 79884 | S OF C LAIF | 0.00000 | 12/31/10 | 252,862.59 | 252,862.59 | 252,862.59 |
| SPI | SCAQM | CTDQ | 80623 | S OF C LAIF | 0.00000 | 12/31/10 | 186,831.92 | 186,831.92 | 186,831.92 |
| SPI | SCAQM | CTDQ | 81267 | S OF C LAIF | 0.00000 | 12/31/10 | 150,112.75 | 150,112.75 | 150,112.75 |
| SPI | SCAQM | CTDQ | 81965 | S OF C LAIF | 0.00000 | 12/31/10 | 89,717.54 | 89,717.54 | 89,717.54 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Specific Purpose Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|-------|----------|-------|-------------|-----------|----------|----------------------|----------------------|----------------------|
| SPI | SCAQM | CTDQ | 82763 | S OF C LAIF | 0.00000 | 12/31/10 | 60,335.73 | 60,335.73 | 60,335.73 |
| SPI | SCAQM | CTDQ | 83551 | S OF C LAIF | 0.00000 | 12/31/10 | 54,470.06 | 54,470.06 | 54,470.06 |
| SPI | SCAQM | CTDQ | 84325 | S OF C LAIF | 0.00000 | 12/31/10 | 55,045.25 | 55,045.25 | 55,045.25 |
| SPI | SCAQM | CTDQ | 85022 | S OF C LAIF | 0.00000 | 12/31/10 | 51,349.76 | 51,349.76 | 51,349.76 |
| CTDQ Total | | | | | | | 39,810,918.34 | 39,810,918.34 | 39,810,918.34 |
| SCAQM - SOUTH COAST AIR QUALITY MGMT Total | | | | | | | 39,810,918.34 | 39,810,918.34 | 39,810,918.34 |
| | | | | | | | | | |
| SPI | SLIM | CTDQ | 22101 | S OF C LAIF | 0.00000 | 12/31/10 | 3,218,710.97 | 3,218,710.97 | 3,218,710.97 |
| SPI | SLIM | CTDQ | 23208 | S OF C LAIF | 0.00000 | 12/31/10 | 27,081.03 | 27,081.03 | 27,081.03 |
| SPI | SLIM | CTDQ | 23842 | S OF C LAIF | 0.00000 | 12/31/10 | 83,505.96 | 83,505.96 | 83,505.96 |
| SPI | SLIM | CTDQ | 24459 | S OF C LAIF | 0.00000 | 12/31/10 | 94,996.78 | 94,996.78 | 94,996.78 |
| SPI | SLIM | CTDQ | 25326 | S OF C LAIF | 0.00000 | 12/31/10 | 104,088.41 | 104,088.41 | 104,088.41 |
| SPI | SLIM | CTDQ | 26241 | S OF C LAIF | 0.00000 | 12/31/10 | 110,715.07 | 110,715.07 | 110,715.07 |
| SPI | SLIM | CTDQ | 27270 | S OF C LAIF | 0.00000 | 12/31/10 | 117,811.43 | 117,811.43 | 117,811.43 |
| SPI | SLIM | CTDQ | 28140 | S OF C LAIF | 0.00000 | 12/31/10 | 118,831.50 | 118,831.50 | 118,831.50 |
| SPI | SLIM | CTDQ | 28986 | S OF C LAIF | 0.00000 | 12/31/10 | 117,968.90 | 117,968.90 | 117,968.90 |
| SPI | SLIM | CTDQ | 29917 | S OF C LAIF | 0.00000 | 12/31/10 | 115,386.18 | 115,386.18 | 115,386.18 |
| SPI | SLIM | CTDQ | 31093 | S OF C LAIF | 0.00000 | 12/31/10 | 114,884.96 | 114,884.96 | 114,884.96 |
| SPI | SLIM | CTDQ | 31850 | S OF C LAIF | 0.00000 | 12/31/10 | 119,214.46 | 119,214.46 | 119,214.46 |
| SPI | SLIM | CTDQ | 32655 | S OF C LAIF | 0.00000 | 12/31/10 | 120,967.08 | 120,967.08 | 120,967.08 |
| SPI | SLIM | CTDQ | 33599 | S OF C LAIF | 0.00000 | 12/31/10 | 119,698.34 | 119,698.34 | 119,698.34 |
| SPI | SLIM | CTDQ | 34231 | S OF C LAIF | 0.00000 | 12/31/10 | 124,159.87 | 124,159.87 | 124,159.87 |
| SPI | SLIM | CTDQ | 35220 | S OF C LAIF | 0.00000 | 12/31/10 | 128,393.89 | 128,393.89 | 128,393.89 |
| SPI | SLIM | CTDQ | 35952 | S OF C LAIF | 0.00000 | 12/31/10 | 130,900.85 | 130,900.85 | 130,900.85 |
| SPI | SLIM | CTDQ | 36773 | S OF C LAIF | 0.00000 | 12/31/10 | 129,716.18 | 129,716.18 | 129,716.18 |
| SPI | SLIM | CTDQ | 37638 | S OF C LAIF | 0.00000 | 12/31/10 | 132,118.17 | 132,118.17 | 132,118.17 |
| SPI | SLIM | CTDQ | 38537 | S OF C LAIF | 0.00000 | 12/31/10 | 134,992.32 | 134,992.32 | 134,992.32 |
| SPI | SLIM | CTDQ | 39281 | S OF C LAIF | 0.00000 | 12/31/10 | 132,458.88 | 132,458.88 | 132,458.88 |
| SPI | SLIM | CTDQ | 40072 | S OF C LAIF | 0.00000 | 12/31/10 | 124,940.21 | 124,940.21 | 124,940.21 |
| SPI | SLIM | CTDQ | 40891 | S OF C LAIF | 0.00000 | 12/31/10 | 125,249.17 | 125,249.17 | 125,249.17 |
| SPI | SLIM | CTDQ | 41416 | S OF C LAIF | 0.00000 | 12/31/10 | 124,689.59 | 124,689.59 | 124,689.59 |
| SPI | SLIM | CTDQ | 42149 | S OF C LAIF | 0.00000 | 12/31/10 | 132,997.69 | 132,997.69 | 132,997.69 |
| SPI | SLIM | CTDQ | 43226 | S OF C LAIF | 0.00000 | 12/31/10 | 140,793.36 | 140,793.36 | 140,793.36 |
| SPI | SLIM | CTDQ | 44234 | S OF C LAIF | 0.00000 | 12/31/10 | 152,132.72 | 152,132.72 | 152,132.72 |
| SPI | SLIM | CTDQ | 45086 | S OF C LAIF | 0.00000 | 12/31/10 | 164,017.17 | 164,017.17 | 164,017.17 |
| SPI | SLIM | CTDQ | 46123 | S OF C LAIF | 0.00000 | 12/31/10 | 167,897.97 | 167,897.97 | 167,897.97 |
| SPI | SLIM | CTDQ | 47347 | S OF C LAIF | 0.00000 | 12/31/10 | 157,924.35 | 157,924.35 | 157,924.35 |
| SPI | SLIM | CTDQ | 48499 | S OF C LAIF | 0.00000 | 12/31/10 | 139,856.90 | 139,856.90 | 139,856.90 |
| SPI | SLIM | CTDQ | 49798 | S OF C LAIF | 0.00000 | 12/31/10 | 120,525.01 | 120,525.01 | 120,525.01 |
| SPI | SLIM | CTDQ | 50781 | S OF C LAIF | 0.00000 | 12/31/10 | 95,920.45 | 95,920.45 | 95,920.45 |
| SPI | SLIM | CTDQ | 51467 | S OF C LAIF | 0.00000 | 12/31/10 | 79,551.40 | 79,551.40 | 79,551.40 |
| SPI | SLIM | CTDQ | 52668 | S OF C LAIF | 0.00000 | 12/31/10 | 75,280.03 | 75,280.03 | 75,280.03 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Specific Purpose Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|-------|----------|-------|-------------|-----------|----------|----------------------|----------------------|----------------------|
| SPI | SLIM | CTDQ | 53918 | S OF C LAIF | 0.00000 | 12/31/10 | 73,311.38 | 73,311.38 | 73,311.38 |
| SPI | SLIM | CTDQ | 55074 | S OF C LAIF | 0.00000 | 12/31/10 | 64,945.89 | 64,945.89 | 64,945.89 |
| SPI | SLIM | CTDQ | 56612 | S OF C LAIF | 0.00000 | 12/31/10 | 54,630.76 | 54,630.76 | 54,630.76 |
| SPI | SLIM | CTDQ | 58053 | S OF C LAIF | 0.00000 | 12/31/10 | 49,631.21 | 49,631.21 | 49,631.21 |
| SPI | SLIM | CTDQ | 59106 | S OF C LAIF | 0.00000 | 12/31/10 | 46,406.36 | 46,406.36 | 46,406.36 |
| SPI | SLIM | CTDQ | 60183 | S OF C LAIF | 0.00000 | 12/31/10 | 44,644.62 | 44,644.62 | 44,644.62 |
| SPI | SLIM | CTDQ | 61110 | S OF C LAIF | 0.00000 | 12/31/10 | 41,814.26 | 41,814.26 | 41,814.26 |
| SPI | SLIM | CTDQ | 61968 | S OF C LAIF | 0.00000 | 12/31/10 | 40,971.19 | 40,971.19 | 40,971.19 |
| SPI | SLIM | CTDQ | 62782 | S OF C LAIF | 0.00000 | 12/31/10 | 48,416.11 | 48,416.11 | 48,416.11 |
| SPI | SLIM | CTDQ | 64003 | S OF C LAIF | 0.00000 | 12/31/10 | 58,135.58 | 58,135.58 | 58,135.58 |
| SPI | SLIM | CTDQ | 64952 | S OF C LAIF | 0.00000 | 12/31/10 | 67,994.74 | 67,994.74 | 67,994.74 |
| SPI | SLIM | CTDQ | 65951 | S OF C LAIF | 0.00000 | 12/31/10 | 82,786.72 | 82,786.72 | 82,786.72 |
| SPI | SLIM | CTDQ | 66798 | S OF C LAIF | 0.00000 | 12/31/10 | 94,105.30 | 94,105.30 | 94,105.30 |
| SPI | SLIM | CTDQ | 67818 | S OF C LAIF | 0.00000 | 12/31/10 | 108,222.63 | 108,222.63 | 108,222.63 |
| SPI | SLIM | CTDQ | 68719 | S OF C LAIF | 0.00000 | 12/31/10 | 118,789.82 | 118,789.82 | 118,789.82 |
| SPI | SLIM | CTDQ | 69518 | S OF C LAIF | 0.00000 | 12/31/10 | 136,097.01 | 136,097.01 | 136,097.01 |
| SPI | SLIM | CTDQ | 70360 | S OF C LAIF | 0.00000 | 12/31/10 | 151,399.04 | 151,399.04 | 151,399.04 |
| SPI | SLIM | CTDQ | 71269 | S OF C LAIF | 0.00000 | 12/31/10 | 158,866.84 | 158,866.84 | 158,866.84 |
| SPI | SLIM | CTDQ | 72330 | S OF C LAIF | 0.00000 | 12/31/10 | 159,520.70 | 159,520.70 | 159,520.70 |
| SPI | SLIM | CTDQ | 73504 | S OF C LAIF | 0.00000 | 12/31/10 | 165,030.36 | 165,030.36 | 165,030.36 |
| SPI | SLIM | CTDQ | 74485 | S OF C LAIF | 0.00000 | 12/31/10 | 168,848.34 | 168,848.34 | 168,848.34 |
| SPI | SLIM | CTDQ | 75693 | S OF C LAIF | 0.00000 | 12/31/10 | 161,848.34 | 161,848.34 | 161,848.34 |
| SPI | SLIM | CTDQ | 77131 | S OF C LAIF | 0.00000 | 12/31/10 | 136,599.41 | 136,599.41 | 136,599.41 |
| SPI | SLIM | CTDQ | 78104 | S OF C LAIF | 0.00000 | 12/31/10 | 102,613.52 | 102,613.52 | 102,613.52 |
| SPI | SLIM | CTDQ | 79000 | S OF C LAIF | 0.00000 | 12/31/10 | 93,633.67 | 93,633.67 | 93,633.67 |
| SPI | SLIM | CTDQ | 79882 | S OF C LAIF | 0.00000 | 12/31/10 | 86,272.14 | 86,272.14 | 86,272.14 |
| SPI | SLIM | CTDQ | 80621 | S OF C LAIF | 0.00000 | 12/31/10 | 63,895.36 | 63,895.36 | 63,895.36 |
| SPI | SLIM | CTDQ | 81265 | S OF C LAIF | 0.00000 | 12/31/10 | 51,337.52 | 51,337.52 | 51,337.52 |
| SPI | SLIM | CTDQ | 81963 | S OF C LAIF | 0.00000 | 12/31/10 | 31,005.24 | 31,005.24 | 31,005.24 |
| SPI | SLIM | CTDQ | 82761 | S OF C LAIF | 0.00000 | 12/31/10 | 20,942.34 | 20,942.34 | 20,942.34 |
| SPI | SLIM | CTDQ | 83552 | S OF C LAIF | 0.00000 | 12/31/10 | 18,906.35 | 18,906.35 | 18,906.35 |
| SPI | SLIM | CTDQ | 84323 | S OF C LAIF | 0.00000 | 12/31/10 | 16,628.36 | 16,628.36 | 16,628.36 |
| SPI | SLIM | CTDQ | 85020 | S OF C LAIF | 0.00000 | 12/31/10 | 12,936.00 | 12,936.00 | 12,936.00 |
| CTDQ Total | | | | | | | 10,029,564.36 | 10,029,564.36 | 10,029,564.36 |
| SLIM - SCHOOLS LINKED INSURANCE MGMT Total | | | | | | | 10,029,564.36 | 10,029,564.36 | 10,029,564.36 |
| SPI | WASIA | CTDQ | 22460 | S OF C LAIF | 0.00000 | 12/31/10 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| SPI | WASIA | CTDQ | 23844 | S OF C LAIF | 0.00000 | 12/31/10 | 73,432.18 | 73,432.18 | 73,432.18 |
| SPI | WASIA | CTDQ | 24460 | S OF C LAIF | 0.00000 | 12/31/10 | 88,299.86 | 88,299.86 | 88,299.86 |
| SPI | WASIA | CTDQ | 25245 | S OF C LAIF | 0.00000 | 12/31/10 | 96,741.95 | 96,741.95 | 96,741.95 |
| SPI | WASIA | CTDQ | 26250 | S OF C LAIF | 0.00000 | 12/31/10 | 102,900.92 | 102,900.92 | 102,900.92 |
| SPI | WASIA | CTDQ | 26945 | S OF C LAIF | 0.00000 | 12/31/10 | 109,496.42 | 109,496.42 | 109,496.42 |

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2010
Fund: Specific Purpose Investments
Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|-------|-------|----------|-------|-------------|-----------|----------|------------|----------------|--------------|
| SPI | WASIA | CTDQ | 28143 | S OF C LAIF | 0.00000 | 12/31/10 | 110,444.50 | 110,444.50 | 110,444.50 |
| SPI | WASIA | CTDQ | 28732 | S OF C LAIF | 0.00000 | 12/31/10 | 109,642.78 | 109,642.78 | 109,642.78 |
| SPI | WASIA | CTDQ | 29586 | S OF C LAIF | 0.00000 | 12/31/10 | 107,242.35 | 107,242.35 | 107,242.35 |
| SPI | WASIA | CTDQ | 30647 | S OF C LAIF | 0.00000 | 12/31/10 | 106,776.50 | 106,776.50 | 106,776.50 |
| SPI | WASIA | CTDQ | 31539 | S OF C LAIF | 0.00000 | 12/31/10 | 110,800.43 | 110,800.43 | 110,800.43 |
| SPI | WASIA | CTDQ | 32361 | S OF C LAIF | 0.00000 | 12/31/10 | 112,429.36 | 112,429.36 | 112,429.36 |
| SPI | WASIA | CTDQ | 33315 | S OF C LAIF | 0.00000 | 12/31/10 | 111,250.16 | 111,250.16 | 111,250.16 |
| SPI | WASIA | CTDQ | 34059 | S OF C LAIF | 0.00000 | 12/31/10 | 115,396.80 | 115,396.80 | 115,396.80 |
| SPI | WASIA | CTDQ | 34957 | S OF C LAIF | 0.00000 | 12/31/10 | 119,331.99 | 119,331.99 | 119,331.99 |
| SPI | WASIA | CTDQ | 35633 | S OF C LAIF | 0.00000 | 12/31/10 | 121,662.01 | 121,662.01 | 121,662.01 |
| SPI | WASIA | CTDQ | 36439 | S OF C LAIF | 0.00000 | 12/31/10 | 120,560.95 | 120,560.95 | 120,560.95 |
| SPI | WASIA | CTDQ | 37287 | S OF C LAIF | 0.00000 | 12/31/10 | 122,793.41 | 122,793.41 | 122,793.41 |
| SPI | WASIA | CTDQ | 38231 | S OF C LAIF | 0.00000 | 12/31/10 | 125,464.71 | 125,464.71 | 125,464.71 |
| SPI | WASIA | CTDQ | 38988 | S OF C LAIF | 0.00000 | 12/31/10 | 123,110.08 | 123,110.08 | 123,110.08 |
| SPI | WASIA | CTDQ | 39857 | S OF C LAIF | 0.00000 | 12/31/10 | 116,122.07 | 116,122.07 | 116,122.07 |
| SPI | WASIA | CTDQ | 40652 | S OF C LAIF | 0.00000 | 12/31/10 | 116,409.22 | 116,409.22 | 116,409.22 |
| SPI | WASIA | CTDQ | 41374 | S OF C LAIF | 0.00000 | 12/31/10 | 121,913.10 | 121,913.10 | 121,913.10 |
| SPI | WASIA | CTDQ | 42151 | S OF C LAIF | 0.00000 | 12/31/10 | 130,096.85 | 130,096.85 | 130,096.85 |
| SPI | WASIA | CTDQ | 43228 | S OF C LAIF | 0.00000 | 12/31/10 | 137,722.35 | 137,722.35 | 137,722.35 |
| SPI | WASIA | CTDQ | 44236 | S OF C LAIF | 0.00000 | 12/31/10 | 148,814.38 | 148,814.38 | 148,814.38 |
| SPI | WASIA | CTDQ | 45087 | S OF C LAIF | 0.00000 | 12/31/10 | 160,439.61 | 160,439.61 | 160,439.61 |
| SPI | WASIA | CTDQ | 46124 | S OF C LAIF | 0.00000 | 12/31/10 | 164,235.76 | 164,235.76 | 164,235.76 |
| SPI | WASIA | CTDQ | 47346 | S OF C LAIF | 0.00000 | 12/31/10 | 154,479.69 | 154,479.69 | 154,479.69 |
| SPI | WASIA | CTDQ | 48500 | S OF C LAIF | 0.00000 | 12/31/10 | 136,806.32 | 136,806.32 | 136,806.32 |
| SPI | WASIA | CTDQ | 49797 | S OF C LAIF | 0.00000 | 12/31/10 | 117,896.11 | 117,896.11 | 117,896.11 |
| SPI | WASIA | CTDQ | 50782 | S OF C LAIF | 0.00000 | 12/31/10 | 93,828.22 | 93,828.22 | 93,828.22 |
| SPI | WASIA | CTDQ | 51468 | S OF C LAIF | 0.00000 | 12/31/10 | 77,816.21 | 77,816.21 | 77,816.21 |
| SPI | WASIA | CTDQ | 52669 | S OF C LAIF | 0.00000 | 12/31/10 | 73,638.02 | 73,638.02 | 73,638.02 |
| SPI | WASIA | CTDQ | 53919 | S OF C LAIF | 0.00000 | 12/31/10 | 71,712.31 | 71,712.31 | 71,712.31 |
| SPI | WASIA | CTDQ | 55075 | S OF C LAIF | 0.00000 | 12/31/10 | 63,529.28 | 63,529.28 | 63,529.28 |
| SPI | WASIA | CTDQ | 56614 | S OF C LAIF | 0.00000 | 12/31/10 | 53,439.15 | 53,439.15 | 53,439.15 |
| SPI | WASIA | CTDQ | 58054 | S OF C LAIF | 0.00000 | 12/31/10 | 48,548.65 | 48,548.65 | 48,548.65 |
| SPI | WASIA | CTDQ | 59107 | S OF C LAIF | 0.00000 | 12/31/10 | 45,394.14 | 45,394.14 | 45,394.14 |
| SPI | WASIA | CTDQ | 60184 | S OF C LAIF | 0.00000 | 12/31/10 | 43,670.82 | 43,670.82 | 43,670.82 |
| SPI | WASIA | CTDQ | 61112 | S OF C LAIF | 0.00000 | 12/31/10 | 40,902.21 | 40,902.21 | 40,902.21 |
| SPI | WASIA | CTDQ | 61967 | S OF C LAIF | 0.00000 | 12/31/10 | 40,077.53 | 40,077.53 | 40,077.53 |
| SPI | WASIA | CTDQ | 62781 | S OF C LAIF | 0.00000 | 12/31/10 | 47,360.06 | 47,360.06 | 47,360.06 |
| SPI | WASIA | CTDQ | 64004 | S OF C LAIF | 0.00000 | 12/31/10 | 56,867.52 | 56,867.52 | 56,867.52 |
| SPI | WASIA | CTDQ | 64953 | S OF C LAIF | 0.00000 | 12/31/10 | 66,511.63 | 66,511.63 | 66,511.63 |
| SPI | WASIA | CTDQ | 65952 | S OF C LAIF | 0.00000 | 12/31/10 | 80,980.97 | 80,980.97 | 80,980.97 |
| SPI | WASIA | CTDQ | 66799 | S OF C LAIF | 0.00000 | 12/31/10 | 92,052.67 | 92,052.67 | 92,052.67 |
| SPI | WASIA | CTDQ | 67820 | S OF C LAIF | 0.00000 | 12/31/10 | 105,862.06 | 105,862.06 | 105,862.06 |
| SPI | WASIA | CTDQ | 68718 | S OF C LAIF | 0.00000 | 12/31/10 | 116,198.76 | 116,198.76 | 116,198.76 |

Los Angeles County Treasurer
 Treasurer Portfolio Compared to Market Value
 As of October 31, 2010
 Fund: Specific Purpose Investments
 Attachment X

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|-------|----------|-------|-------------|-----------|----------|----------------------|----------------------|----------------------|
| SPI | WASIA | CTDQ | 69519 | S OF C LAIF | 0.00000 | 12/31/10 | 133,128.44 | 133,128.44 | 133,128.44 |
| SPI | WASIA | CTDQ | 70361 | S OF C LAIF | 0.00000 | 12/31/10 | 148,096.70 | 148,096.70 | 148,096.70 |
| SPI | WASIA | CTDQ | 71270 | S OF C LAIF | 0.00000 | 12/31/10 | 155,401.61 | 155,401.61 | 155,401.61 |
| SPI | WASIA | CTDQ | 72331 | S OF C LAIF | 0.00000 | 12/31/10 | 156,041.22 | 156,041.22 | 156,041.22 |
| SPI | WASIA | CTDQ | 73502 | S OF C LAIF | 0.00000 | 12/31/10 | 161,430.69 | 161,430.69 | 161,430.69 |
| SPI | WASIA | CTDQ | 74484 | S OF C LAIF | 0.00000 | 12/31/10 | 165,165.40 | 165,165.40 | 165,165.40 |
| SPI | WASIA | CTDQ | 75692 | S OF C LAIF | 0.00000 | 12/31/10 | 158,318.08 | 158,318.08 | 158,318.08 |
| SPI | WASIA | CTDQ | 77133 | S OF C LAIF | 0.00000 | 12/31/10 | 133,619.88 | 133,619.88 | 133,619.88 |
| SPI | WASIA | CTDQ | 78105 | S OF C LAIF | 0.00000 | 12/31/10 | 100,375.31 | 100,375.31 | 100,375.31 |
| SPI | WASIA | CTDQ | 79001 | S OF C LAIF | 0.00000 | 12/31/10 | 91,591.32 | 91,591.32 | 91,591.32 |
| SPI | WASIA | CTDQ | 79883 | S OF C LAIF | 0.00000 | 12/31/10 | 84,390.36 | 84,390.36 | 84,390.36 |
| SPI | WASIA | CTDQ | 80622 | S OF C LAIF | 0.00000 | 12/31/10 | 62,501.67 | 62,501.67 | 62,501.67 |
| SPI | WASIA | CTDQ | 81266 | S OF C LAIF | 0.00000 | 12/31/10 | 50,217.74 | 50,217.74 | 50,217.74 |
| SPI | WASIA | CTDQ | 81964 | S OF C LAIF | 0.00000 | 12/31/10 | 30,328.95 | 30,328.95 | 30,328.95 |
| SPI | WASIA | CTDQ | 82762 | S OF C LAIF | 0.00000 | 12/31/10 | 20,485.54 | 20,485.54 | 20,485.54 |
| SPI | WASIA | CTDQ | 83553 | S OF C LAIF | 0.00000 | 12/31/10 | 18,493.96 | 18,493.96 | 18,493.96 |
| SPI | WASIA | CTDQ | 84324 | S OF C LAIF | 0.00000 | 12/31/10 | 18,689.25 | 18,689.25 | 18,689.25 |
| SPI | WASIA | CTDQ | 85021 | S OF C LAIF | 0.00000 | 12/31/10 | 17,434.54 | 17,434.54 | 17,434.54 |
| CTDQ Total | | | | | | | 13,516,813.69 | 13,516,813.69 | 13,516,813.69 |
| WASIA - WHITTIER AREA SCHOOLS INS AUTH Total | | | | | | | 13,516,813.69 | 13,516,813.69 | 13,516,813.69 |
| SPI Total | | | | | | | 76,599,090.21 | 76,599,148.27 | 76,648,707.66 |
| SPI Historical Cost | | | | | | | | 76,593,374.34 | |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|--|-------------------------------|
| 01/05/06 | CALABASAS LANDFILL 2005 | \$3,326,442.66 |
| 07/02/97 | COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM | 47,301,940.58 |
| 03/13/08 | LAC-CAL 2008, SERIES A | <u>1,000,059.87</u> |
| | DEUTSCHE BANK - TRUSTEE TOTAL | <u><u>\$51,628,443.11</u></u> |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|---|-------------------------------|
| | C.I. 2658M | \$397,123.11 |
| 03/08/06 | CCTSA TOBACCO BONDS 2006 | 33,249,908.38 |
| 12/11/96 | CFD #2/CI 2656-M REF SERIES A & B | 711,819.77 |
| 01/15/03 | FLOOD CONTROL REFUNDING SER 2003A & 2005A | 217,240.36 |
| 11/24/09 | LAC-CAL 2009 SER A | <u>1,008,786.16</u> |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | <u><u>\$35,584,877.78</u></u> |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|--|--------------------------------|
| 12/01/98 | DISNEY PROJECT (Partial Refund), 1998 | \$4,183,248.07 |
| 02/09/93 | DISNEY PROJECT, 1993 | 7,146,232.36 |
| 12/09/92 | MASTER REFUNDING 1992 | 3,671,616.25 |
| 04/29/02 | MASTER REFUNDING 2002A | 3,367,175.01 |
| 12/02/02 | MASTER REFUNDING 2002B | 1,784,392.22 |
| 03/02/05 | MASTER REFUNDING 2005A | 59,543,637.11 |
| 12/13/06 | MASTER REFUNDING 2006 A & B | 29,528,921.07 |
| 10/01/94 | PENSION OBLIGATION BONDS 1994 SER A, C & D | <u>372,136,608.15</u> |
| | U.S. BANK - TRUSTEE TOTAL | <u><u>\$481,361,830.24</u></u> |

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

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|--|------------------------------------|
| | LOS ANGELES COMMUNITY COLLEGE (LACC) SPECIAL SAFEKEEPING (KNOX-KEENE) | \$89,500.80 <u>\$301,725.18</u> |
| | TREASURER TOTAL | <u><u>\$391,225.98</u></u> |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/10
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|---|--------------------------------|
| | ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM | |
| | INVESTMENTS | \$134,250,000.00 |
| | CASH AND EQUIVALENTS | <u>655,731.74</u> |
| | PFM - TRUSTEE TOTAL | <u><u>\$134,905,731.74</u></u> |

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

| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Reset Provisions |
|--|------------------------------|-----------|---------------|-----------------------|-----------------------|--|
| CORPORATE AND AGENCY ISSUED- | | | | | | |
| CNFL - | | | | | | |
| 80465 | GE CAPITAL CORP FRN | 0.38 | 04/28/11 | 50,000,000.00 | 48,637,150.47 | Cpn rate=Qtrly US\$LIBOR+9bp. |
| 83923 | ROYAL BK OF CANADA NY FRN | 0.30 | 06/01/11 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR flat. Issued under YCD Program. |
| 80609 | GE CAPITAL CORP FRN | 0.45 | 08/15/11 | 5,000,000.00 | 4,793,562.59 | Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program. |
| 80610 | GE CAPITAL CORP FRN | 0.45 | 08/15/11 | 15,000,000.00 | 14,455,544.12 | Cpn rate=Qtrly US\$LIBOR+7bp. Issued under Global MTN Program. |
| 84432 | TOYOTA MOTOR CREDIT CORP FRN | 0.51 | 07/27/12 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program. |
| CNFL Totals | | | | 170,000,000.00 | 167,886,257.18 | |
| CNFM - | | | | | | |
| 82326 | WESTPAC BANKING CORP NY FRN | 0.29 | 12/03/10 | 50,000,000.00 | 50,000,443.67 | Cpn rate=Monthly US\$LIBOR+3bp. Iss'd under YCD Program. |
| 82327 | WESTPAC BANKING CORP NY FRN | 0.29 | 12/03/10 | 50,000,000.00 | 50,000,443.67 | Cpn rate=Monthly US\$LIBOR+3bp. Iss'd under YCD Program. |
| CNFM Totals | | | | 100,000,000.00 | 100,000,887.34 | |
| FLCM- | | | | | | |
| 85114 | ROYAL BK OF CANADA NY FRCD | 0.26 | 12/03/10 | 50,000,000.00 | 50,001,422.22 | Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program. |
| 85115 | ROYAL BK OF CANADA NY FRCD | 0.26 | 12/03/10 | 50,000,000.00 | 50,001,422.22 | Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program. |
| 85116 | ROYAL BK OF CANADA NY FRCD | 0.26 | 12/03/10 | 31,000,000.00 | 31,000,881.78 | Cpn rate=Monthly US\$LIBOR flat. Iss'd under YCD Program. |
| FLCM Totals | | | | 131,000,000.00 | 131,003,726.22 | |
| CORPORATE AND AGENCY ISSUED TOTAL | | | | 401,000,000.00 | 398,890,870.74 | |
| LOS ANGELES COUNTY ISSUED - | | | | | | |
| BAN - | | | | | | |
| 83163 | LACCAL BANS | 0.71 | 06/30/12 | 10,000,000.00 | 10,000,000.00 | 6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date. |
| 83362 | LACCAL BANS | 0.71 | 06/30/12 | 5,000,000.00 | 5,000,000.00 | |
| 84700 | LACCAL BANS | 0.68 | 06/30/13 | 10,000,000.00 | 10,000,000.00 | |
| 85107 | LACCAL BANS | 0.67 | 06/30/13 | 10,000,000.00 | 10,000,000.00 | |
| BAN Totals | | | | 35,000,000.00 | 35,000,000.00 | |
| LOS ANGELES COUNTY ISSUED TOTAL | | | | 35,000,000.00 | 35,000,000.00 | |
| NTRD - PSI NON-TRADING Total | | | | 436,000,000.00 | 433,890,870.74 | |

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

BOND ANTICIPATION NOTES

LACCAL

| <u>SEC ID</u> | <u>DESCRIPTION</u> | <u>DRAW DATE</u> | <u>AMOUNT</u> | <u>RATE</u> |
|---------------|--------------------|------------------|-------------------------|-------------|
| 83163 | LACCAL | 03/09/10 | \$ 10,000,000.00 | 0.710% |
| 83362 | LACCAL | 04/01/10 | 5,000,000.00 | 0.710% |
| 84700 | LACCAL | 09/02/10 | 10,000,000.00 | 0.681% |
| 85107 | LACCAL | 10/27/10 | 10,000,000.00 | 0.670% |
| | | | <u>\$ 35,000,000.00</u> | |

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of October 31, 2010
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 | 3,370,028,032.66 | 43.71 DAYS | 0.00 | 0.00 DAYS |
| EURO CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| BANKERS ACCEPTANCE | 160,732,198.79 | 19.24 DAYS | 0.00 | 0.00 DAYS |
| COMMERCIAL PAPER | 7,863,159,771.19 | 22.59 DAYS | 0.00 | 0.00 DAYS |
| GOVERNMENTS | 1,007,734,290.01 | 294.19 DAYS | 50,000,000.00 | 1,795.00 DAYS |
| AGENCIES | 8,282,385,177.36 | 1,199.88 DAYS | 0.00 | 0.00 DAYS |
| MUNICIPALS | 35,000,000.00 | 816.57 DAYS | 0.00 | 0.00 DAYS |
| CORP & DEPOSIT NOTES | 781,313,330.04 | 178.87 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 | \$21,500,352,800.05 | 499.09 DAYS | \$50,000,000.00 | 1,795.00 DAYS |

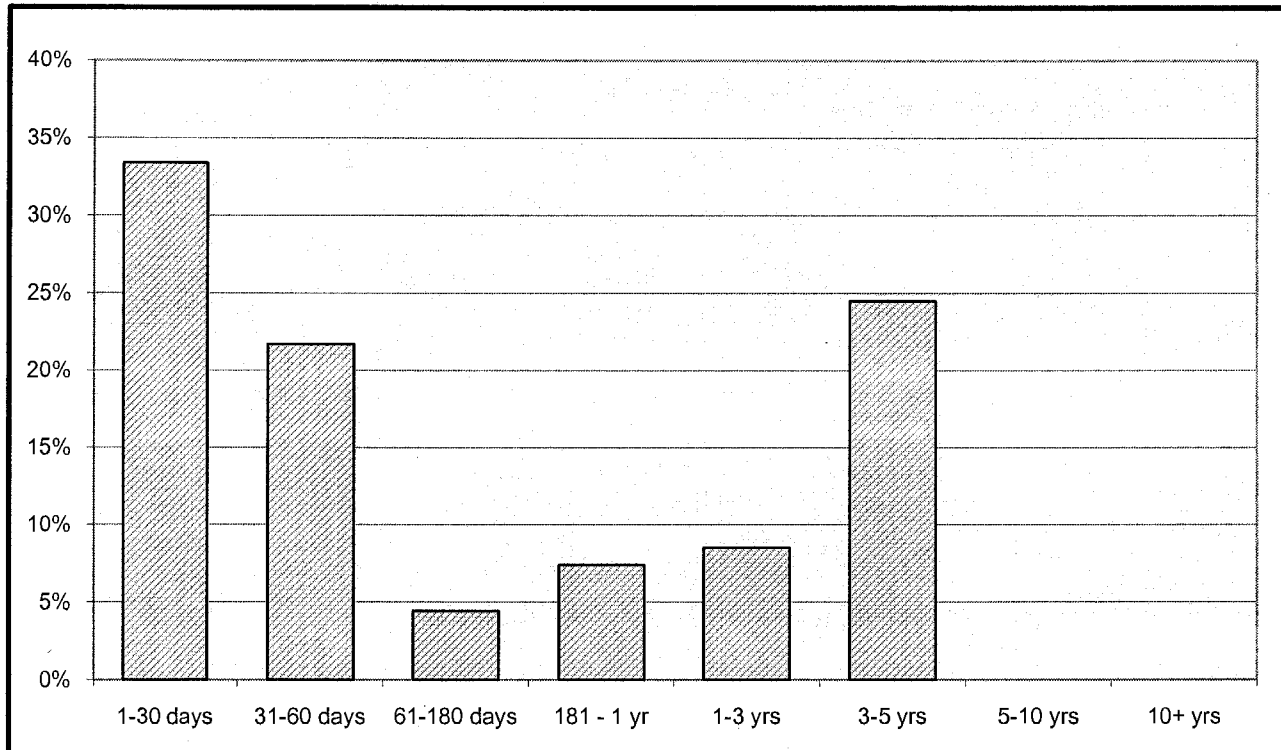
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2010
Attachment XV

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|-------------------------|---------------------|----------------------------|--------|-----------|----------------------------|--------|-----------|
| PSI - NTRD/TRD | | | | | | | |
| 1 to 30 Days | 11/01/10 - 11/30/10 | 7,200,621,000.00 | 33.50 | 33.50 | 7,200,155,805.05 | 33.41 | 33.41 |
| 31 to 60 Days | 12/01/10 - 12/30/10 | 4,680,060,000.00 | 21.78 | 55.28 | 4,679,433,854.35 | 21.71 | 55.12 |
| 61 to 90 Days | 12/31/10 - 01/29/11 | 550,000,000.00 | 2.56 | 57.84 | 549,987,023.92 | 2.55 | 57.67 |
| 91 to 120 Days | 01/30/11 - 02/28/11 | 77,612,000.00 | 0.36 | 58.20 | 77,553,496.73 | 0.36 | 58.03 |
| 121 to 180 Days | 03/01/11 - 04/29/11 | 328,245,000.00 | 1.53 | 59.73 | 328,006,330.80 | 1.52 | 59.55 |
| 181 to 270 Days | 04/30/11 - 07/28/11 | 476,909,000.00 | 2.22 | 61.95 | 482,337,088.34 | 2.24 | 61.79 |
| 271 to 365 Days | 07/29/11 - 10/31/11 | 1,107,187,000.00 | 5.15 | 67.10 | 1,113,171,438.67 | 5.17 | 66.96 |
| 1 to 1.5 YEARS | 11/01/11 - 04/30/12 | 812,537,000.00 | 3.78 | 70.88 | 814,944,544.85 | 3.78 | 70.74 |
| 1.5 to 2 YEARS | 05/01/12 - 10/30/12 | 154,221,000.00 | 0.72 | 71.60 | 155,732,240.47 | 0.72 | 71.46 |
| 2 to 3 YEARS | 10/31/12 - 10/31/13 | 842,754,000.00 | 3.92 | 75.52 | 865,572,332.98 | 4.02 | 75.48 |
| 3 to 4 YEARS | 10/31/13 - 10/31/14 | 702,669,000.00 | 3.27 | 78.79 | 723,511,215.87 | 3.36 | 78.84 |
| 4 to 5 YEARS | 10/31/14 - 10/31/15 | 4,559,658,000.00 | 21.21 | 100.00 | 4,559,947,428.02 | 21.16 | 100.00 |
| Portfolio Total: | | \$21,492,473,000.00 | | | \$21,550,352,800.05 | | |
| BLPSI | | | | | | | |
| 91 to 120 Days | 01/30/11 - 02/28/11 | 2,317,000.00 | 100.00 | 100.00 | 2,315,900.57 | 100.00 | 100.00 |
| Portfolio Total: | | \$2,317,000.00 | | | \$2,315,900.57 | | |
| GF | | | | | | | |
| 1.5 to 2 YEARS | 05/01/12 - 10/30/12 | 16,018.50 | 0.28 | 0.28 | 16,018.50 | 0.28 | 0.28 |
| 3 to 4 YEARS | 10/31/13 - 10/31/14 | 339,902.31 | 5.84 | 6.12 | 339,902.31 | 5.84 | 6.12 |
| 4 to 5 YEARS | 10/31/14 - 10/31/15 | 115,347.15 | 1.98 | 8.10 | 115,347.15 | 1.98 | 8.10 |
| 5 to 10 YEARS | 10/31/15 - 10/31/20 | 95,525.86 | 1.64 | 9.74 | 95,525.86 | 1.64 | 9.74 |
| 10 + YEARS | 10/31/20 - 10/31/60 | 5,250,000.00 | 90.26 | 100.00 | 5,250,000.00 | 90.26 | 100.00 |
| Portfolio Total: | | \$5,816,793.82 | | | \$5,816,793.82 | | |
| MAST | | | | | | | |
| 5 to 10 YEARS | 10/31/15 - 10/31/20 | 85,000.00 | 100.00 | 100.00 | 86,194.68 | 100.00 | 100.00 |
| Portfolio Total: | | \$85,000.00 | | | \$86,194.68 | | |
| SANIT | | | | | | | |
| 271 to 365 Days | 07/29/11 - 10/31/11 | 1,000.00 | 0.02 | 0.02 | 999.76 | 0.02 | 0.02 |
| 4 to 5 YEARS | 10/31/14 - 10/31/15 | 5,022,000.00 | 99.98 | 100.00 | 5,021,963.05 | 99.98 | 100.00 |
| Portfolio Total: | | \$5,023,000.00 | | | \$5,022,962.81 | | |
| SCAQM | | | | | | | |
| 61 to 90 Days | 12/31/10 - 01/29/11 | 39,810,918.34 | 100.00 | 100.00 | 39,810,918.34 | 100.00 | 100.00 |

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of October 31, 2010
 Attachment XV

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|-------------------------|---------------------|------------------------|--------|-----------|------------------------|--------|-----------|
| Portfolio Total: | | \$39,810,918.34 | | | \$39,810,918.34 | | |
| SLIM | | | | | | | |
| 61 to 90 Days | 12/31/10 - 01/29/11 | <u>10,029,564.36</u> | 100.00 | 100.00 | <u>10,029,564.36</u> | 100.00 | 100.00 |
| Portfolio Total: | | \$10,029,564.36 | | | \$10,029,564.36 | | |
| WASIA | | | | | | | |
| 61 to 90 Days | 12/31/10 - 01/29/11 | <u>13,516,813.69</u> | 100.00 | 100.00 | <u>13,516,813.69</u> | 100.00 | 100.00 |
| Portfolio Total: | | \$13,516,813.69 | | | \$13,516,813.69 | | |

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF OCTOBER 2010
ATTACHMENT XVI**



| <u>L.A.C. INVESTMENT POOL</u> | | |
|-------------------------------|----------------------|----------------|
| | <u>In Thousands</u> | <u>%</u> |
| 1 - 30 days | \$ 7,200,156 | 33.41% |
| 31 - 60 days | 4,679,434 | 21.71% |
| 61 - 180 days | 955,547 | 4.43% |
| 181 - 1 yr | 1,595,508 | 7.41% |
| 1 - 3 yrs | 1,836,249 | 8.52% |
| 3 - 5 yrs | 5,283,459 | 24.52% |
| 5 - 10 yrs | - | 0.00% |
| 10+ yrs | - | 0.00% |
| | <u>\$ 21,550,353</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 10/31/10
ATTACHMENT XVII

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---------------|---|-------------------------------|
| | SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM) | \$10,029,564.36 |
| | SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD) | 39,810,918.34 |
| | WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA) | <u>13,516,813.69</u> |
| | LAIF TOTAL | <u><u>\$63,357,296.39</u></u> |

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF SEPTEMBER 2010 WITH SEPTEMBER 2009 (DOLLARS IN THOUSANDS)

| | SEPTEMBER 2010 | SEPTEMBER 2009 | CHANGE |
|--|----------------|----------------|---------------|
| Average Daily Portfolio | \$ 65,447,550 | \$ 61,118,055 | \$ +4,329,495 |
| Accrued Earnings | \$ 26,893 | \$ 37,700 | \$ -10,807 |
| Effective Yield | 0.500 % | 0.750 % | -0.25 % |
| Average Life-Month End (In Days) | 185 | 234 | -49 |
| Total Security Transactions | | | |
| Amount | \$ 23,870,222 | \$ 28,698,114 | \$ -4,827,892 |
| Number | 487 | 585 | -98 |
| Total Time Deposit Transactions | | | |
| Amount | \$ 2,669,500 | \$ 2,675,000 | \$ -5,500 |
| Number | 124 | 115 | +9 |
| Average Workday Investment Activity | \$ 1,263,796 | \$ 1,493,958 | \$ -230,162 |
| Prescribed Demand Account Balances For Services | \$ 1,341,692 | \$ 1,045,464 | \$ +296,228 |

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

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

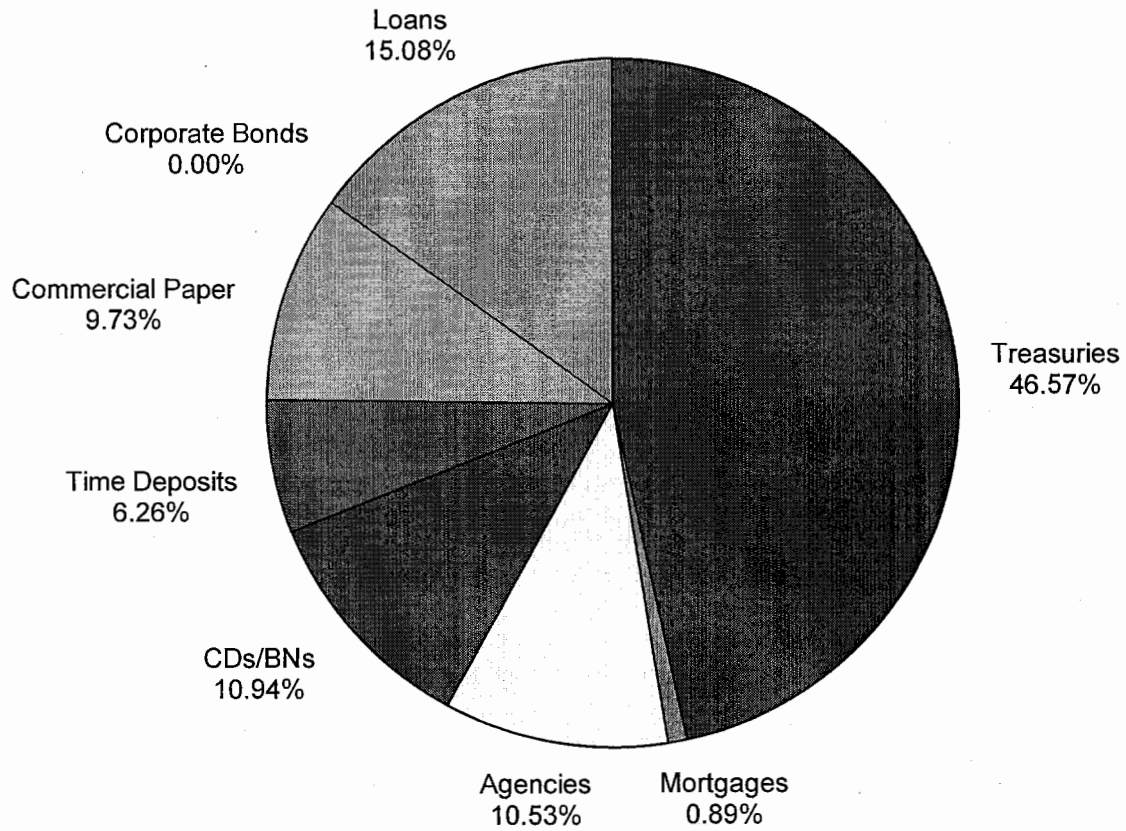
September 30, 2010

| <u>TYPE OF SECURITY</u> | <u>AMOUNT</u> | <u>PERCENT OF PORTFOLIO</u> | <u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u> |
|-------------------------------|----------------------|-----------------------------|--|
| Government | | | |
| Bills | \$ 24,816,931 | 36.73 | +0.01 |
| Bonds | 0 | 0.00 | |
| Notes | 6,650,737 | 9.84 | +0.06 |
| Strips | 0 | 0.00 | |
| Total Government | \$ 31,467,668 | 46.57 | +0.07 |
| Federal Agency Debentures | \$ 1,086,062 | 1.61 | +0.01 |
| Certificates of Deposit | 7,190,000 | 10.64 | +0.35 |
| Bank Notes | 200,000 | 0.30 | +0.01 |
| Bankers' Acceptances | 0 | 0.00 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Federal Agency Discount Notes | 5,731,359 | 8.48 | -0.41 |
| Time Deposits | 4,226,650 | 6.26 | +0.09 |
| GNMAs | 65 | 0.00 | 0 |
| Commercial Paper | 6,571,530 | 9.73 | +1.64 |
| FHLMC/Remics | 600,821 | 0.89 | -0.02 |
| Corporate Bonds | 0 | 0.00 | -0.16 |
| AB 55 Loans | 301,517 | 0.45 | -0.07 |
| GF Loans | 9,881,700 | 14.63 | -1.51 |
| NOW Accounts | 0 | 0.00 | 0 |
| Other | 300,000 | 0.44 | 0 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | \$ 67,557,372 | 100.00 | |

INVESTMENT ACTIVITY

| | <u>SEPTEMBER 2010</u> | | <u>AUGUST 2010</u> | |
|--------------------------------------|-----------------------|----------------------|--------------------|----------------------|
| | <u>NUMBER</u> | <u>AMOUNT</u> | <u>NUMBER</u> | <u>AMOUNT</u> |
| Pooled Money | 487 | \$ 23,870,222 | 364 | \$ 17,743,081 |
| Other | 13 | 601,792 | 18 | 2,584,001 |
| Time Deposits | 124 | 2,669,500 | 84 | 1,832,500 |
| Totals | 624 | \$ 27,141,514 | 466 | \$ 22,159,582 |
| PMIA Monthly Average Effective Yield | 0.500 | | 0.513 | |
| Year to Date Yield Last Day of Month | 0.515 | | 0.522 | |

Pooled Money Investment Account Portfolio Composition \$67.6 Billion 09/30/10



| ACCOUNT | | | | | | | | | |
|-----------------------------|------|-------------------|--------|---------------|-------------|-----------|-----------|---------------|-----------------|
| DATE | TYPE | a/ DESCRIPTION | | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
| 09/01/10 REDEMPTIONS | | | | | | | | | |
| BN | | BOFA | 0.500% | 09/01/10 | 0.500 | 50,000 | 90 | 62,500.00 | 0.507 |
| BN | | BOFA | 0.500% | 09/01/10 | 0.500 | 50,000 | 90 | 62,500.00 | 0.507 |
| BN | | BOFA | 0.500% | 09/01/10 | 0.500 | 50,000 | 90 | 62,500.00 | 0.507 |
| BN | | BOFA | 0.500% | 09/01/10 | 0.500 | 50,000 | 90 | 62,500.00 | 0.507 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | SOC GEN | | 09/01/10 | 0.220 | 50,000 | 5 | 1,527.78 | 0.223 |
| CP | | GECC | | 09/01/10 | 0.210 | 50,000 | 21 | 6,125.00 | 0.213 |
| CP | | GECC | | 09/01/10 | 0.210 | 50,000 | 21 | 6,125.00 | 0.213 |
| CP | | GECC | | 09/01/10 | 0.210 | 50,000 | 21 | 6,125.00 | 0.213 |
| CP | | SOC GEN | | 09/01/10 | 0.300 | 50,000 | 35 | 14,583.33 | 0.304 |
| CP | | SOC GEN | | 09/01/10 | 0.300 | 50,000 | 35 | 14,583.33 | 0.304 |
| CP | | SOC GEN | | 09/01/10 | 0.300 | 50,000 | 35 | 14,583.33 | 0.304 |
| CP | | SOC GEN | | 09/01/10 | 0.300 | 50,000 | 35 | 14,583.33 | 0.304 |
| CP | | SOC GEN | | 09/01/10 | 0.300 | 50,000 | 35 | 14,583.33 | 0.304 |
| CP | | SOC GEN | | 09/01/10 | 0.300 | 50,000 | 35 | 14,583.33 | 0.304 |
| CP | | BARTON | | 09/01/10 | 0.470 | 30,000 | 90 | 35,250.00 | 0.477 |
| CP | | BARTON | | 09/01/10 | 0.470 | 50,000 | 90 | 58,750.00 | 0.477 |
| DN | | IBRD | | 09/01/10 | 0.290 | 30,000 | 78 | 18,850.00 | 0.294 |
| DN | | IBRD | | 09/01/10 | 0.290 | 50,000 | 78 | 31,416.67 | 0.294 |
| DN | | IBRD | | 09/01/10 | 0.290 | 50,000 | 78 | 31,416.67 | 0.294 |
| YCD | | NORINCHUK | 0.320% | 09/01/10 | 0.320 | 50,000 | 35 | 15,555.56 | 0.324 |
| YCD | | NORINCHUK | 0.320% | 09/01/10 | 0.320 | 50,000 | 35 | 15,555.56 | 0.324 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.210 | 50,000 | 40 | 11,666.67 | 0.213 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.210 | 50,000 | 40 | 11,666.67 | 0.213 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.210 | 50,000 | 40 | 11,666.67 | 0.213 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.210 | 50,000 | 40 | 11,666.67 | 0.213 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.210 | 50,000 | 40 | 11,666.67 | 0.213 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.200 | 50,000 | 41 | 11,389.02 | 0.203 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.200 | 50,000 | 41 | 11,389.02 | 0.203 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.200 | 50,000 | 41 | 11,389.02 | 0.203 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.200 | 50,000 | 41 | 11,389.02 | 0.203 |
| YCD | | TORONTO | 0.210% | 09/01/10 | 0.200 | 50,000 | 41 | 11,389.02 | 0.203 |
| YCD | | BNP | 0.430% | 09/01/10 | 0.430 | 50,000 | 64 | 38,222.22 | 0.436 |
| YCD | | BNP | 0.430% | 09/01/10 | 0.430 | 50,000 | 64 | 38,222.22 | 0.436 |
| YCD | | BNP | 0.430% | 09/01/10 | 0.430 | 50,000 | 64 | 38,222.22 | 0.436 |
| YCD | | BNP | 0.430% | 09/01/10 | 0.430 | 50,000 | 64 | 38,222.22 | 0.436 |
| YCD | | BNP | 0.430% | 09/01/10 | 0.430 | 50,000 | 64 | 38,222.22 | 0.436 |
| YCD | | BNP | 0.430% | 09/01/10 | 0.430 | 50,000 | 64 | 38,222.22 | 0.436 |

09/01/10 NO PURCHASES

09/02/10 NO REDEMPTIONS

09/02/10 NO PURCHASES

| ACCOUNT | | | | | | | | | |
|--------------------------------|-------|-------------------|------------------|----------------|--------------|--------------|------------------|--------------------|-------|
| DATE | TYPE | a/ DESCRIPTION | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD | |
| 09/03/10 REDEMPTIONS | | | | | | | | | |
| | YCD | MONTREAL | 0.220% | 09/03/10 | 0.220 | 25,000 | 7 | 1,069.44 | 0.223 |
| | YCD | MONTREAL | 0.220% | 09/03/10 | 0.220 | 50,000 | 7 | 2,138.89 | 0.223 |
| 09/03/10 NO PURCHASES | | | | | | | | | |
| 09/06/10 NO REDEMPTIONS | | | | | | | | | |
| 09/06/10 NO PURCHASES | | | | | | | | | |
| 09/07/10 REDEMPTIONS | | | | | | | | | |
| | YCD | RB CANADA | 0.380% | 09/07/10 | 0.380 | 20,000 | 96 | 20,266.67 | 0.385 |
| | YCD | RB CANADA | 0.380% | 09/07/10 | 0.380 | 50,000 | 96 | 50,666.67 | 0.385 |
| | YCD | RB CANADA | 0.380% | 09/07/10 | 0.380 | 50,000 | 96 | 50,666.67 | 0.385 |
| | YCD | RB CANADA | 0.380% | 09/07/10 | 0.380 | 50,000 | 96 | 50,666.67 | 0.385 |
| | YCD | RB CANADA | 0.380% | 09/07/10 | 0.380 | 50,000 | 96 | 50,666.67 | 0.385 |
| | YCD | RB CANADA | 0.380% | 09/07/10 | 0.380 | 50,000 | 96 | 50,666.67 | 0.385 |
| 09/07/10 NO PURCHASES | | | | | | | | | |
| 09/08/10 REDEMPTIONS | | | | | | | | | |
| | CP | CITIFUND | | 09/08/10 | 0.250 | 25,000 | 33 | 5,729.17 | 0.253 |
| | CP | CITIFUND | | 09/08/10 | 0.250 | 50,000 | 33 | 11,458.33 | 0.253 |
| | CP | CITIFUND | | 09/08/10 | 0.250 | 50,000 | 33 | 11,458.33 | 0.253 |
| 09/08/10 NO PURCHASES | | | | | | | | | |
| 09/09/10 NO REDEMPTIONS | | | | | | | | | |
| 09/09/10 NO PURCHASES | | | | | | | | | |
| 09/10/10 NO REDEMPTIONS | | | | | | | | | |
| 09/10/10 NO PURCHASES | | | | | | | | | |
| 09/13/10 REDEMPTIONS | | | | | | | | | |
| | CB FR | BOFA | 1.361% | 09/13/10 | 0.884 | 50,000 | 501 | 174,271.37 | 0.256 |
| | CB FR | BOFA | 1.361% | 09/13/10 | 0.884 | 50,000 | 501 | 174,271.37 | 0.256 |
| | YCD | NORDEA | 0.220% | 09/13/10 | 0.220 | 25,000 | 39 | 5,958.33 | 0.223 |
| | YCD | NORDEA | 0.220% | 09/13/10 | 0.220 | 50,000 | 39 | 11,916.67 | 0.223 |
| | YCD | NORDEA | 0.220% | 09/13/10 | 0.220 | 50,000 | 39 | 11,916.67 | 0.223 |
| | YCD | NORDEA | 0.220% | 09/13/10 | 0.220 | 50,000 | 39 | 11,916.67 | 0.223 |
| | YCD | NORDEA | 0.220% | 09/13/10 | 0.220 | 50,000 | 39 | 11,916.67 | 0.223 |
| | YCD | TOKYO-MIT | 0.310% | 09/13/10 | 0.310 | 50,000 | 48 | 20,666.67 | 0.314 |
| | YCD | TOKYO-MIT | 0.310% | 09/13/10 | 0.310 | 50,000 | 48 | 20,666.67 | 0.314 |
| | YCD | TOKYO-MIT | 0.310% | 09/13/10 | 0.310 | 50,000 | 48 | 20,666.67 | 0.314 |

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD</u> | <u>PAR (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED</u> | <u>EFFECTIVE YIELD</u> |
|-------------|-------------|--------------------|----------------------|--------------------|------------------|------------------|----------------------|------------------------|
|-------------|-------------|--------------------|----------------------|--------------------|------------------|------------------|----------------------|------------------------|

09/13/10 PURCHASES

| | | | | | | | | |
|-----|--|----------|----------|--------|--------|--|--|--|
| CP | | SOC GEN | 10/04/10 | 0.225 | 50,000 | | | |
| CP | | SOC GEN | 10/04/10 | 0.225 | 50,000 | | | |
| CP | | SOC GEN | 10/04/10 | 0.225 | 50,000 | | | |
| CP | | SOC GEN | 10/04/10 | 0.225 | 50,000 | | | |
| YCD | | MONTREAL | 10/01/10 | 0.220% | 50,000 | | | |
| YCD | | MONTREAL | 10/01/10 | 0.220% | 50,000 | | | |

09/14/10 NO REDEMPTIONS

09/14/10 PURCHASES

| | | | | | | | | |
|-----|--|-----------|----------|--------|--------|--|--|--|
| CP | | BOFA | 10/18/10 | 0.210 | 50,000 | | | |
| CP | | BOFA | 10/18/10 | 0.210 | 50,000 | | | |
| YCD | | TOKYO-MIT | 10/13/10 | 0.220% | 25,000 | | | |
| YCD | | TOKYO-MIT | 10/13/10 | 0.220% | 50,000 | | | |
| YCD | | TOKYO-MIT | 10/13/10 | 0.220% | 50,000 | | | |
| YCD | | TORONTO | 10/27/10 | 0.210% | 50,000 | | | |
| YCD | | TORONTO | 10/27/10 | 0.210% | 50,000 | | | |
| YCD | | TORONTO | 10/27/10 | 0.210% | 50,000 | | | |
| YCD | | TORONTO | 10/27/10 | 0.210% | 50,000 | | | |
| YCD | | TORONTO | 10/27/10 | 0.210% | 50,000 | | | |
| YCD | | TORONTO | 10/27/10 | 0.210% | 50,000 | | | |

09/15/10 NO REDEMPTIONS

09/15/10 PURCHASES

| | | | | | | | | |
|-----|--|----------|----------|--------|--------|--|--|--|
| CP | | CITIFUND | 10/04/10 | 0.240 | 50,000 | | | |
| CP | | CITIFUND | 10/04/10 | 0.240 | 50,000 | | | |
| CP | | CITIFUND | 10/04/10 | 0.240 | 50,000 | | | |
| CP | | CITIFUND | 10/04/10 | 0.240 | 50,000 | | | |
| CP | | BOFA | 10/27/10 | 0.210 | 50,000 | | | |
| CP | | BOFA | 10/27/10 | 0.210 | 50,000 | | | |
| YCD | | SOC GEN | 10/01/10 | 0.230% | 50,000 | | | |
| YCD | | SOC GEN | 10/01/10 | 0.230% | 50,000 | | | |
| YCD | | SOC GEN | 10/01/10 | 0.230% | 50,000 | | | |
| YCD | | SOC GEN | 10/01/10 | 0.230% | 50,000 | | | |
| YCD | | SOC GEN | 10/01/10 | 0.230% | 50,000 | | | |
| YCD | | SOC GEN | 10/01/10 | 0.230% | 50,000 | | | |
| YCD | | TORONTO | 10/15/10 | 0.210% | 50,000 | | | |
| YCD | | TORONTO | 10/15/10 | 0.210% | 50,000 | | | |
| YCD | | SCOTIA | 10/18/10 | 0.200% | 50,000 | | | |
| YCD | | SCOTIA | 10/18/10 | 0.200% | 50,000 | | | |
| YCD | | SCOTIA | 10/18/10 | 0.200% | 50,000 | | | |
| YCD | | SCOTIA | 10/18/10 | 0.200% | 50,000 | | | |
| YCD | | MONTREAL | 10/18/10 | 0.230% | 50,000 | | | |
| YCD | | MONTREAL | 10/18/10 | 0.230% | 50,000 | | | |
| YCD | | SVENSKA | 10/25/10 | 0.220% | 50,000 | | | |
| YCD | | SVENSKA | 10/25/10 | 0.220% | 50,000 | | | |
| YCD | | SVENSKA | 10/25/10 | 0.220% | 50,000 | | | |

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

09/15/10 PURCHASES (Continued)

| | | | | | | | | | |
|--|-----|---------|--------|----------|-------|--------|--|--|--|
| | YCD | SVENSKA | 0.220% | 10/25/10 | 0.220 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/27/10 | 0.250 | 25,000 | | | |
| | YCD | BNP | 0.250% | 10/27/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/27/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/27/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/27/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/27/10 | 0.250 | 50,000 | | | |

09/16/10 NO REDEMPTIONS

09/16/10 PURCHASES

| | | | | | | | | | |
|--|----|---------|--|----------|-------|--------|--|--|--|
| | CP | SOC GEN | | 10/01/10 | 0.240 | 50,000 | | | |
| | CP | SOC GEN | | 10/01/10 | 0.240 | 50,000 | | | |
| | CP | SOC GEN | | 10/01/10 | 0.240 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.240 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.240 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.240 | 50,000 | | | |

09/17/10 REDEMPTIONS

| | | | | | | | | | |
|--|----|------|--|----------|-------|--------|-----|------------|-------|
| | DN | FHLB | | 09/17/10 | 0.400 | 35,000 | 365 | 141,944.44 | 0.407 |
| | DN | FHLB | | 09/17/10 | 0.400 | 50,000 | 365 | 202,777.78 | 0.407 |
| | DN | FHLB | | 09/17/10 | 0.400 | 50,000 | 365 | 202,777.78 | 0.407 |
| | DN | FHLB | | 09/17/10 | 0.400 | 50,000 | 365 | 202,777.78 | 0.407 |

09/17/10 PURCHASES

| | | | | | | | | | |
|--|-----|-----------|--------|----------|-------|--------|--|--|--|
| | YCD | TOKYO-MIT | 0.220% | 10/01/10 | 0.220 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.220% | 10/01/10 | 0.220 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.220% | 10/01/10 | 0.220 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/13/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/13/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/13/10 | 0.250 | 50,000 | | | |
| | YCD | BNP | 0.250% | 10/13/10 | 0.250 | 50,000 | | | |
| | YCD | NORDEA | 0.220% | 10/27/10 | 0.220 | 50,000 | | | |
| | YCD | NORDEA | 0.220% | 10/27/10 | 0.220 | 50,000 | | | |
| | YCD | NORDEA | 0.220% | 10/27/10 | 0.220 | 50,000 | | | |
| | YCD | NORDEA | 0.220% | 10/27/10 | 0.220 | 50,000 | | | |

09/20/10 REDEMPTIONS

| | | | | | | | | | |
|--|-----|--------|--------|----------|-------|--------|----|-----------|-------|
| | CP | GE CO | | 09/20/10 | 0.300 | 50,000 | 76 | 31,666.67 | 0.304 |
| | CP | GE CO | | 09/20/10 | 0.300 | 50,000 | 76 | 31,666.67 | 0.304 |
| | CP | GE CO | | 09/20/10 | 0.300 | 50,000 | 76 | 31,666.67 | 0.304 |
| | CP | GE CO | | 09/20/10 | 0.300 | 50,000 | 76 | 31,666.67 | 0.304 |
| | YCD | SCOTIA | 0.420% | 09/20/10 | 0.420 | 50,000 | 95 | 55,416.67 | 0.426 |
| | YCD | SCOTIA | 0.420% | 09/20/10 | 0.420 | 50,000 | 95 | 55,416.67 | 0.426 |
| | YCD | SCOTIA | 0.420% | 09/20/10 | 0.420 | 50,000 | 95 | 55,416.67 | 0.426 |
| | YCD | SCOTIA | 0.420% | 09/20/10 | 0.420 | 50,000 | 95 | 55,416.67 | 0.426 |

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> |
|-------------|-------------|---------------------------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|
|-------------|-------------|---------------------------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|

09/20/10 REDEMPTIONS (Continued)

| | | | | | | | | | |
|--|-----|--------|--------|----------|-------|--------|----|-----------|-------|
| | YCD | SCOTIA | 0.420% | 09/20/10 | 0.420 | 50,000 | 95 | 55,416.67 | 0.426 |
| | YCD | SCOTIA | 0.420% | 09/20/10 | 0.420 | 50,000 | 95 | 55,416.67 | 0.426 |

09/20/10 PURCHASES

| | | | | | | | | | |
|--|-----|---------|--|----------|-------|--------|--|--|--|
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | | | |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | | | |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | | | |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | | | |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/04/10 | 0.220 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.240 | 50,000 | | | |
| | YCD | NORDEA | | 10/27/10 | 0.220 | 50,000 | | | |
| | YCD | NORDEA | | 10/27/10 | 0.220 | 50,000 | | | |
| | YCD | NORDEA | | 10/27/10 | 0.220 | 50,000 | | | |
| | YCD | NORDEA | | 10/27/10 | 0.220 | 50,000 | | | |

09/21/10 REDEMPTIONS

| | | | | | | | | | |
|--|----|-------|--|----------|-------|--------|---|--------|-------|
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | 1 | 277.78 | 0.203 |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | 1 | 277.78 | 0.203 |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | 1 | 277.78 | 0.203 |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | 1 | 277.78 | 0.203 |
| | CP | GE CO | | 09/21/10 | 0.200 | 50,000 | 1 | 277.78 | 0.203 |

09/21/10 PURCHASES

| | | | | | | | | | |
|--|----|----------|--|----------|-------|--------|--|--|--|
| | CP | WINDMILL | | 10/27/10 | 0.240 | 40,000 | | | |
| | TR | BILL | | 08/25/11 | 0.245 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.245 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.245 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.245 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.245 | 50,000 | | | |
| | TR | BILL | | 08/25/11 | 0.245 | 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> |
|---------------------------------------|-------------|---------------------------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|
| 09/21/10 PURCHASES (Continued) | | | | | | | | |
| | TR | BILL | 08/25/11 | 0.245 | 50,000 | | | |
| | TR | BILL | 08/25/11 | 0.245 | 50,000 | | | |
| | YCD | NORINCHUK | 0.270% | 10/27/10 | 0.270 | 50,000 | | |
| | YCD | NORINCHUK | 0.270% | 10/27/10 | 0.270 | 50,000 | | |
| | YCD | NORINCHUK | 0.270% | 10/27/10 | 0.270 | 50,000 | | |
| | YCD | NORINCHUK | 0.270% | 10/27/10 | 0.270 | 50,000 | | |
| 09/22/10 NO REDEMPTIONS | | | | | | | | |
| 09/22/10 PURCHASES | | | | | | | | |
| | BN | BOFA | 0.200% | 10/25/10 | 0.200 | 50,000 | | |
| | BN | BOFA | 0.200% | 10/25/10 | 0.200 | 50,000 | | |
| | CP | BARTON | | 10/15/10 | 0.240 | 20,000 | | |
| | CP | GEN MILLS | | 10/18/10 | 0.280 | 10,000 | | |
| | CP | CITIFUND | | 10/27/10 | 0.230 | 30,000 | | |
| | CP | CITIFUND | | 10/27/10 | 0.230 | 50,000 | | |
| | YCD | SVENSKA | 0.200% | 10/27/10 | 0.200 | 40,000 | | |
| | YCD | SVENSKA | 0.200% | 10/27/10 | 0.200 | 50,000 | | |
| | YCD | NORINCHUK | 0.270% | 10/27/10 | 0.270 | 50,000 | | |
| | YCD | NORINCHUK | 0.270% | 10/27/10 | 0.270 | 50,000 | | |
| 09/23/10 SALE | | | | | | | | |
| | TR | BILL | 08/25/11 | 0.235 | 50,000 | 3 | 3,333.33 | 0.813 |
| | TR | BILL | 08/25/11 | 0.235 | 50,000 | 3 | 3,333.33 | 0.813 |
| | TR | BILL | 08/25/11 | 0.235 | 50,000 | 3 | 3,333.33 | 0.813 |
| | TR | BILL | 08/25/11 | 0.235 | 50,000 | 3 | 3,333.33 | 0.813 |
| | TR | BILL | 08/25/11 | 0.235 | 50,000 | 3 | 3,333.33 | 0.813 |
| | TR | BILL | 08/25/11 | 0.235 | 50,000 | 3 | 3,333.33 | 0.813 |
| 09/23/10 REDEMPTIONS | | | | | | | | |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.390 | 50,000 | 359 | 194,458.33 | 0.397 |
| | TR | BILL | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| | TR | BILL | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| | TR | BILL | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| | TR | BILL | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| | TR | BILL | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |

ACCOUNT

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

09/23/10 REDEMPTIONS (Continued)

| | | | | | | | | |
|----|------|--|----------|-------|--------|-----|------------|-------|
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 359 | 196,951.39 | 0.402 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 363 | 197,885.40 | 0.400 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 363 | 197,885.40 | 0.400 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 363 | 197,885.40 | 0.400 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 363 | 197,885.40 | 0.400 |
| TR | BILL | | 09/23/10 | 0.395 | 50,000 | 363 | 197,885.40 | 0.400 |
| TR | BILL | | 09/23/10 | 0.380 | 50,000 | 364 | 192,111.11 | 0.387 |
| TR | BILL | | 09/23/10 | 0.380 | 50,000 | 364 | 192,111.11 | 0.387 |
| TR | BILL | | 09/23/10 | 0.380 | 50,000 | 364 | 192,111.11 | 0.387 |
| TR | BILL | | 09/23/10 | 0.380 | 50,000 | 364 | 192,111.11 | 0.387 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |
| TR | BILL | | 09/23/10 | 0.383 | 50,000 | 364 | 193,375.00 | 0.389 |

09/23/10 NO PURCHASES

09/24/10 SALE

| | | | | | | | | |
|----|------|--|----------|-------|--------|----|-----------|-------|
| TR | BILL | | 08/25/11 | 0.235 | 50,000 | 4 | 3,659.72 | 0.669 |
| TR | BILL | | 08/25/11 | 0.235 | 50,000 | 4 | 3,659.72 | 0.669 |
| TR | BILL | | 08/25/11 | 0.235 | 50,000 | 4 | 3,659.72 | 0.669 |
| TR | BILL | | 08/25/11 | 0.235 | 50,000 | 4 | 3,659.72 | 0.669 |
| TR | BILL | | 08/25/11 | 0.235 | 50,000 | 4 | 3,659.72 | 0.669 |
| TR | BILL | | 08/25/11 | 0.235 | 50,000 | 4 | 3,659.72 | 0.669 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 25 | 10,833.33 | 0.317 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 25 | 10,833.33 | 0.317 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |
| TR | BILL | | 08/25/11 | 0.240 | 50,000 | 3 | 3,347.22 | 0.816 |

09/24/10 NO REDEMPTIONS

09/24/10 NO PURCHASES

09/27/10 REDEMPTIONS

| | | | | | | | | |
|----|----------|--|----------|-------|--------|----|-----------|-------|
| CP | CITIFUND | | 09/27/10 | 0.510 | 50,000 | 89 | 63,041.67 | 0.517 |
| CP | CITIFUND | | 09/27/10 | 0.510 | 50,000 | 89 | 63,041.67 | 0.517 |

ACCOUNT

| <u>DATE</u> | <u>a/ TYPE</u> | <u>DESCRIPTION</u> | <u>MATURITY DATE</u> | <u>TRANS YIELD</u> | <u>PAR (000)</u> | <u>DAYS HELD</u> | <u>AMOUNT EARNED</u> | <u>EFFECTIVE YIELD</u> | |
|-----------------------------|--------------------|--------------------|--------------------------|------------------------|----------------------|----------------------|--------------------------|----------------------------|-------|
| 09/27/10 PURCHASES | | | | | | | | | |
| | CD | UNIONBANK | 0.180% | 10/27/10 | 0.180 | 50,000 | | | |
| | CD | UNIONBANK | 0.180% | 10/27/10 | 0.180 | 50,000 | | | |
| | CP | UBS FIN | | 10/18/10 | 0.200 | 25,000 | | | |
| | CP | UBS FIN | | 10/18/10 | 0.200 | 50,000 | | | |
| | YCD | SVENSKA | 0.200% | 11/01/10 | 0.200 | 50,000 | | | |
| | YCD | SVENSKA | 0.200% | 11/01/10 | 0.200 | 50,000 | | | |
| 09/28/10 REDEMPTIONS | | | | | | | | | |
| | CD | UNIONBANK | 0.220% | 09/28/10 | 0.220 | 50,000 | 47 | 14,361.11 | 0.223 |
| | CD | UNIONBANK | 0.220% | 09/28/10 | 0.220 | 50,000 | 47 | 14,361.11 | 0.223 |
| | CD | UNIONBANK | 0.220% | 09/28/10 | 0.220 | 50,000 | 47 | 14,361.11 | 0.223 |
| | CD | UNIONBANK | 0.220% | 09/28/10 | 0.220 | 50,000 | 47 | 14,361.11 | 0.223 |
| | CD | UNIONBANK | 0.270% | 09/28/10 | 0.270 | 50,000 | 62 | 23,250.00 | 0.274 |
| | CD | UNIONBANK | 0.270% | 09/28/10 | 0.270 | 50,000 | 62 | 23,250.00 | 0.274 |
| | CD | UNIONBANK | 0.270% | 09/28/10 | 0.270 | 50,000 | 62 | 23,250.00 | 0.274 |
| | CD | UNIONBANK | 0.270% | 09/28/10 | 0.270 | 50,000 | 62 | 23,250.00 | 0.274 |
| | CD | UNIONBANK | 0.270% | 09/28/10 | 0.270 | 50,000 | 62 | 23,250.00 | 0.274 |
| | CD | UNIONBANK | 0.270% | 09/28/10 | 0.270 | 50,000 | 62 | 23,250.00 | 0.274 |
| | CP | CITIFUND | | 09/28/10 | 0.220 | 50,000 | 42 | 12,833.33 | 0.223 |
| | CP | CITIFUND | | 09/28/10 | 0.220 | 50,000 | 42 | 12,833.33 | 0.223 |
| | CP | CITIFUND | | 09/28/10 | 0.220 | 50,000 | 42 | 12,833.33 | 0.223 |
| | CP | SOC GEN | | 09/28/10 | 0.260 | 25,000 | 42 | 7,583.33 | 0.264 |
| | CP | SOC GEN | | 09/28/10 | 0.260 | 50,000 | 42 | 15,166.67 | 0.264 |
| | CP | SOC GEN | | 09/28/10 | 0.260 | 50,000 | 42 | 15,166.67 | 0.264 |
| | CP | WINDMILL | | 09/28/10 | 0.260 | 50,000 | 42 | 15,166.67 | 0.234 |
| | CP | BOFA | | 09/28/10 | 0.220 | 50,000 | 43 | 13,138.89 | 0.223 |
| | CP | BOFA | | 09/28/10 | 0.220 | 50,000 | 43 | 13,138.89 | 0.223 |
| | CP | BOFA | | 09/28/10 | 0.220 | 50,000 | 43 | 13,138.89 | 0.223 |
| | CP | GECC | | 09/28/10 | 0.230 | 50,000 | 47 | 15,013.89 | 0.233 |
| | CP | GECC | | 09/28/10 | 0.230 | 50,000 | 47 | 15,013.89 | 0.233 |
| | CP | GECC | | 09/28/10 | 0.230 | 50,000 | 47 | 15,013.89 | 0.233 |
| | CP | GECC | | 09/28/10 | 0.230 | 50,000 | 47 | 15,013.89 | 0.233 |
| | CP | GECC | | 09/28/10 | 0.230 | 50,000 | 47 | 15,013.89 | 0.233 |
| | CP | GECC | | 09/28/10 | 0.230 | 50,000 | 47 | 15,013.89 | 0.233 |
| | CP | FCAR | | 09/28/10 | 0.390 | 50,000 | 61 | 33,041.67 | 0.396 |
| | CP | FCAR | | 09/28/10 | 0.390 | 50,000 | 61 | 33,041.67 | 0.396 |
| | CP | GECC | | 09/28/10 | 0.390 | 25,000 | 90 | 24,375.00 | 0.396 |
| | CP | GECC | | 09/28/10 | 0.390 | 50,000 | 90 | 48,750.00 | 0.396 |
| | CP | GECC | | 09/28/10 | 0.390 | 50,000 | 90 | 48,750.00 | 0.396 |
| | CP | GECC | | 09/28/10 | 0.390 | 50,000 | 90 | 48,750.00 | 0.396 |
| | CP | GECC | | 09/28/10 | 0.390 | 50,000 | 90 | 48,750.00 | 0.396 |
| | CP | UBS FIN | | 09/28/10 | 0.580 | 50,000 | 102 | 82,166.67 | 0.589 |
| | CP | UBS FIN | | 09/28/10 | 0.580 | 50,000 | 102 | 82,166.67 | 0.589 |
| | CP | GECC | | 09/28/10 | 0.480 | 25,000 | 116 | 38,666.67 | 0.487 |
| | CP | GECC | | 09/28/10 | 0.480 | 50,000 | 116 | 77,333.33 | 0.487 |
| | CP | GECC | | 09/28/10 | 0.480 | 50,000 | 116 | 77,333.33 | 0.487 |
| | CP | GECC | | 09/28/10 | 0.480 | 50,000 | 116 | 77,333.33 | 0.487 |
| | CP | GECC | | 09/28/10 | 0.480 | 50,000 | 116 | 77,333.33 | 0.487 |
| | YCD | BNP | 0.250% | 09/28/10 | 0.250 | 50,000 | 42 | 14,583.33 | 0.253 |

ACCOUNT

| DATE | TYPE | a/ DESCRIPTION | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
|---|------|-------------------|------------------|----------------|--------------|--------------|------------------|--------------------|
| 09/28/10 REDEMPTIONS (Continued) | | | | | | | | |
| YCD | | BNP | 09/28/10 | 0.250% | 50,000 | 42 | 14,583.33 | 0.253 |
| YCD | | MONTREAL | 09/28/10 | 0.240% | 50,000 | 43 | 14,333.33 | 0.243 |
| YCD | | MONTREAL | 09/28/10 | 0.240% | 50,000 | 43 | 14,333.33 | 0.243 |
| YCD | | MONTREAL | 09/28/10 | 0.240% | 50,000 | 43 | 14,333.33 | 0.243 |
| YCD | | MONTREAL | 09/28/10 | 0.240% | 50,000 | 43 | 14,333.33 | 0.243 |
| YCD | | NORINCHUK | 09/28/10 | 0.290% | 50,000 | 47 | 18,930.56 | 0.294 |
| YCD | | NORINCHUK | 09/28/10 | 0.290% | 50,000 | 47 | 18,930.56 | 0.294 |
| YCD | | NORINCHUK | 09/28/10 | 0.290% | 50,000 | 47 | 18,930.56 | 0.294 |
| YCD | | NORINCHUK | 09/28/10 | 0.290% | 50,000 | 47 | 18,930.56 | 0.294 |
| YCD | | MONTREAL | 09/28/10 | 0.220% | 50,000 | 50 | 15,277.78 | 0.223 |
| YCD | | MONTREAL | 09/28/10 | 0.220% | 50,000 | 50 | 15,277.78 | 0.223 |
| YCD | | TOKYO-MIT | 09/28/10 | 0.320% | 50,000 | 62 | 27,555.56 | 0.324 |
| YCD | | TOKYO-MIT | 09/28/10 | 0.320% | 50,000 | 62 | 27,555.56 | 0.324 |
| YCD | | BNP | 09/28/10 | 0.300% | 50,000 | 69 | 28,750.00 | 0.304 |
| YCD | | BNP | 09/28/10 | 0.300% | 50,000 | 69 | 28,750.00 | 0.304 |
| YCD | | BARCLAYS | 09/28/10 | 0.500% | 50,000 | 91 | 63,194.44 | 0.507 |
| YCD | | BARCLAYS | 09/28/10 | 0.500% | 50,000 | 91 | 63,194.44 | 0.507 |
| YCD | | BARCLAYS | 09/28/10 | 0.500% | 50,000 | 91 | 63,194.44 | 0.507 |
| YCD | | BARCLAYS | 09/28/10 | 0.500% | 50,000 | 91 | 63,194.44 | 0.507 |
| YCD | | BARCLAYS | 09/28/10 | 0.500% | 50,000 | 91 | 63,194.44 | 0.507 |
| YCD | | BARCLAYS | 09/28/10 | 0.500% | 50,000 | 91 | 63,194.44 | 0.507 |
| YCD | | SE BANKEN | 09/28/10 | 0.610% | 50,000 | 91 | 75,835.25 | 0.608 |
| YCD | | SE BANKEN | 09/28/10 | 0.610% | 50,000 | 91 | 75,835.25 | 0.608 |
| YCD | | SE BANKEN | 09/28/10 | 0.610% | 50,000 | 91 | 75,835.25 | 0.608 |
| YCD | | SE BANKEN | 09/28/10 | 0.610% | 50,000 | 91 | 75,835.25 | 0.608 |
| YCD | | STNDRD CH | 09/28/10 | 0.610% | 50,000 | 91 | 77,097.22 | 0.618 |
| YCD | | STNDRD CH | 09/28/10 | 0.610% | 50,000 | 91 | 77,097.22 | 0.618 |
| YCD | | STNDRD CH | 09/28/10 | 0.610% | 50,000 | 91 | 77,097.22 | 0.618 |
| YCD | | STNDRD CH | 09/28/10 | 0.610% | 50,000 | 91 | 77,097.22 | 0.618 |
| YCD | | SVENSKA | 09/28/10 | 0.400% | 50,000 | 96 | 53,888.89 | 0.410 |
| YCD | | SVENSKA | 09/28/10 | 0.400% | 50,000 | 96 | 53,888.89 | 0.410 |
| YCD | | SVENSKA | 09/28/10 | 0.400% | 50,000 | 96 | 53,888.89 | 0.410 |
| YCD | | SVENSKA | 09/28/10 | 0.400% | 50,000 | 96 | 53,888.89 | 0.410 |
| YCD | | SVENSKA | 09/28/10 | 0.400% | 50,000 | 96 | 53,888.89 | 0.410 |
| YCD | | SVENSKA | 09/28/10 | 0.400% | 50,000 | 96 | 53,888.89 | 0.410 |
| YCD | | RABOBANK | 09/28/10 | 0.450% | 25,000 | 103 | 32,187.50 | 0.456 |
| YCD | | RABOBANK | 09/28/10 | 0.450% | 50,000 | 103 | 64,375.00 | 0.456 |
| YCD | | RABOBANK | 09/28/10 | 0.450% | 50,000 | 103 | 64,375.00 | 0.456 |
| YCD | | NORDEA | 09/28/10 | 0.460% | 50,000 | 103 | 65,805.56 | 0.466 |
| YCD | | NORDEA | 09/28/10 | 0.460% | 50,000 | 103 | 65,805.56 | 0.466 |
| YCD | | NORDEA | 09/28/10 | 0.460% | 50,000 | 103 | 65,805.56 | 0.466 |
| YCD | | NORDEA | 09/28/10 | 0.460% | 50,000 | 103 | 65,805.56 | 0.466 |

09/28/10 PURCHASES

| | | | | | | | | |
|----|--|-----------|----------|--------|--------|--|--|--|
| BN | | BOFA | 11/24/10 | 0.210% | 50,000 | | | |
| BN | | BOFA | 11/24/10 | 0.210% | 50,000 | | | |
| CD | | UNIONBANK | 11/24/10 | 0.210% | 50,000 | | | |
| CD | | UNIONBANK | 11/24/10 | 0.210% | 50,000 | | | |
| CD | | UNIONBANK | 11/24/10 | 0.210% | 50,000 | | | |

| ACCOUNT | | | | | | | | | |
|--------------------------------|------|-------------|--------|---------------|-------------|-----------|-----------|---------------|-----------------|
| DATE | TYPE | DESCRIPTION | | MATURITY DATE | TRANS YIELD | PAR (000) | DAYS HELD | AMOUNT EARNED | EFFECTIVE YIELD |
| 09/28/10 PURCHASES (Continued) | | | | | | | | | |
| | CD | UNIONBANK | 0.210% | 11/24/10 | 0.210 | 50,000 | | | |
| | CD | UNIONBANK | 0.210% | 11/24/10 | 0.210 | 50,000 | | | |
| | CD | UNIONBANK | 0.210% | 11/24/10 | 0.210 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | SOC GEN | | 10/08/10 | 0.220 | 50,000 | | | |
| | CP | CRC | | 11/01/10 | 0.220 | 50,000 | | | |
| | CP | CRC | | 11/01/10 | 0.220 | 50,000 | | | |
| | CP | FCAR | | 11/02/10 | 0.270 | 50,000 | | | |
| | CP | FCAR | | 11/02/10 | 0.270 | 50,000 | | | |
| | CP | CITIFUND | | 11/08/10 | 0.230 | 50,000 | | | |
| | CP | CITIFUND | | 11/08/10 | 0.230 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | CP | GECC | | 11/30/10 | 0.220 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.250% | 11/01/10 | 0.250 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.250% | 11/01/10 | 0.250 | 50,000 | | | |
| | YCD | SOC GEN | 0.260% | 11/01/10 | 0.260 | 50,000 | | | |
| | YCD | SOC GEN | 0.260% | 11/01/10 | 0.260 | 50,000 | | | |
| | YCD | SOC GEN | 0.260% | 11/02/10 | 0.260 | 50,000 | | | |
| | YCD | SOC GEN | 0.260% | 11/02/10 | 0.260 | 50,000 | | | |
| | YCD | SOC GEN | 0.260% | 11/02/10 | 0.260 | 50,000 | | | |
| | YCD | NORINCHUK | 0.270% | 11/08/10 | 0.270 | 50,000 | | | |

ACCOUNT

| <u>DATE</u> | <u>TYPE</u> | <u>DESCRIPTION</u> | <u>MATURITY</u> | <u>TRANS</u> | <u>PAR</u> | <u>DAYS</u> | <u>AMOUNT</u> | <u>EFFECTIVE</u> |
|---------------------------------------|-------------|--------------------|-----------------|--------------|--------------|-------------|---------------|------------------|
| | | | <u>DATE</u> | <u>YIELD</u> | <u>(000)</u> | <u>HELD</u> | <u>EARNED</u> | <u>YIELD</u> |
| 09/28/10 PURCHASES (Continued) | | | | | | | | |
| YCD | | NORINCHUK | 0.270% | 11/08/10 | 0.270 | 50,000 | | |
| YCD | | SCOTIA | 0.230% | 11/24/10 | 0.230 | 50,000 | | |
| YCD | | SCOTIA | 0.230% | 11/24/10 | 0.230 | 50,000 | | |
| YCD | | SCOTIA | 0.230% | 11/24/10 | 0.230 | 50,000 | | |
| YCD | | SCOTIA | 0.230% | 11/24/10 | 0.230 | 50,000 | | |
| YCD | | SUMITOMO | 0.240% | 11/24/10 | 0.240 | 50,000 | | |
| YCD | | SUMITOMO | 0.240% | 11/24/10 | 0.240 | 50,000 | | |
| YCD | | SUMITOMO | 0.240% | 11/24/10 | 0.240 | 50,000 | | |
| YCD | | SUMITOMO | 0.240% | 11/24/10 | 0.240 | 50,000 | | |
| YCD | | BNP | 0.270% | 11/24/10 | 0.270 | 50,000 | | |
| YCD | | BNP | 0.270% | 11/24/10 | 0.270 | 50,000 | | |
| YCD | | MONTREAL | 0.230% | 11/30/10 | 0.230 | 50,000 | | |
| YCD | | MONTREAL | 0.230% | 11/30/10 | 0.230 | 50,000 | | |
| YCD | | CIBC | 0.200% | 12/01/10 | 0.200 | 50,000 | | |
| YCD | | CIBC | 0.200% | 12/01/10 | 0.200 | 50,000 | | |
| YCD | | CIBC | 0.200% | 12/01/10 | 0.200 | 50,000 | | |
| YCD | | CIBC | 0.200% | 12/01/10 | 0.200 | 50,000 | | |
| YCD | | CIBC | 0.200% | 12/01/10 | 0.200 | 50,000 | | |

09/29/10 NO REDEMPTIONS

09/29/10 PURCHASES

| | | | | | | | | |
|----|--|---------|--|----------|-------|--------|--|--|
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | GE CO | | 10/01/10 | 0.150 | 50,000 | | |
| CP | | SOC GEN | | 10/13/10 | 0.240 | 25,000 | | |
| CP | | SOC GEN | | 10/13/10 | 0.240 | 50,000 | | |
| CP | | SOC GEN | | 10/13/10 | 0.240 | 50,000 | | |
| CP | | SOC GEN | | 10/13/10 | 0.240 | 50,000 | | |
| CP | | SOC GEN | | 10/13/10 | 0.240 | 50,000 | | |
| CP | | BOFA | | 11/01/10 | 0.200 | 50,000 | | |
| CP | | BOFA | | 11/01/10 | 0.200 | 50,000 | | |
| CP | | BOFA | | 11/01/10 | 0.200 | 50,000 | | |
| TR | | BILL | | 09/22/11 | 0.248 | 50,000 | | |
| TR | | BILL | | 09/22/11 | 0.248 | 50,000 | | |
| TR | | BILL | | 09/22/11 | 0.248 | 50,000 | | |
| TR | | BILL | | 09/22/11 | 0.248 | 50,000 | | |
| TR | | BILL | | 09/22/11 | 0.248 | 50,000 | | |
| TR | | BILL | | 09/22/11 | 0.248 | 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> |
|-------------|-------------|---------------------------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|
|-------------|-------------|---------------------------------|--------------------------------|------------------------------|----------------------------|----------------------------|--------------------------------|----------------------------------|

09/29/10 PURCHASES (Continued)

| | | | | | | | | |
|-----|-----------|--------|----------|-------|--------|--|--|--|
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| TR | BILL | | 09/22/11 | 0.248 | 50,000 | | | |
| YCD | SE BANKEN | 0.280% | 11/02/10 | 0.280 | 50,000 | | | |
| YCD | SE BANKEN | 0.280% | 11/02/10 | 0.280 | 50,000 | | | |
| YCD | SE BANKEN | 0.280% | 11/02/10 | 0.280 | 50,000 | | | |

09/30/10 REDEMPTIONS

| | | | | | | | | |
|-----|----------|--------|----------|-------|--------|-----|-----------|-------|
| YCD | SCOTIA | 0.320% | 09/30/10 | 0.320 | 50,000 | 92 | 40,888.89 | 0.324 |
| YCD | SCOTIA | 0.320% | 09/30/10 | 0.320 | 50,000 | 92 | 40,888.89 | 0.324 |
| YCD | SCOTIA | 0.320% | 09/30/10 | 0.320 | 50,000 | 92 | 40,888.89 | 0.324 |
| YCD | SCOTIA | 0.320% | 09/30/10 | 0.320 | 50,000 | 92 | 40,888.89 | 0.324 |
| YCD | RABOBANK | 0.480% | 09/30/10 | 0.480 | 50,000 | 105 | 70,002.80 | 0.487 |
| YCD | RABOBANK | 0.480% | 09/30/10 | 0.480 | 50,000 | 105 | 70,002.80 | 0.487 |
| YCD | RABOBANK | 0.480% | 09/30/10 | 0.480 | 50,000 | 105 | 70,002.80 | 0.487 |
| YCD | RABOBANK | 0.480% | 09/30/10 | 0.480 | 50,000 | 105 | 70,002.80 | 0.487 |
| YCD | RABOBANK | 0.480% | 09/30/10 | 0.480 | 50,000 | 105 | 70,002.80 | 0.487 |

09/30/10 PURCHASES

| | | | | | | | | |
|-----|--------|--------|----------|-------|--------|--|--|--|
| CP | BOFA | | 11/02/10 | 0.210 | 50,000 | | | |
| CP | BOFA | | 11/02/10 | 0.210 | 50,000 | | | |
| CP | BOFA | | 11/02/10 | 0.210 | 50,000 | | | |
| CP | GECC | | 12/01/10 | 0.210 | 50,000 | | | |
| CP | GECC | | 12/01/10 | 0.210 | 50,000 | | | |
| CP | GECC | | 12/01/10 | 0.210 | 50,000 | | | |
| CP | GECC | | 12/01/10 | 0.210 | 50,000 | | | |
| CP | GECC | | 12/01/10 | 0.210 | 50,000 | | | |
| CP | GECC | | 12/01/10 | 0.210 | 50,000 | | | |
| YCD | SCOTIA | 0.210% | 11/08/10 | 0.210 | 50,000 | | | |
| YCD | SCOTIA | 0.210% | 11/08/10 | 0.210 | 50,000 | | | |
| YCD | SCOTIA | 0.210% | 11/08/10 | 0.210 | 50,000 | | | |
| YCD | SCOTIA | 0.210% | 11/08/10 | 0.210 | 50,000 | | | |
| YCD | BNP | 0.260% | 11/24/10 | 0.260 | 50,000 | | | |
| YCD | BNP | 0.260% | 11/24/10 | 0.260 | 50,000 | | | |
| YCD | NORDEA | 0.240% | 12/01/10 | 0.240 | 50,000 | | | |
| YCD | NORDEA | 0.240% | 12/01/10 | 0.240 | 50,000 | | | |

FOOTNOTES

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

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|----------------------------------|---------------------|--------------|------------------------|----------------------|
| <u>ALHAMBRA</u> | | | | |
| Omni Bank, NA | 07/07/10 | 0.220 | 2,000,000.00 | 10/06/10 |
| Omni Bank, NA | 07/08/10 | 0.220 | 3,000,000.00 | 10/14/10 |
| Omni Bank, NA | 07/29/10 | 0.210 | 2,000,000.00 | 10/28/10 |
| Omni Bank, NA | 08/05/10 | 0.200 | 2,000,000.00 | 11/04/10 |
| Omni Bank, NA | 08/13/10 | 0.200 | 2,000,000.00 | 11/12/10 |
| Omni Bank, NA | 09/02/10 | 0.190 | 2,000,000.00 | 12/02/10 |
| Omni Bank, NA | 06/11/10 | 0.240 | 1,000,000.00 | 12/10/10 |
| Omni Bank, NA | 06/24/10 | 0.240 | 2,000,000.00 | 12/17/10 |
| Omni Bank, NA | 07/22/10 | 0.250 | 2,000,000.00 | 01/20/11 |
| Omni Bank, NA | 08/20/10 | 0.240 | 2,000,000.00 | 02/18/11 |
| <u>ARCADIA</u> | | | | |
| American Plus Bank, NA | 08/19/10 | 0.210 | 750,000.00 | 11/19/10 |
| <u>CAMARILLO</u> | | | | |
| First California Bank | 09/16/10 | 0.210 | 50,000,000.00 | 12/16/10 |
| First California Bank | 09/28/10 | 0.210 | 25,000,000.00 | 01/07/11 |
| First California Bank | 09/24/10 | 0.220 | 25,000,000.00 | 01/07/11 |
| <u>CHICO</u> | | | | |
| Tri Counties Bank | 08/13/10 | 0.210 | 40,000,000.00 | 11/12/10 |
| Tri Counties Bank | 09/15/10 | 0.200 | 35,000,000.00 | 12/15/10 |
| <u>DIAMOND BAR</u> | | | | |
| Prospectors Federal Credit Union | 09/16/10 | 0.240 | 4,000,000.00 | 03/17/11 |
| <u>ENCINO</u> | | | | |
| California United Bank | 07/07/10 | 0.220 | 10,000,000.00 | 10/06/10 |
| <u>FAIRFIELD</u> | | | | |
| Westamerica Bank | 07/07/10 | 0.200 | 80,000,000.00 | 10/06/10 |
| Westamerica Bank | 07/15/10 | 0.190 | 65,000,000.00 | 10/14/10 |
| Westamerica Bank | 07/23/10 | 0.190 | 25,000,000.00 | 10/22/10 |
| Westamerica Bank | 07/30/10 | 0.180 | 30,000,000.00 | 10/29/10 |
| Westamerica Bank | 08/12/10 | 0.180 | 75,000,000.00 | 11/10/10 |
| Westamerica Bank | 09/03/10 | 0.170 | 25,000,000.00 | 12/03/10 |

TIME DEPOSITS

| <u>FOLSOM</u> | <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|---------------------------|-------------------------------|---------------------|--------------|------------------------|----------------------|
| | Folsom Lake Bank | 07/14/10 | 0.210 | 1,500,000.00 | 10/13/10 |
| | Folsom Lake Bank | 08/06/10 | 0.220 | 3,500,000.00 | 11/05/10 |
| <u>FRESNO</u> | | | | | |
| | Central Valley Community Bank | 09/01/10 | 0.200 | 5,000,000.00 | 12/01/10 |
| | Central Valley Community Bank | 09/23/10 | 0.220 | 5,000,000.00 | 12/16/10 |
| <u>FULLERTON</u> | | | | | |
| | Fullerton Community Bank, FSB | 09/02/10 | 0.240 | 5,500,000.00 | 10/07/10 |
| | Fullerton Community Bank, FSB | 09/09/10 | 0.200 | 15,500,000.00 | 12/09/10 |
| | Fullerton Community Bank, FSB | 09/17/10 | 0.230 | 5,000,000.00 | 12/17/10 |
| | Fullerton Community Bank, FSB | 09/24/10 | 0.230 | 16,500,000.00 | 12/17/10 |
| <u>IRVINE</u> | | | | | |
| | CommerceWest Bank, NA | 07/09/10 | 0.240 | 5,000,000.00 | 10/08/10 |
| | CommerceWest Bank, NA | 08/06/10 | 0.230 | 2,500,000.00 | 11/05/10 |
| | CommerceWest Bank, NA | 08/13/10 | 0.220 | 2,500,000.00 | 11/12/10 |
| | CommerceWest Bank, NA | 09/17/10 | 0.230 | 5,000,000.00 | 12/17/10 |
| <u>LAFAYETTE</u> | | | | | |
| | California Bank of Commerce | 07/15/10 | 0.210 | 5,000,000.00 | 10/14/10 |
| | California Bank of Commerce | 09/24/10 | 0.210 | 10,000,000.00 | 12/17/10 |
| <u>LODI</u> | | | | | |
| | Farmers & Merchants Bk Cen CA | 04/29/10 | 0.290 | 35,000,000.00 | 10/28/10 |
| | Farmers & Merchants Bk Cen CA | 06/02/10 | 0.270 | 35,000,000.00 | 12/01/10 |
| | Farmers & Merchants Bk Cen CA | 06/16/10 | 0.200 | 20,000,000.00 | 12/15/10 |
| | Farmers & Merchants Bk Cen CA | 07/23/10 | 0.240 | 35,000,000.00 | 01/21/11 |
| <u>LOS ANGELES</u> | | | | | |
| | 1st Century Bank, NA | 07/01/10 | 0.220 | 16,000,000.00 | 10/01/10 |
| | 1st Century Bank, NA | 09/22/10 | 0.220 | 6,000,000.00 | 12/15/10 |
| | 1st Century Bank, NA | 09/17/10 | 0.220 | 12,000,000.00 | 12/17/10 |
| | Broadway Federal Bank, FSB | 07/08/10 | 0.230 | 8,500,000.00 | 10/07/10 |
| | Broadway Federal Bank, FSB | 07/09/10 | 0.230 | 3,000,000.00 | 10/15/10 |
| | Broadway Federal Bank, FSB | 07/21/10 | 0.210 | 6,500,000.00 | 10/20/10 |
| | Broadway Federal Bank, FSB | 09/17/10 | 0.190 | 2,000,000.00 | 10/22/10 |
| | Center Bank | 06/25/10 | 0.190 | 55,000,000.00 | 10/01/10 |

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|---------------------------------------|---------------------|--------------|------------------------|----------------------|
| <u>LOS ANGELES (Continued)</u> | | | | |
| Center Bank | 09/08/10 | 0.190 | 25,000,000.00 | 12/08/10 |
| Center Bank | 09/17/10 | 0.210 | 35,000,000.00 | 12/17/10 |
| City National Bank | 07/22/10 | 0.220 | 50,000,000.00 | 10/21/10 |
| City National Bank | 08/13/10 | 0.210 | 50,000,000.00 | 11/12/10 |
| City National Bank | 09/10/10 | 0.200 | 50,000,000.00 | 12/10/10 |
| Commonwealth Business Bank | 07/09/10 | 0.230 | 6,000,000.00 | 10/08/10 |
| Commonwealth Business Bank | 07/14/10 | 0.210 | 5,000,000.00 | 10/13/10 |
| Commonwealth Business Bank | 07/09/10 | 0.230 | 7,000,000.00 | 11/05/10 |
| Commonwealth Business Bank | 08/26/10 | 0.220 | 5,000,000.00 | 12/02/10 |
| Commonwealth Business Bank | 09/15/10 | 0.200 | 5,000,000.00 | 12/15/10 |
| Commonwealth Business Bank | 09/24/10 | 0.220 | 5,000,000.00 | 12/17/10 |
| Eastern International Bank | 07/28/10 | 0.250 | 1,900,000.00 | 01/26/11 |
| HSBC Bank USA, NA | 08/18/10 | 0.210 | 25,000,000.00 | 11/17/10 |
| Manufacturers Bank | 07/16/10 | 0.210 | 100,000,000.00 | 10/15/10 |
| Manufacturers Bank | 07/23/10 | 0.220 | 50,000,000.00 | 10/22/10 |
| Manufacturers Bank | 09/16/10 | 0.210 | 50,000,000.00 | 12/16/10 |
| Mission Valley Bank | 07/21/10 | 0.220 | 7,000,000.00 | 10/20/10 |
| Nara Bank | 07/14/10 | 0.210 | 45,000,000.00 | 10/13/10 |
| Nara Bank | 07/30/10 | 0.210 | 20,000,000.00 | 10/29/10 |
| Nara Bank | 08/05/10 | 0.210 | 35,000,000.00 | 11/04/10 |
| Nara Bank | 09/01/10 | 0.200 | 60,000,000.00 | 12/01/10 |
| Nara Bank | 09/24/10 | 0.240 | 40,000,000.00 | 12/17/10 |
| OneUnited Bank | 09/01/10 | 0.230 | 7,000,000.00 | 10/06/10 |
| OneUnited Bank | 09/09/10 | 0.210 | 5,000,000.00 | 10/14/10 |
| State Bank of India (California) | 07/09/10 | 0.220 | 3,000,000.00 | 10/08/10 |
| State Bank of India (California) | 07/14/10 | 0.200 | 5,000,000.00 | 10/13/10 |
| State Bank of India (California) | 07/22/10 | 0.210 | 3,000,000.00 | 10/21/10 |
| State Bank of India (California) | 08/13/10 | 0.200 | 2,000,000.00 | 11/12/10 |
| State Bank of India (California) | 08/18/10 | 0.210 | 5,000,000.00 | 11/17/10 |
| State Bank of India (California) | 09/01/10 | 0.190 | 3,000,000.00 | 12/01/10 |
| State Bank of India (California) | 09/08/10 | 0.180 | 18,000,000.00 | 12/08/10 |
| State Bank of India (California) | 09/15/10 | 0.190 | 5,000,000.00 | 12/15/10 |
| Wilshire State Bank | 07/07/10 | 0.230 | 39,000,000.00 | 10/06/10 |
| Wilshire State Bank | 07/15/10 | 0.220 | 30,000,000.00 | 10/14/10 |
| Wilshire State Bank | 08/05/10 | 0.210 | 8,000,000.00 | 11/04/10 |
| Wilshire State Bank | 08/19/10 | 0.220 | 78,000,000.00 | 11/18/10 |
| Wilshire State Bank | 09/09/10 | 0.190 | 36,000,000.00 | 12/09/10 |
| Woori America Bank | 08/27/10 | 0.230 | 30,000,000.00 | 10/01/10 |
| Woori America Bank | 09/10/10 | 0.190 | 30,000,000.00 | 10/15/10 |
| <u>MONTEREY</u> | | | | |
| 1st Capital Bank | 04/29/10 | 0.290 | 1,000,000.00 | 10/28/10 |
| 1st Capital Bank | 09/16/10 | 0.240 | 5,000,000.00 | 03/17/11 |

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|------------------------------------|---------------------|--------------|------------------------|----------------------|
| <u>NEWPORT BEACH</u> | | | | |
| Commerce National Bank | 07/09/10 | 0.220 | 2,500,000.00 | 10/08/10 |
| Commerce National Bank | 09/10/10 | 0.200 | 16,000,000.00 | 12/10/10 |
| Commerce National Bank | 09/24/10 | 0.220 | 4,000,000.00 | 12/17/10 |
| <u>NORTH HIGHLANDS</u> | | | | |
| SAFE Credit Union | 09/15/10 | 0.220 | 25,000,000.00 | 12/15/10 |
| SAFE Credit Union | 09/23/10 | 0.240 | 50,000,000.00 | 12/16/10 |
| <u>OAKDALE</u> | | | | |
| Oak Valley Community Bank | 09/09/10 | 0.190 | 3,500,000.00 | 12/09/10 |
| <u>OAKLAND</u> | | | | |
| Metropolitan Bank | 07/01/10 | 0.220 | 1,500,000.00 | 10/01/10 |
| Metropolitan Bank | 08/06/10 | 0.220 | 2,000,000.00 | 11/05/10 |
| Metropolitan Bank | 09/02/10 | 0.200 | 1,000,000.00 | 12/02/10 |
| Metropolitan Bank | 09/16/10 | 0.210 | 1,500,000.00 | 12/16/10 |
| Metropolitan Bank | 09/24/10 | 0.220 | 3,000,000.00 | 12/17/10 |
| <u>ONTARIO</u> | | | | |
| Citizens Business Bank | 07/09/10 | 0.220 | 50,000,000.00 | 10/08/10 |
| Citizens Business Bank | 07/30/10 | 0.200 | 30,000,000.00 | 10/29/10 |
| Citizens Business Bank | 08/05/10 | 0.200 | 30,000,000.00 | 11/04/10 |
| Citizens Business Bank | 08/12/10 | 0.200 | 50,000,000.00 | 11/10/10 |
| Citizens Business Bank | 08/19/10 | 0.210 | 30,000,000.00 | 11/18/10 |
| Citizens Business Bank | 09/03/10 | 0.190 | 25,000,000.00 | 12/03/10 |
| Citizens Business Bank | 06/04/10 | 0.270 | 25,000,000.00 | 12/03/10 |
| <u>PALOS VERDES ESTATES</u> | | | | |
| Malaga Bank, FSB | 07/08/10 | 0.200 | 5,000,000.00 | 10/07/10 |
| Malaga Bank, FSB | 07/30/10 | 0.180 | 8,000,000.00 | 10/29/10 |
| Malaga Bank, FSB | 05/07/10 | 0.250 | 9,000,000.00 | 11/05/10 |
| Malaga Bank, FSB | 05/14/10 | 0.250 | 10,000,000.00 | 11/12/10 |
| Malaga Bank, FSB | 06/04/10 | 0.250 | 4,000,000.00 | 12/03/10 |
| Malaga Bank, FSB | 09/08/10 | 0.160 | 12,000,000.00 | 12/08/10 |

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 | 07/14/10 | 0.210 | 35,000,000.00 | 10/13/10 |
| Community Bank | 08/12/10 | 0.210 | 30,000,000.00 | 11/10/10 |
| Community Bank | 09/15/10 | 0.200 | 30,000,000.00 | 12/15/10 |
| East West Bank | 07/15/10 | 0.220 | 25,000,000.00 | 10/14/10 |
| East West Bank | 07/28/10 | 0.210 | 50,000,000.00 | 10/27/10 |
| <u>PLACERVILLE</u> | | | | |
| El Dorado Savings Bank | 06/03/10 | 0.250 | 25,000,000.00 | 12/02/10 |
| <u>PLEASANTON</u> | | | | |
| Valley Community Bank | 08/20/10 | 0.210 | 6,000,000.00 | 11/19/10 |
| <u>PORTERVILLE</u> | | | | |
| Bank of the Sierra | 07/01/10 | 0.230 | 35,000,000.00 | 10/01/10 |
| Bank of the Sierra | 07/09/10 | 0.240 | 35,000,000.00 | 10/08/10 |
| Bank of the Sierra | 07/15/10 | 0.230 | 10,000,000.00 | 10/14/10 |
| <u>RANCHO CORDOVA</u> | | | | |
| American River Bank | 06/25/10 | 0.190 | 2,000,000.00 | 10/01/10 |
| American River Bank | 07/07/10 | 0.230 | 7,500,000.00 | 10/06/10 |
| American River Bank | 07/14/10 | 0.210 | 3,000,000.00 | 10/13/10 |
| American River Bank | 07/15/10 | 0.220 | 2,500,000.00 | 10/14/10 |
| American River Bank | 08/06/10 | 0.220 | 2,500,000.00 | 11/05/10 |
| American River Bank | 08/12/10 | 0.210 | 2,500,000.00 | 11/12/10 |
| American River Bank | 08/19/10 | 0.220 | 6,500,000.00 | 11/18/10 |
| American River Bank | 09/02/10 | 0.200 | 1,000,000.00 | 12/02/10 |
| American River Bank | 09/23/10 | 0.230 | 1,500,000.00 | 12/16/10 |
| <u>REDWOOD CITY</u> | | | | |
| Provident Credit Union | 07/22/10 | 0.220 | 20,000,000.00 | 10/21/10 |
| Provident Credit Union | 09/02/10 | 0.200 | 20,000,000.00 | 12/02/10 |
| <u>RICHMOND</u> | | | | |
| Mechanics Bank, The | 07/21/10 | 0.210 | 20,000,000.00 | 10/20/10 |
| Mechanics Bank, The | 07/29/10 | 0.220 | 20,000,000.00 | 10/28/10 |
| Mechanics Bank, The | 08/19/10 | 0.220 | 10,000,000.00 | 11/18/10 |
| Mechanics Bank, The | 09/01/10 | 0.200 | 10,000,000.00 | 12/01/10 |

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|---------------------------------------|---------------------|--------------|------------------------|----------------------|
| <u>ROCKLIN</u> | | | | |
| Five Star Bank | 07/07/10 | 0.230 | 14,500,000.00 | 10/06/10 |
| Five Star Bank | 07/21/10 | 0.210 | 2,000,000.00 | 10/20/10 |
| Five Star Bank | 08/06/10 | 0.220 | 3,000,000.00 | 11/05/10 |
| Five Star Bank | 09/16/10 | 0.200 | 10,500,000.00 | 12/16/10 |
| <u>ROSEMEAD</u> | | | | |
| Pacific Alliance Bank | 07/12/10 | 0.230 | 4,000,000.00 | 10/13/10 |
| <u>ROSEVILLE</u> | | | | |
| Rabobank, NA | 07/07/10 | 0.230 | 100,000,000.00 | 10/06/10 |
| Rabobank, NA | 07/15/10 | 0.220 | 50,000,000.00 | 10/15/10 |
| Rabobank, NA | 07/16/10 | 0.220 | 50,000,000.00 | 10/15/10 |
| <u>SACRAMENTO</u> | | | | |
| Bank of Sacramento | 09/28/10 | 0.220 | 6,000,000.00 | 01/05/11 |
| Comerica Bank | 07/14/10 | 0.210 | 50,000,000.00 | 10/13/10 |
| Comerica Bank | 07/21/10 | 0.210 | 75,000,000.00 | 10/20/10 |
| Comerica Bank | 08/12/10 | 0.210 | 50,000,000.00 | 11/10/10 |
| Comerica Bank | 08/18/10 | 0.220 | 25,000,000.00 | 11/17/10 |
| Comerica Bank | 09/02/10 | 0.200 | 75,000,000.00 | 12/02/10 |
| Comerica Bank | 09/15/10 | 0.200 | 25,000,000.00 | 12/15/10 |
| Golden 1 Credit Union, The | 07/01/10 | 0.240 | 25,000,000.00 | 10/01/10 |
| Golden 1 Credit Union, The | 07/09/10 | 0.250 | 75,000,000.00 | 10/08/10 |
| Golden 1 Credit Union, The | 07/14/10 | 0.230 | 25,000,000.00 | 10/13/10 |
| Golden 1 Credit Union, The | 07/21/10 | 0.230 | 75,000,000.00 | 10/20/10 |
| Golden 1 Credit Union, The | 08/04/10 | 0.230 | 25,000,000.00 | 11/03/10 |
| Golden 1 Credit Union, The | 08/26/10 | 0.240 | 50,000,000.00 | 12/02/10 |
| Merchants National Bank of Sacramento | 04/14/10 | 0.280 | 2,000,000.00 | 10/13/10 |
| Merchants National Bank of Sacramento | 05/13/10 | 0.280 | 2,000,000.00 | 11/10/10 |
| Merchants National Bank of Sacramento | 06/02/10 | 0.270 | 2,000,000.00 | 12/01/10 |
| Merchants National Bank of Sacramento | 06/09/10 | 0.240 | 2,000,000.00 | 12/08/10 |
| <u>SAN DIEGO</u> | | | | |
| Mission Federal Credit Union | 07/21/10 | 0.220 | 10,000,000.00 | 10/20/10 |
| <u>SAN FRANCISCO</u> | | | | |
| Oceanic Bank | 09/08/10 | 0.230 | 4,000,000.00 | 03/09/11 |
| Union Bank, NA | 07/29/10 | 0.220 | 150,000,000.00 | 10/28/10 |
| Union Bank, NA | 09/09/10 | 0.190 | 150,000,000.00 | 12/09/10 |

TIME DEPOSITS

| <u>NAME</u> | <u>DEPOSIT DATE</u> | <u>YIELD</u> | <u>PAR AMOUNT (\$)</u> | <u>MATURITY DATE</u> |
|--|---------------------|--------------|-------------------------|----------------------|
| <u>SOUTH SAN FRANCISCO</u> | | | | |
| First National Bank of Northern California | 09/15/10 | 0.200 | 15,000,000.00 | 12/15/10 |
| <u>SAN LUIS OBISPO</u> | | | | |
| American Perspective Bank | 07/16/10 | 0.210 | 10,000,000.00 | 10/15/10 |
| <u>SAN MATEO</u> | | | | |
| Borel Private Bank and Trust Company | 07/09/10 | 0.230 | 14,500,000.00 | 10/08/10 |
| Borel Private Bank and Trust Company | 08/12/10 | 0.210 | 30,000,000.00 | 11/10/10 |
| Borel Private Bank and Trust Company | 09/03/10 | 0.200 | 4,500,000.00 | 12/03/10 |
| <u>SANTA ROSA</u> | | | | |
| Summit State Bank | 07/23/10 | 0.210 | 4,000,000.00 | 10/22/10 |
| Summit State Bank | 07/30/10 | 0.200 | 3,500,000.00 | 10/29/10 |
| Summit State Bank | 08/04/10 | 0.200 | 4,000,000.00 | 11/03/10 |
| Summit State Bank | 08/12/10 | 0.200 | 8,000,000.00 | 11/10/10 |
| Summit State Bank | 09/10/10 | 0.190 | 12,000,000.00 | 12/10/10 |
| <u>VACAVILLE</u> | | | | |
| Travis Credit Union | 09/23/10 | 0.230 | 40,000,000.00 | 03/24/11 |
| <u>WALNUT CREEK</u> | | | | |
| Bank of the West | 08/05/10 | 0.210 | 134,000,000.00 | 11/04/10 |
| Bank of the West | 09/08/10 | 0.190 | 66,000,000.00 | 12/08/10 |
| Bank of the West | 09/24/10 | 0.220 | 100,000,000.00 | 12/17/10 |
| <u>WATSONVILLE</u> | | | | |
| Santa Cruz County Bank | 07/30/10 | 0.200 | 5,000,000.00 | 10/29/10 |
| Santa Cruz County Bank | 08/06/10 | 0.210 | 5,000,000.00 | 11/05/10 |
| Santa Cruz County Bank | 09/29/10 | 0.190 | 5,000,000.00 | 01/05/11 |
| TOTAL TIME DEPOSITS SEPTEMBER 2010 | | | 4,226,650,000.00 | |

BANK DEMAND DEPOSITS
SEPTEMBER 2010
 (\$ in thousands)

DAILY BALANCES

| <u>DAY OF MONTH</u> | | <u>BALANCES PER BANKS</u> | | <u>WARRANTS OUTSTANDING</u> |
|---------------------|----|---------------------------|----|-----------------------------|
| 1 | \$ | 1,065,952 | \$ | 2,336,743 |
| 2 | | 1,109,701 | | 1,993,154 |
| 3 | | 1,261,070 | | 1,877,982 |
| 4 | | 1,261,070 | | 1,877,982 |
| 5 | | 1,261,070 | | 1,877,982 |
| 6 | | 1,261,070 | | 1,877,982 |
| 7 | | 1,163,542 | | 1,775,990 |
| 8 | | 1,346,082 | | 1,890,749 |
| 9 | | 1,554,276 | | 1,862,906 |
| 10 | | 1,630,945 | | 1,864,425 |
| 11 | | 1,630,945 | | 1,864,425 |
| 12 | | 1,630,945 | | 1,864,425 |
| 13 | | 1,815,988 | | 1,758,334 |
| 14 | | 1,660,189 | | 1,850,453 |
| 15 | | 1,639,325 | | 2,228,665 |
| 16 | | 1,603,490 | | 2,125,378 |
| 17 | | 1,383,757 | | 1,989,806 |
| 18 | | 1,383,757 | | 1,989,806 |
| 19 | | 1,383,757 | | 1,989,806 |
| 20 | | 1,547,479 | | 1,710,885 |
| 21 | | 1,533,110 | | 1,571,640 |
| 22 | | 1,358,190 | | 2,710,658 |
| 23 | | 1,220,762 | | 2,396,225 |
| 24 | | 1,627,783 | | 1,452,179 |
| 25 | | 1,627,783 | | 1,452,179 |
| 26 | | 1,627,783 | | 1,452,179 |
| 27 | | 1,566,701 | | 1,445,412 |
| 28 | | 1,920,348 | | 1,327,304 |
| 29 | | 1,347,429 | | 1,610,916 |
| 30 | | 1,451,698 | | 2,052,992 |

AVERAGE DOLLAR DAYS 1,462,533 ^{a/}

^{a/} The prescribed bank balance for September was \$1,437,894. This consisted of \$1,341,692 in compensating balances for services, balances for uncollected funds of \$103,318 and a deduction of \$7,116 for September delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 15, 2010, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,341,692,000

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

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

| | From | To | Transactions | In Securities (section 16430)* | Time Deposits in Various Financial Institutions (sections 16503a and 16602)* | Estimated Total |
|-------|----------|----------|--------------------|-----------------------------------|--|--------------------|
| (1) | 09/20/10 | 09/24/10 | \$ 1,154,000,000 | \$ 62,701,014,000 | \$ 4,198,150,000 | \$ 66,899,164,000 |
| (2) | 09/27/10 | 10/01/10 | \$ (6,748,100,000) | \$ 55,952,914,000 | \$ 4,198,150,000 | \$ 60,151,064,000 |
| (3) | 10/04/10 | 10/08/10 | \$ (1,259,000,000) | \$ 54,693,914,000 | \$ 4,198,150,000 | \$ 58,892,064,000 |
| (4) | 10/11/10 | 10/15/10 | \$ (629,500,000) | \$ 54,064,414,000 | \$ 4,198,150,000 | \$ 58,262,564,000 |
| (5) | 10/18/10 | 10/22/10 | \$ 748,300,000 | \$ 54,812,714,000 | \$ 4,198,150,000 | \$ 59,010,864,000 |
| (6) | | | | | | |

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 \$1,341,692,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

Chairperson

Member

Member

Dated: September 15, 2010

* Government Code