



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



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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November 30, 2012

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/12		
At Cost	\$ 21,337,494,671	\$ 144,877,106
At Market	\$ 21,398,468,523	\$ 144,912,959
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	18.04%	0.00%
United States Government and Agency Obligations	45.86%	50.65%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.91%	0.00%
Municipal Obligations	0.08%	3.50%
Corporate and Deposit Notes	2.11%	2.11%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	43.74%
1-60 days	48.46%	0.00%
61 days-1 year	14.42%	44.72%
Over 1 year	37.12%	55.28%
Weighted Average Days to Maturity	563	

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

SCHEDULE A1

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

PSI

Commercial Paper	A-1	P-1	33.91%
Corporate and Deposit Notes	A-1+	P-1	1.15%
	AA+	A1	0.49%
	AA-	Aa3	0.47%
Los Angeles County Securities	AA	Aa2	0.08%
Negotiable Certificates of Deposit	A-1+	P-1	9.85%
	A-1	P-1	7.15%
	AA-	Aa3	1.04%
U.S. Agency Securities	AA+	Aaa	40.48%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.98%
U.S. Treasury Bills	AA+	Aaa	3.40%
			100.00%

SPI

Local Agency Investment Fund	Not rated	Not rated	43.68%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.04%
	AA	Aa2	1.07%
Mortgage Trust Deeds	AA-	Aa2	0.06%
Los Angeles County Securities	AA	Aa2	3.50%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	50.59%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/12	\$ 21,337,494,671
Market Value at 10/31/12	\$ 21,398,468,523
Average Daily Balance	\$ 20,817,565,298
Gains and Losses:	
For the Month	\$ 559,197
For the Past 12 Months	\$ 8,664,657
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 12,594,952
Earnings for the Past 12 Months	\$ 194,532,936
Earnings Rate for the Month	0.71%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 86,514,692.26
Bank of the West - Concentration	\$ 21,841,890.48 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 1,230,468.26
Wells Fargo - Concentration	<u>\$ 7,780,757.00</u>
Total Ledger Balance for all Banks	<u><u>\$ 117,367,808.00</u></u>

(A) \$20.517 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 2012
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for October 2012

Total Deposits	\$ 4,328,298,362.88
Total Disbursements	\$ 4,427,760,949.04

Discretionary Funds Liquidity Withdrawal Ratio:	
As of October 31, 2012	1.44

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	\$ 7,864,804,000.00	\$ 4,825,400,000.00	\$ 3,943,300,000.00	\$ 8,746,904,000.00
December	\$ 2,476,197,000.00	\$ 6,787,700,000.00	\$ 5,393,900,000.00	\$ 12,616,901,000.00
January	\$ 443,000,000.00	\$ 3,538,200,000.00	\$ 5,933,200,000.00	\$ 10,664,901,000.00
February	\$ 213,855,000.00	\$ 2,461,300,000.00	\$ 5,172,000,000.00	\$ 8,168,056,000.00
March	\$ 346,335,000.00	\$ 3,653,200,000.00	\$ 4,441,800,000.00	\$ 7,725,791,000.00
April	\$ 401,500,000.00	\$ 6,975,500,000.00	\$ 5,030,400,000.00	\$ 10,072,391,000.00

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 2012, the Treasurer placed \$553.240 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$20.517 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$89 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2012

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

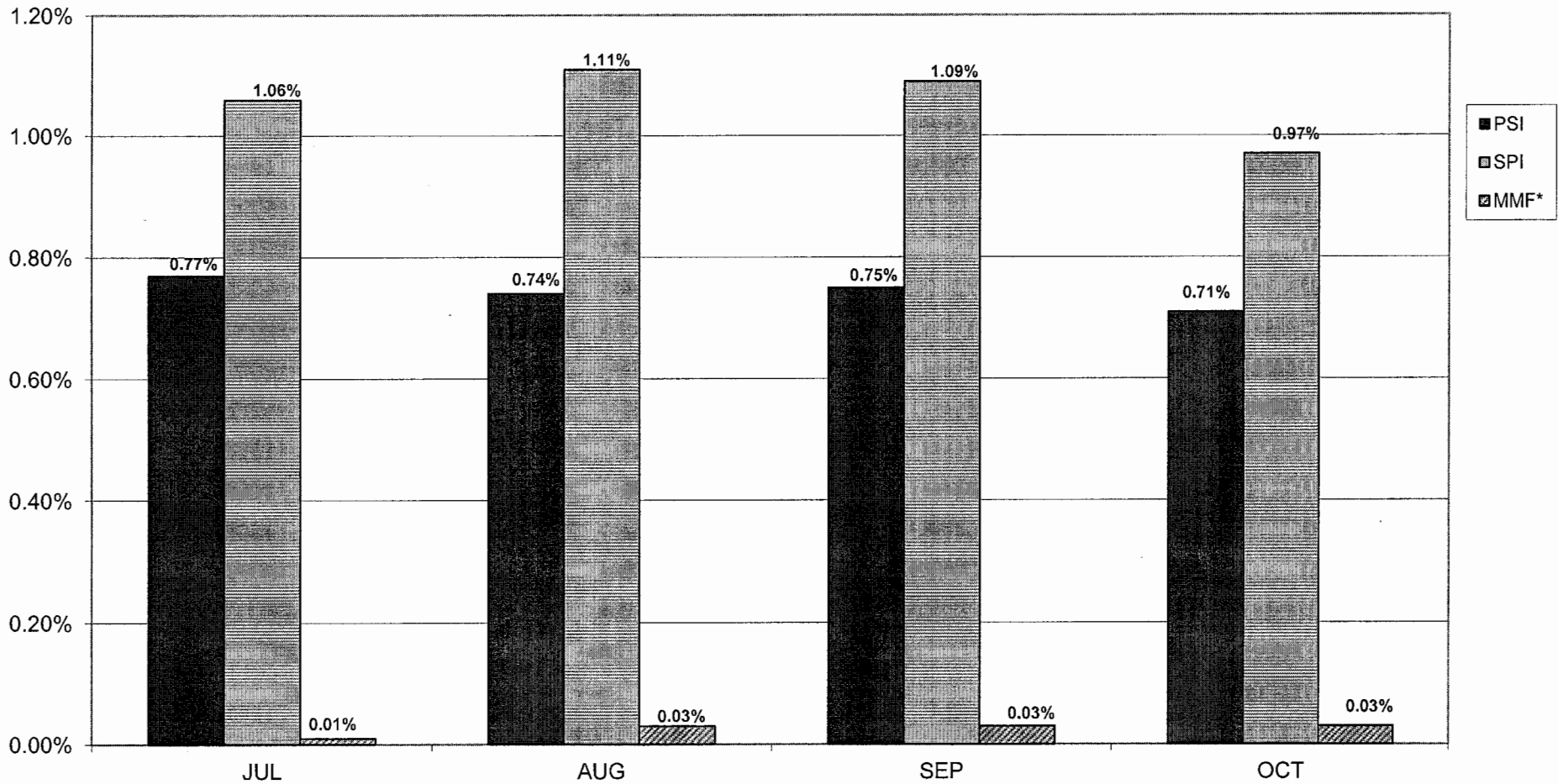
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 10/31/12
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	21,166,743,047.54	103,081,956.88
2	21,091,730,277.34	103,081,956.88
3	21,019,386,638.46	102,269,946.92
4	20,942,724,999.56	102,269,946.92
5	20,767,453,793.61	102,269,946.92
6	20,767,453,793.61	102,269,946.92
7	20,767,453,793.61	102,269,946.92
8	20,767,453,793.61	102,269,946.92
9	20,611,508,793.03	102,269,946.92
10	20,619,943,850.12	102,269,946.92
11	20,582,385,372.84	102,268,796.94
12	20,560,529,034.91	102,268,796.94
13	20,560,529,034.91	102,268,796.94
14	20,560,529,034.91	102,268,796.94
15	20,641,617,765.30	102,325,241.69
16	20,552,200,036.13	202,325,241.69
17	20,483,385,080.05	321,225,241.69
18	20,728,024,232.16	321,225,241.69
19	20,838,856,040.13	321,225,241.69
20	20,838,856,040.13	321,225,241.69
21	20,788,886,605.20	321,225,241.69
22	20,851,459,139.03	321,225,241.69
23	20,798,335,751.80	321,225,241.69
24	20,731,479,080.03	502,525,241.69
25	20,683,996,021.24	502,525,241.69
26	20,932,070,026.59	322,553,241.69
27	20,932,070,026.59	322,553,241.69
28	20,932,070,026.59	322,553,241.69
29	21,308,580,581.56	104,912,241.69
30	21,179,317,841.07	144,912,241.69
31	21,337,494,671.40	144,877,106.37
AVG	<u>20,817,565,297.52</u>	<u>204,968,956.46</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of November 6, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 10/31/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$12,575,511	\$175,494
Gains (Losses) on Sales of Non-Trading Securities.	559,197	921
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(539,757)	(8,066)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$12,594,952</u></u>	<u><u>\$168,348</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>6,802</u>
	<u><u>\$0</u></u>	<u><u>\$6,802</u></u>
NET INCOME	<u><u>\$12,594,952</u></u>	<u><u>\$161,547</u></u>

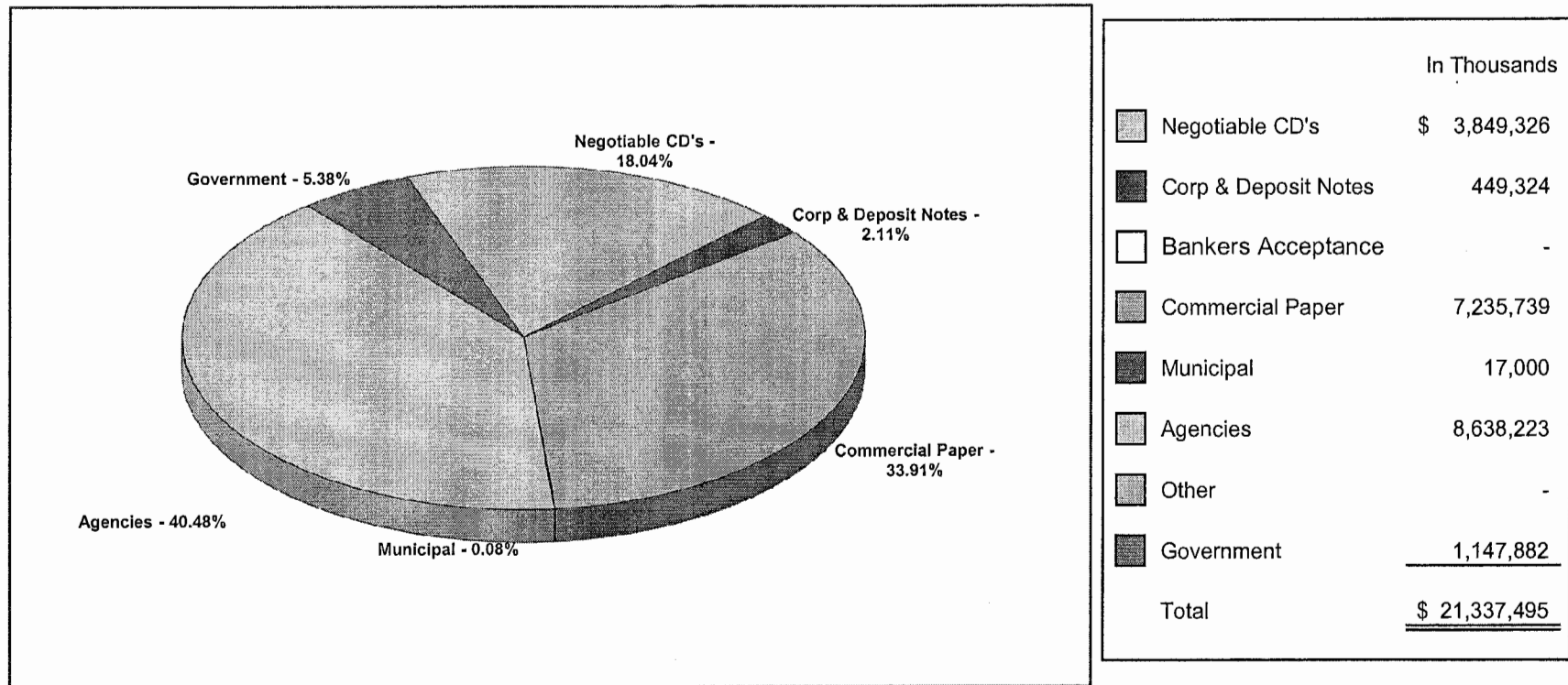
Los Angeles County Treasurer
 Non-Trading Composition
 As of October 31, 2012
 Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	55.12%	
Los Angeles County and Related Entities	32.20%	
Consolidated Sanitation Districts		3.38%
Metropolitan Transportation Authority		1.79%
Miscellaneous Agencies Pooled Investments		2.02%
County Bond Proceeds		2.89%
South Coast Air Quality Management District		2.59%
Miscellaneous		0.01%
Total	<u>87.32%</u>	<u>12.68%</u>

NOTE: The discretionary participation from local agencies outside of Los Angeles County represents 9.79% of the PSI Portfolio.

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



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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CNFX	10/16/2012	91325	JP MORGAN CHASE & CO MTN	5.75000	1/2/2013	50,000,000.00	50,568,000.00	830,555.56	CITI	JPM
	CNFX Total						50,000,000.00	50,568,000.00	830,555.56		
NTRD	CPD	10/1/2012	91217	JUPITER SEC COMPANY LLC CP	0.15000	11/1/2012	50,000,000.00	49,993,541.67	0.00	CITI	BLAY
NTRD	CPD	10/1/2012	91218	VARIABLE FDG CAPITAL CO LLC CP	0.16000	11/2/2012	50,000,000.00	49,992,888.89	0.00	CITI	WFI
NTRD	CPD	10/1/2012	91219	CANCARA ASSET SEC LLC CP	0.19000	11/1/2012	50,000,000.00	49,991,819.44	0.00	CITI	MS
NTRD	CPD	10/1/2012	91220	THUNDER BAY FUNDING LLC CP	0.15000	11/5/2012	25,012,000.00	25,008,352.42	0.00	CITI	LOOP
NTRD	CPD	10/1/2012	91221	JUPITER SEC COMPANY LLC CP	0.16000	10/12/2012	13,000,000.00	12,999,364.44	0.00	CITI	JPM
NTRD	CPD	10/1/2012	91222	CHARIOT FUNDING LLC CP	0.16000	10/12/2012	50,000,000.00	49,997,555.56	0.00	CITI	JPM
NTRD	CPD	10/1/2012	91223	CHARIOT FUNDING LLC CP	0.16000	10/12/2012	49,562,000.00	49,559,576.97	0.00	CITI	JPM
NTRD	CPD	10/1/2012	91224	ABBEY NATIONAL NA LLC CP	0.25000	10/17/2012	50,000,000.00	49,994,444.44	0.00	CITI	MFR
NTRD	CPD	10/1/2012	91225	BARTON CAPITAL LLC CP	0.32000	11/16/2012	25,000,000.00	24,989,777.78	0.00	CITI	BLAY
NTRD	CPD	10/1/2012	91226	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/5/2012	50,000,000.00	49,993,680.56	0.00	CITI	BLAY
NTRD	CPD	10/2/2012	91232	AUTOBAHN FUNDING CO LLC CP	0.20000	11/5/2012	20,000,000.00	19,996,222.22	0.00	CITI	MS
NTRD	CPD	10/2/2012	91233	AUTOBAHN FUNDING CO LLC CP	0.19000	10/24/2012	45,000,000.00	44,994,775.00	0.00	CITI	CITGM
NTRD	CPD	10/2/2012	91234	AUTOBAHN FUNDING CO LLC CP	0.20000	11/1/2012	40,000,000.00	39,993,333.33	0.00	CITI	BLAY
NTRD	CPD	10/3/2012	91240	THUNDER BAY FUNDING LLC CP	0.14000	10/11/2012	50,000,000.00	49,998,444.44	0.00	CITI	BLAY
NTRD	CPD	10/3/2012	91241	ATLANTIS ONE FUNDING CORP CP	0.17000	11/2/2012	25,000,000.00	24,996,458.33	0.00	CITI	RABO
NTRD	CPD	10/3/2012	91242	THUNDER BAY FUNDING LLC CP	0.18000	12/4/2012	17,227,000.00	17,221,659.63	0.00	CITI	KEYBANC
NTRD	CPD	10/3/2012	91243	MONT BLANC CAPITAL CORP CP	0.26000	11/20/2012	14,694,000.00	14,688,906.08	0.00	CITI	KEYBANC
NTRD	CPD	10/3/2012	91245	BARTON CAPITAL LLC CP	0.30000	11/16/2012	25,000,000.00	24,990,833.33	0.00	CITI	JPM
NTRD	CPD	10/3/2012	91246	AUTOBAHN FUNDING CO LLC CP	0.18000	10/26/2012	25,000,000.00	24,997,125.00	0.00	CITI	MS
NTRD	CPD	10/3/2012	91248	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/15/2012	50,000,000.00	49,992,236.11	0.00	CITI	BLAY
NTRD	CPD	10/3/2012	91249	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/15/2012	10,000,000.00	9,998,447.22	0.00	CITI	BLAY
NTRD	CPD	10/3/2012	91250	ABBEY NATIONAL NA LLC CP	0.28000	10/26/2012	50,000,000.00	49,991,055.56	0.00	CITI	MFR
NTRD	CPD	10/4/2012	91256	AUTOBAHN FUNDING CO LLC CP	0.20000	11/5/2012	15,000,000.00	14,997,333.33	0.00	CITI	KEYBANC
NTRD	CPD	10/4/2012	91257	ABBEY NATIONAL NA LLC CP	0.35000	11/5/2012	50,000,000.00	49,984,444.44	0.00	CITI	MFR
NTRD	CPD	10/4/2012	91258	HSBC USA INC CP	0.23000	12/14/2012	50,000,000.00	49,977,319.44	0.00	CITI	INGF
NTRD	CPD	10/4/2012	91259	HSBC USA INC CP	0.23000	12/14/2012	10,000,000.00	9,995,463.89	0.00	CITI	INGF
NTRD	CPD	10/5/2012	91261	SHEFFIELD RECEIVABLES CORP CP	0.15000	11/8/2012	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	10/5/2012	91263	CHARIOT FUNDING LLC CP	0.16000	10/18/2012	28,000,000.00	27,998,382.22	0.00	CITI	JPM
NTRD	CPD	10/5/2012	91264	AUTOBAHN FUNDING CO LLC CP	0.19000	11/5/2012	25,000,000.00	24,995,909.72	0.00	CITI	MS
NTRD	CPD	10/5/2012	91265	DEUTSCHE BANK FINANCIAL LLC CP	0.12000	11/9/2012	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	10/5/2012	91266	DEUTSCHE BANK FINANCIAL LLC CP	0.12000	11/9/2012	25,000,000.00	24,997,083.33	0.00	CITI	BLAY
NTRD	CPD	10/5/2012	91267	ABBEY NATIONAL NA LLC CP	0.35000	11/5/2012	50,000,000.00	49,984,930.56	0.00	CITI	MFR
NTRD	CPD	10/5/2012	91268	ABBEY NATIONAL NA LLC CP	0.35000	11/9/2012	50,000,000.00	49,982,986.11	0.00	CITI	MFR
NTRD	CPD	10/5/2012	91254	CANCARA ASSET SEC LLC CP	0.19000	11/5/2012	50,000,000.00	49,991,819.44	0.00	CITI	MS
NTRD	CPD	10/9/2012	91277	CANCARA ASSET SEC LLC CP	0.19000	11/9/2012	50,000,000.00	49,991,819.44	0.00	CITI	LOOP

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NTRD	CPD	10/9/2012	91278	AUTOBAHN FUNDING CO LLC CP	0.19000	11/15/2012	25,000,000.00	24,995,118.06	0.00	CITI	MS
NTRD	CPD	10/9/2012	91279	BRYANT PARK FUNDING LLC CP	0.17000	11/9/2012	6,630,000.00	6,629,029.44	0.00	CITI	CITGM
NTRD	CPD	10/9/2012	91274	JUPITER SEC CO LLC CP	0.16000	11/2/2012	50,000,000.00	49,994,666.67	0.00	CITI	LOOP
NTRD	CPD	10/9/2012	91275	ATLANTIS ONE FUNDING CORP CP	0.20000	12/6/2012	20,000,000.00	19,993,555.56	0.00	CITI	MS
NTRD	CPD	10/10/2012	91276	ATLANTIS ONE FUNDING CORP CP	0.21000	12/10/2012	50,000,000.00	49,982,208.33	0.00	CITI	BLAY
NTRD	CPD	10/10/2012	91284	BARTON CAPITAL LLC CP	0.26000	11/6/2012	10,000,000.00	9,998,050.00	0.00	CITI	RBCCM
NTRD	CPD	10/10/2012	91285	REGENCY MARKETS NO. 1 LLC CP	0.19000	10/23/2012	33,751,000.00	33,748,684.31	0.00	CITI	MS
NTRD	CPD	10/10/2012	91286	JUPITER SEC COMPANY LLC CP	0.16000	11/6/2012	50,000,000.00	49,994,000.00	0.00	CITI	CITGM
NTRD	CPD	10/10/2012	91287	ABBEY NATIONAL NA LLC CP	0.27000	11/2/2012	50,000,000.00	49,991,375.00	0.00	CITI	MFR
NTRD	CPD	10/10/2012	91290	JUPITER SEC COMPANY LLC CP	0.16000	11/5/2012	24,700,000.00	24,697,145.78	0.00	CITI	KEYBANC
NTRD	CPD	10/11/2012	91299	CANCARA ASSET SEC LLC CP	0.20000	11/15/2012	25,000,000.00	24,995,138.89	0.00	CITI	KEYBANC
NTRD	CPD	10/11/2012	91300	CANCARA ASSET SEC LLC CP	0.19000	11/9/2012	33,000,000.00	32,994,949.17	0.00	CITI	MS
NTRD	CPD	10/11/2012	91301	AUTOBAHN FUNDING CO LLC CP	0.18000	11/8/2012	20,000,000.00	19,997,200.00	0.00	CITI	BLAY
NTRD	CPD	10/11/2012	91302	ABBEY NATIONAL NA LLC CP	0.29000	11/6/2012	50,000,000.00	49,989,527.78	0.00	CITI	MFR
NTRD	CPD	10/11/2012	91281	CHARIOT FUNDING LLC CP	0.15000	11/13/2012	25,000,000.00	24,996,562.50	0.00	CITI	BLAY
NTRD	CPD	10/11/2012	91283	JUPITER SEC COMPANY LLC CP	0.16000	11/9/2012	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	10/12/2012	91292	CHARIOT FUNDING LLC CP	0.16000	11/13/2012	50,000,000.00	49,992,888.89	0.00	CITI	JPM
NTRD	CPD	10/12/2012	91293	CHARIOT FUNDING LLC CP	0.16000	11/13/2012	50,000,000.00	49,992,888.89	0.00	CITI	JPM
NTRD	CPD	10/12/2012	91294	CHARIOT FUNDING LLC CP	0.16000	11/13/2012	28,074,000.00	28,070,007.25	0.00	CITI	JPM
NTRD	CPD	10/12/2012	91313	CANCARA ASSET SEC LLC CP	0.19000	11/16/2012	32,000,000.00	31,994,088.89	0.00	CITI	BLAY
NTRD	CPD	10/12/2012	91314	AUTOBAHN FUNDING CO LLC CP	0.19000	11/15/2012	30,000,000.00	29,994,616.67	0.00	CITI	BLAY
NTRD	CPD	10/12/2012	91315	ATLANTIS ONE FUNDING CORP CP	0.18000	12/3/2012	15,000,000.00	14,996,100.00	0.00	CITI	RABO
NTRD	CPD	10/12/2012	91316	JUPITER SEC COMPANY LLC CP	0.16000	11/13/2012	30,000,000.00	29,995,733.33	0.00	CITI	JPM
NTRD	CPD	10/12/2012	91317	CHARIOT FUNDING LLC CP	0.15000	11/13/2012	25,000,000.00	24,996,666.67	0.00	CITI	BLAY
NTRD	CPD	10/12/2012	91318	AUTOBAHN FUNDING CO LLC CP	0.19000	11/16/2012	25,000,000.00	24,995,381.94	0.00	CITI	MS
NTRD	CPD	10/12/2012	91319	ATLANTIS ONE FUNDING CORP CP	0.19000	12/3/2012	50,000,000.00	49,986,277.78	0.00	CITI	BLAY
NTRD	CPD	10/12/2012	91320	ABBEY NATIONAL NA LLC CP	0.29000	11/7/2012	50,000,000.00	49,989,527.78	0.00	CITI	MFR
NTRD	CPD	10/12/2012	91321	ABBEY NATIONAL NA LLC CP	0.29000	11/8/2012	50,000,000.00	49,989,125.00	0.00	CITI	MFR
NTRD	CPD	10/15/2012	91323	ATLANTIS ONE FUNDING CORP CP	0.19000	12/5/2012	50,000,000.00	49,986,541.67	0.00	CITI	BLAY
NTRD	CPD	10/15/2012	91311	CHARIOT FUNDING LLC CP	0.16000	11/15/2012	50,000,000.00	49,993,111.11	0.00	CITI	JPM
NTRD	CPD	10/15/2012	91342	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/26/2012	50,000,000.00	49,992,416.67	0.00	CITI	BLAY
NTRD	CPD	10/15/2012	91327	BARTON CAPITAL LLC CP	0.26000	11/15/2012	30,019,000.00	30,012,279.08	0.00	CITI	BLAY
NTRD	CPD	10/15/2012	91328	BARTON CAPITAL LLC CP	0.26000	11/7/2012	5,000,000.00	4,999,169.44	0.00	CITI	KEYBANC
NTRD	CPD	10/15/2012	91329	CANCARA ASSET SEC LLC CP	0.19000	11/8/2012	6,000,000.00	5,999,240.00	0.00	CITI	KEYBANC
NTRD	CPD	10/15/2012	91330	CANCARA ASSET SEC LLC CP	0.20000	11/7/2012	5,000,000.00	4,999,361.11	0.00	CITI	KEYBANC
NTRD	CPD	10/15/2012	91331	CANCARA ASSET SEC LLC CP	0.19000	11/16/2012	37,000,000.00	36,993,751.11	0.00	CITI	LOOP
NTRD	CPD	10/15/2012	91332	JUPITER SEC COMPANY LLC CP	0.16000	10/29/2012	34,000,000.00	33,997,884.44	0.00	CITI	JPM
NTRD	CPD	10/15/2012	91333	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/18/2012	29,855,000.00	29,854,502.42	0.00	CITI	JPM

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NTRD	CPD	10/15/2012	91334	REGENCY MARKETS NO. 1 LLC CP	0.21000	11/14/2012	50,000,000.00	49,991,250.00	0.00	CITI	CITGM
NTRD	CPD	10/15/2012	91335	AUTOBAHN FUNDING CO LLC CP	0.20000	11/16/2012	10,000,000.00	9,998,222.22	0.00	CITI	BLAY
NTRD	CPD	10/15/2012	91336	AUTOBAHN FUNDING CO LLC CP	0.18000	10/31/2012	15,000,000.00	14,998,800.00	0.00	CITI	BLAY
NTRD	CPD	10/15/2012	91337	BRYANT PARK FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,992,500.00	0.00	CITI	JPM
NTRD	CPD	10/15/2012	91338	REGENCY MARKETS NO. 1 LLC CP	0.21000	11/14/2012	10,000,000.00	9,998,250.00	0.00	CITI	CITGM
NTRD	CPD	10/15/2012	91339	ABBEY NATIONAL NA LLC CP	0.28000	11/5/2012	50,000,000.00	49,991,833.33	0.00	CITI	KEYBANC
NTRD	CPD	10/15/2012	91340	ABBEY NATIONAL NA LLC CP	0.28000	11/8/2012	50,000,000.00	49,990,666.67	0.00	CITI	MFR
NTRD	CPD	10/16/2012	91347	REGENCY MARKETS NO. 1 LLC CP	0.21000	11/15/2012	25,000,000.00	24,995,625.00	0.00	CITI	CITGM
NTRD	CPD	10/16/2012	91350	ABBEY NATIONAL NA LLC CP	0.27000	11/7/2012	50,000,000.00	49,991,750.00	0.00	CITI	MFR
NTRD	CPD	10/16/2012	91351	ABBEY NATIONAL NA LLC CP	0.27000	11/6/2012	50,000,000.00	49,992,125.00	0.00	CITI	MFR
NTRD	CPD	10/17/2012	91356	BARTON CAPITAL LLC CP	0.24000	11/16/2012	25,000,000.00	24,995,000.00	0.00	CITI	BLAY
NTRD	CPD	10/17/2012	91357	CANCARA ASSET SEC LLC CP	0.20000	11/26/2012	30,000,000.00	29,993,333.33	0.00	CITI	MS
NTRD	CPD	10/17/2012	91358	THUNDER BAY FUNDING LLC CP	0.16000	11/7/2012	8,411,000.00	8,410,214.97	0.00	CITI	KEYBANC
NTRD	CPD	10/17/2012	91359	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/10/2012	50,000,000.00	49,985,000.00	0.00	CITI	LOOP
NTRD	CPD	10/17/2012	91363	ABBEY NATIONAL NA LLC CP	0.33000	11/15/2012	50,000,000.00	49,986,708.33	0.00	CITI	MFR
NTRD	CPD	10/17/2012	91365	ATLANTIS ONE FUNDING CORP CP	0.15000	11/6/2012	17,700,000.00	17,698,525.00	0.00	CITI	MS
NTRD	CPD	10/17/2012	91366	BARTON CAPITAL LLC CP	0.35000	12/3/2012	5,470,000.00	5,467,500.51	0.00	CITI	KEYBANC
NTRD	CPD	10/17/2012	91367	AUTOBAHN FUNDING CO LLC CP	0.18000	10/24/2012	13,432,000.00	13,431,529.88	0.00	CITI	KEYBANC
NTRD	CPD	10/18/2012	91385	ABBEY NATIONAL NA LLC CP	0.19000	10/19/2012	50,000,000.00	49,999,736.11	0.00	CITI	MFR
NTRD	CPD	10/18/2012	91376	REGENCY MARKETS NO. 1 LLC CP	0.21000	11/16/2012	41,017,000.00	41,010,061.29	0.00	CITI	JPM
NTRD	CPD	10/18/2012	91377	CANCARA ASSET SEC LLC CP	0.21000	11/27/2012	50,000,000.00	49,988,333.33	0.00	CITI	MS
NTRD	CPD	10/18/2012	91378	JUPITER SEC COMPANY LLC CP	0.15000	11/15/2012	23,000,000.00	22,997,316.67	0.00	CITI	LOOP
NTRD	CPD	10/18/2012	91379	BRYANT PARK FUNDING LLC CP	0.18000	11/19/2012	23,329,000.00	23,325,267.36	0.00	CITI	JPM
NTRD	CPD	10/18/2012	91380	BARTON CAPITAL LLC CP	0.24000	11/27/2012	50,000,000.00	49,986,666.67	0.00	CITI	BLAY
NTRD	CPD	10/18/2012	91381	CANCARA ASSET SEC LLC CP	0.21000	11/26/2012	30,000,000.00	29,993,175.00	0.00	CITI	MS
NTRD	CPD	10/18/2012	91382	ING U.S. FUNDING LLC CP	0.28000	2/1/2013	30,000,000.00	29,975,266.67	0.00	CITI	INGF
NTRD	CPD	10/18/2012	91344	CHARIOT FUNDING LLC CP	0.16000	11/16/2012	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	10/18/2012	91345	CHARIOT FUNDING LLC CP	0.16000	11/16/2012	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	10/18/2012	91346	CHARIOT FUNDING LLC CP	0.16000	11/16/2012	21,773,000.00	21,770,193.70	0.00	CITI	JPM
NTRD	CPD	10/19/2012	91394	CANCARA ASSET SEC LLC CP	0.20000	11/29/2012	50,000,000.00	49,988,611.11	0.00	CITI	BLAY
NTRD	CPD	10/19/2012	91395	BARTON CAPITAL LLC CP	0.24000	11/28/2012	50,000,000.00	49,986,666.67	0.00	CITI	BLAY
NTRD	CPD	10/19/2012	91396	CHARIOT FUNDING LLC CP	0.15000	11/2/2012	40,000,000.00	39,997,666.67	0.00	CITI	BLAY
NTRD	CPD	10/19/2012	91397	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/26/2012	45,000,000.00	44,998,250.00	0.00	CITI	MS
NTRD	CPD	10/19/2012	91398	BARTON CAPITAL LLC CP	0.25000	11/27/2012	50,000,000.00	49,986,458.33	0.00	CITI	JPM
NTRD	CPD	10/19/2012	91399	ABBEY NATIONAL NA LLC CP	0.18000	10/22/2012	40,000,000.00	39,999,400.00	0.00	CITI	MFR
NTRD	CPD	10/19/2012	91370	ATLANTIS ONE FUNDING CORP CP	0.18000	12/3/2012	50,000,000.00	49,988,750.00	0.00	CITI	MS
NTRD	CPD	10/19/2012	91371	VARIABLE FDG CAPITAL CO LLC CP	0.16000	11/26/2012	50,000,000.00	49,991,555.56	0.00	CITI	WFI
NTRD	CPD	10/19/2012	91372	VARIABLE FDG CAPITAL CO LLC CP	0.16000	11/26/2012	17,000,000.00	16,997,128.89	0.00	CITI	WFI

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NTRD	CPD	10/22/2012	91401	CANCARA ASSET SEC LLC CP	0.20000	11/28/2012	50,000,000.00	49,989,722.22	0.00	CITI	BLAY
NTRD	CPD	10/22/2012	91404	AUTOBAHN FUNDING CO LLC CP	0.19000	11/29/2012	50,000,000.00	49,989,972.22	0.00	CITI	LOOP
NTRD	CPD	10/22/2012	91405	CANCARA ASSET SEC LLC CP	0.20000	11/28/2012	30,000,000.00	29,993,833.33	0.00	CITI	MS
NTRD	CPD	10/22/2012	91406	REGENCY MARKETS NO. 1 LLC CP	0.21000	11/28/2012	50,000,000.00	49,989,208.33	0.00	CITI	MS
NTRD	CPD	10/22/2012	91407	AUTOBAHN FUNDING CO LLC CP	0.19000	11/29/2012	30,000,000.00	29,993,983.33	0.00	CITI	MS
NTRD	CPD	10/22/2012	91408	BRYANT PARK FUNDING LLC CP	0.18000	11/15/2012	25,041,000.00	25,037,995.08	0.00	CITI	MS
NTRD	CPD	10/22/2012	91409	BRYANT PARK FUNDING LLC CP	0.18000	11/15/2012	25,000,000.00	24,997,000.00	0.00	CITI	MS
NTRD	CPD	10/22/2012	91410	HSBC USA INC CP	0.16000	12/5/2012	50,000,000.00	49,990,222.22	0.00	CITI	BLAY
NTRD	CPD	10/22/2012	91411	ABBEY NATIONAL NA LLC CP	0.18000	10/23/2012	50,000,000.00	49,999,750.00	0.00	CITI	MFR
NTRD	CPD	10/22/2012	91412	JUPITER SEC COMPANY LLC CP	0.16000	11/20/2012	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	10/23/2012	91417	JUPITER SEC COMPANY LLC CP	0.16000	11/13/2012	50,000,000.00	49,995,333.33	0.00	CITI	KEYBANC
NTRD	CPD	10/23/2012	91418	REGENCY MARKETS NO. 1 LLC CP	0.20000	11/9/2012	50,000,000.00	49,995,277.78	0.00	CITI	KEYBANC
NTRD	CPD	10/23/2012	91419	TOYOTA MOTOR CREDIT CORP CP	0.16000	12/7/2012	50,000,000.00	49,990,000.00	0.00	CITI	TFS
NTRD	CPD	10/23/2012	91420	BARTON CAPITAL LLC CP	0.25000	11/26/2012	20,000,000.00	19,995,277.78	0.00	CITI	LOOP
NTRD	CPD	10/23/2012	91421	JUPITER SEC COMPANY LLC CP	0.15000	11/1/2012	21,612,000.00	21,611,189.55	0.00	CITI	KEYBANC
NTRD	CPD	10/23/2012	91422	CANCARA ASSET SEC LLC CP	0.21000	11/27/2012	30,000,000.00	29,993,875.00	0.00	CITI	MS
NTRD	CPD	10/23/2012	91423	SHEFFIELD RECEIVABLES CORP CP	0.24000	1/24/2013	25,000,000.00	24,984,500.00	0.00	CITI	MFR
NTRD	CPD	10/23/2012	91424	ABBEY NATIONAL NA LLC CP	0.18000	10/24/2012	49,053,000.00	49,052,754.74	0.00	CITI	MFR
NTRD	CPD	10/24/2012	91425	MONT BLANC CAPITAL CORP CP	0.21000	12/14/2012	10,000,000.00	9,997,025.00	0.00	CITI	CITGM
NTRD	CPD	10/24/2012	91426	AUTOBAHN FUNDING CO LLC CP	0.19000	11/29/2012	50,000,000.00	49,990,500.00	0.00	CITI	MS
NTRD	CPD	10/24/2012	91431	CHARIOT FUNDING LLC CP	0.16000	11/26/2012	50,000,000.00	49,992,666.67	0.00	CITI	JPM
NTRD	CPD	10/24/2012	91432	SHEFFIELD RECEIVABLES CORP CP	0.16000	12/5/2012	30,000,000.00	29,994,400.00	0.00	CITI	LOOP
NTRD	CPD	10/24/2012	91433	CANCARA ASSET SEC LLC CP	0.20000	11/19/2012	26,000,000.00	25,996,244.44	0.00	CITI	KEYBANC
NTRD	CPD	10/24/2012	91434	ATLANTIS ONE FUNDING CORP CP	0.16000	10/25/2012	50,000,000.00	49,999,777.78	0.00	CITI	MS
NTRD	CPD	10/24/2012	91435	JUPITER SEC COMPANY LLC CP	0.15000	11/26/2012	38,650,000.00	38,644,685.63	0.00	CITI	BLAY
NTRD	CPD	10/24/2012	91436	TOYOTA MOTOR CREDIT CORP CP	0.15000	11/30/2012	50,000,000.00	49,992,291.67	0.00	CITI	TFS
NTRD	CPD	10/25/2012	91440	ATLANTIS ONE FUNDING CORP CP	0.21000	12/28/2012	50,000,000.00	49,981,333.33	0.00	CITI	MS
NTRD	CPD	10/25/2012	91441	ATLANTIS ONE FUNDING CORP CP	0.21000	12/20/2012	50,000,000.00	49,983,666.67	0.00	CITI	RABO
NTRD	CPD	10/25/2012	91442	AUTOBAHN FUNDING CO LLC CP	0.18000	11/29/2012	45,000,000.00	44,992,125.00	0.00	CITI	CITGM
NTRD	CPD	10/25/2012	91445	BARTON CAPITAL LLC CP	0.24000	11/29/2012	25,000,000.00	24,994,166.67	0.00	CITI	LOOP
NTRD	CPD	10/25/2012	91446	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	26,741,000.00	26,736,186.62	0.00	CITI	MS
NTRD	CPD	10/25/2012	91447	JUPITER SEC COMPANY LLC CP	0.16000	11/30/2012	50,000,000.00	49,992,000.00	0.00	CITI	JPM
NTRD	CPD	10/25/2012	91448	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/5/2012	50,000,000.00	49,990,319.44	0.00	CITI	JPM
NTRD	CPD	10/25/2012	91449	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	25,000,000.00	24,996,000.00	0.00	CITI	GPS
NTRD	CPD	10/26/2012	91452	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	50,000,000.00	49,992,250.00	0.00	CITI	JPM
NTRD	CPD	10/26/2012	91453	BARTON CAPITAL LLC CP	0.25000	11/30/2012	25,000,000.00	24,993,923.61	0.00	CITI	MS
NTRD	CPD	10/26/2012	91454	JUPITER SEC COMPANY LLC CP	0.16000	11/19/2012	50,000,000.00	49,994,666.67	0.00	CITI	JPM
NTRD	CPD	10/26/2012	91455	CANCARA ASSET SEC LLC CP	0.20000	11/19/2012	12,000,000.00	11,998,400.00	0.00	CITI	KEYBANC

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NTRD	CPD	10/26/2012	91456	REGENCY MARKETS NO. 1 LLC CP	0.19000	11/2/2012	50,000,000.00	49,998,152.78	0.00	CITI	MS
NTRD	CPD	10/26/2012	91457	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	25,000,000.00	24,995,625.00	0.00	CITI	MS
NTRD	CPD	10/26/2012	91458	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/6/2012	20,000,000.00	19,996,127.78	0.00	CITI	MS
NTRD	CPD	10/26/2012	91459	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	50,000,000.00	49,992,250.00	0.00	CITI	JPM
NTRD	CPD	10/26/2012	91460	CANCARA ASSET SEC LLC CP	0.21000	11/29/2012	30,000,000.00	29,994,050.00	0.00	CITI	MS
NTRD	CPD	10/26/2012	91461	ABBEY NATIONAL NA LLC CP	0.33000	11/30/2012	50,000,000.00	49,983,958.33	0.00	CITI	MFR
NTRD	CPD	10/26/2012	91462	ABBEY NATIONAL NA LLC CP	0.18000	10/29/2012	50,000,000.00	49,999,250.00	0.00	CITI	MFR
NTRD	CPD	10/26/2012	91443	ATLANTIS ONE FUNDING CORP CP	0.21000	12/20/2012	50,000,000.00	49,983,958.33	0.00	CITI	RABO
NTRD	CPD	10/29/2012	91465	CHARIOT FUNDING LLC CP	0.16000	12/3/2012	50,000,000.00	49,992,222.22	0.00	CITI	JPM
NTRD	CPD	10/29/2012	91466	SHEFFIELD RECEIVABLES CORP CP	0.18000	11/6/2012	50,000,000.00	49,998,000.00	0.00	CITI	MS
NTRD	CPD	10/29/2012	91467	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	37,970,000.00	37,964,684.20	0.00	CITI	JPM
NTRD	CPD	10/29/2012	91468	JUPITER SEC CO LLC CP	0.16000	11/27/2012	20,000,000.00	19,997,422.22	0.00	CITI	CITGM
NTRD	CPD	10/29/2012	91469	PROCTER & GAMBLE CO CP	0.13000	11/28/2012	50,000,000.00	49,994,583.33	0.00	CITI	JPM
NTRD	CPD	10/29/2012	91470	PROCTER & GAMBLE CO CP	0.13000	11/28/2012	50,000,000.00	49,994,583.33	0.00	CITI	JPM
NTRD	CPD	10/29/2012	91471	PROCTER & GAMBLE CO CP	0.13000	11/28/2012	35,000,000.00	34,996,208.33	0.00	CITI	JPM
NTRD	CPD	10/29/2012	91472	TOYOTA MOTOR CREDIT CORP CP	0.15000	11/30/2012	43,000,000.00	42,994,266.67	0.00	CITI	TFS
NTRD	CPD	10/29/2012	91473	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	50,000,000.00	49,992,000.00	0.00	CITI	LOOP
NTRD	CPD	10/29/2012	91474	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	10,000,000.00	9,998,400.00	0.00	CITI	LOOP
NTRD	CPD	10/29/2012	91475	AUTOBAHN FUNDING CO LLC CP	0.18000	12/6/2012	25,000,000.00	24,995,250.00	0.00	CITI	MFR
NTRD	CPD	10/29/2012	91476	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/7/2012	50,000,000.00	49,991,875.00	0.00	CITI	TFS
NTRD	CPD	10/29/2012	91477	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/7/2012	41,000,000.00	40,993,337.50	0.00	CITI	TFS
NTRD	CPD	10/29/2012	91478	SHEFFIELD RECEIVABLES CORP CP	0.22000	1/25/2013	43,000,000.00	42,976,875.56	0.00	CITI	LOOP
NTRD	CPD	10/30/2012	91490	JUPITER SEC COMPANY LLC CP	0.16000	11/20/2012	50,000,000.00	49,995,333.33	0.00	CITI	JPM
NTRD	CPD	10/30/2012	91491	JUPITER SEC COMPANY LLC CP	0.16000	11/20/2012	7,944,000.00	7,943,258.56	0.00	CITI	JPM
NTRD	CPD	10/30/2012	91492	AUTOBAHN FUNDING CO LLC CP	0.19000	12/3/2012	25,000,000.00	24,995,513.89	0.00	CITI	MS
NTRD	CPD	10/30/2012	91493	BRYANT PARK FUNDING LLC CP	0.20000	11/14/2012	50,000,000.00	49,995,833.33	0.00	CITI	MS
NTRD	CPD	10/30/2012	91494	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/3/2012	30,000,000.00	29,995,750.00	0.00	CITI	TFS
NTRD	CPD	10/30/2012	91495	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/4/2012	30,000,000.00	29,995,625.00	0.00	CITI	TFS
NTRD	CPD	10/30/2012	91496	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/4/2012	23,000,000.00	22,996,645.83	0.00	CITI	TFS
NTRD	CPD	10/30/2012	91485	SHEFFIELD RECEIVABLES CORP CP	0.17000	11/5/2012	50,000,000.00	49,998,583.33	0.00	CITI	JPM
NTRD	CPD	10/30/2012	91486	SHEFFIELD RECEIVABLES CORP CP	0.17000	11/5/2012	41,984,000.00	41,982,810.45	0.00	CITI	JPM
NTRD	CPD	10/31/2012	91498	BARTON CAPITAL LLC CP	0.25000	12/4/2012	50,000,000.00	49,988,194.44	0.00	CITI	MS
NTRD	CPD	10/31/2012	91499	BRYANT PARK FUNDING LLC CP	0.20000	11/15/2012	50,000,000.00	49,995,833.33	0.00	CITI	MS
NTRD	CPD	10/31/2012	91500	AUTOBAHN FUNDING CO LLC CP	0.18000	12/3/2012	50,000,000.00	49,991,750.00	0.00	CITI	LOOP
NTRD	CPD	10/31/2012	91501	CANCARA ASSET SEC LLC CP	0.22000	12/5/2012	50,000,000.00	49,989,305.56	0.00	CITI	MS
NTRD	CPD	10/31/2012	91502	BARTON CAPITAL LLC CP	0.25000	12/3/2012	50,000,000.00	49,988,541.67	0.00	CITI	BLAY
NTRD	CPD	10/31/2012	91505	BRYANT PARK FUNDING LLC CP	0.19000	11/7/2012	48,983,000.00	48,981,190.35	0.00	CITI	BLAY
NTRD	CPD	10/31/2012	91506	CANCARA ASSET SEC LLC CP	0.21000	12/5/2012	47,000,000.00	46,990,404.17	0.00	CITI	BLAY

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NTRD	CPD	10/31/2012	91507	ABBEY NATIONAL NA LLC CP	0.19000	11/8/2012	50,000,000.00	49,997,888.89	0.00	CITI	MFR
CPD Total							<u>6,966,634,000.00</u>	<u>6,965,445,472.64</u>	<u>0.00</u>		
NTRD	FFCB	10/3/2012	91228	FFCB (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,993,750.00	708.33	CITI	MS
NTRD	FFCB	10/11/2012	91273	FFCB (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,956,250.00	0.00	CITI	MFR
NTRD	FFCB	10/12/2012	91295	FFCB (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	4,604.17	CITI	MISC
NTRD	FFCB	10/12/2012	91296	FFCB (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,031,756.25	34,802.19	CITI	MFR
NTRD	FFCB	10/12/2012	91297	FFCB (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,275,817.50	29,966.59	CITI	MFR
NTRD	FFCB	10/12/2012	91298	FFCB (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	30,391.56	CITI	RBCCM
NTRD	FFCB	10/17/2012	91305	FFCB (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	0.00	CITI	LOOP
NTRD	FFCB	10/29/2012	91481	FFCB (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,937,500.00	20,500.00	CITI	MS
NTRD	FFCB	10/29/2012	91482	FFCB (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,989,962.50	13,132.30	CITI	MS
FFCB Total							<u>240,125,000.00</u>	<u>239,985,036.25</u>	<u>134,105.14</u>		
NTRD	FHLB	10/9/2012	91153	FHLB (CALLABLE)	1.15000	10/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	FHLB	10/12/2012	91229	FHLB (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	933.48	CITI	FTNFCM
NTRD	FHLB	10/16/2012	91216	FHLB (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	FHLB	10/23/2012	91312	FHLB (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,975,000.00	0.00	CITI	JPM
NTRD	FHLB	10/25/2012	91238	FHLB (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	908.33	CITI	LOOP
FHLB Total							<u>162,005,000.00</u>	<u>161,980,000.00</u>	<u>1,841.81</u>		
NTRD	FNMA	10/3/2012	91201	FNMA (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,515.00	14,437.50	CITI	MIZO
NTRD	FNMA	10/11/2012	91200	FNMA (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	0.00	CITI	JEFF
NTRD	FNMA	10/29/2012	91479	FNMA (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,123,000.00	44,444.44	CITI	MS
NTRD	FNMA	10/29/2012	91480	FNMA (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,595,909.90	11,168.89	CITI	MS
NTRD	FNMA	10/30/2012	91353	FNMA (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,794,450.00	0.00	CITI	RBCCM
FNMA Total							<u>122,215,000.00</u>	<u>122,361,874.90</u>	<u>70,050.83</u>		
NTRD	FRCDQ2	10/5/2012	91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.30025	1/12/2015	21,500,000.00	21,789,557.68	73,136.55	CITI	MFR
NTRD	FRCDQ2	10/10/2012	91282	WEST PAC BANKING GROUP NY FRCD	0.65025	10/10/2014	50,000,000.00	50,009,781.11	0.00	CITI	MFR
NTRD	FRCDQ2	10/15/2012	91306	RABOBANK NEDERLAND NV NY FRCD	0.49025	10/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
FRCDQ2 Total							<u>121,500,000.00</u>	<u>121,799,338.79</u>	<u>73,136.55</u>		
NTRD	MCPN	10/29/2012	91239	FHLB (CALLABLE)	1.75000	10/26/2017	50,000,000.00	50,000,000.00	7,291.67	CITI	MS
MCPN Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>7,291.67</u>		
NTRD	MCSA	10/4/2012	91199	FNMA (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	1,140.61	CITI	RBCCM
MCSA Total							<u>8,380,000.00</u>	<u>8,380,000.00</u>	<u>1,140.61</u>		

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NTRD	NCD1	10/18/2012	91383	UNION BANK OF CALIFORNIA NA CD	0.20000	1/22/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	10/24/2012	91438	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	0.00	CITI	JPM
NTRD	NCD1	10/25/2012	91444	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	0.00	CITI	JPM
NCD1 Total							150,000,000.00	150,000,000.00	0.00		
NTRD	TBIL	10/5/2012	91269	UST BILL	0.10000	11/1/2012	50,000,000.00	49,996,250.00	0.00	CITI	JPM
NTRD	TBIL	10/5/2012	91270	UST BILL	0.10000	11/1/2012	50,000,000.00	49,996,250.00	0.00	CITI	JPM
NTRD	TBIL	10/5/2012	91271	UST BILL	0.10000	11/1/2012	25,000,000.00	24,998,125.00	0.00	CITI	JPM
TBIL Total							125,000,000.00	124,990,625.00	0.00		
NTRD	YANK1	10/2/2012	91235	BNP PARIBAS SF CD	0.18000	11/2/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/2/2012	91230	LLOYDS TSB BANK PLC NY CD	0.20000	12/24/2012	50,000,000.00	50,001,152.27	0.00	CITI	MFR
NTRD	YANK1	10/2/2012	91231	LLOYDS TSB BANK PLC NY CD	0.20000	12/24/2012	25,000,000.00	25,000,576.14	0.00	CITI	MFR
NTRD	YANK1	10/3/2012	91237	NORDEA BANK FINLAND PLC NY CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	10/3/2012	91247	BNP PARIBAS SF CD	0.18000	11/5/2012	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/3/2012	91244	BNP PARIBAS SF CD	0.18000	11/5/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/3/2012	91251	SVENSKA HANDELSBANKEN NY CD	0.19500	12/3/2012	50,000,000.00	50,000,846.96	0.00	CITI	MFR
NTRD	YANK1	10/4/2012	91253	BANK OF MONTREAL CHICAGO CD	0.17000	10/24/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	10/10/2012	91288	SVENSKA HANDELSBANKEN NY CD	0.18000	11/9/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/10/2012	91289	BNP PARIBAS SF CD	0.18000	11/23/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/11/2012	91303	TORONTO DOMINION BANK NY CD	0.17000	11/14/2012	50,000,000.00	50,000,472.15	0.00	CITI	PIPE
NTRD	YANK1	10/12/2012	91307	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	10/12/2012	91308	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	10/12/2012	91309	CREDIT AGRICOLE CIB NY CD	0.27000	11/15/2012	50,000,000.00	50,000,472.11	0.00	CITI	MFR
NTRD	YANK1	10/12/2012	91310	CREDIT AGRICOLE CIB NY CD	0.27000	11/15/2012	25,000,000.00	25,000,236.05	0.00	CITI	MFR
NTRD	YANK1	10/15/2012	91341	SOCIETE GENERALE NY CD	0.27000	11/15/2012	50,000,000.00	50,000,430.46	0.00	CITI	MFR
NTRD	YANK1	10/16/2012	91324	TORONTO DOMINION BANK NY CD	0.17000	11/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	10/16/2012	91348	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/16/2012	91349	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	12/18/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/17/2012	91364	SVENSKA HANDELSBANKEN NY CD	0.19000	11/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/18/2012	91384	CREDIT AGRICOLE CIB NY CD	0.32000	12/5/2012	50,000,000.00	50,000,666.39	0.00	CITI	MFR
NTRD	YANK1	10/18/2012	91375	RABOBANK NEDERLAND NV NY CD	0.30000	12/17/2012	27,500,000.00	27,504,577.30	13,520.83	CITI	INGF
NTRD	YANK1	10/22/2012	91402	CREDIT AGRICOLE CIB NY CD	0.32000	12/3/2012	50,000,000.00	50,000,583.12	0.00	CITI	MFR
NTRD	YANK1	10/24/2012	91437	SVENSKA HANDELSBANKEN NY CD	0.18500	11/29/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/26/2012	91451	BANK OF MONTREAL CHICAGO CD	0.21000	1/31/2013	50,000,000.00	50,001,346.50	0.00	CITI	MFR
NTRD	YANK1	10/26/2012	91463	TORONTO DOMINION BANK NY CD	0.17000	11/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/30/2012	91487	BANK OF MONTREAL CHICAGO CD	0.18000	11/7/2012	50,000,000.00	50,000,111.11	0.00	CITI	MFR

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NTRD	YANK1	10/30/2012	91488	BANK OF MONTREAL CHICAGO CD	0.18000	11/7/2012	50,000,000.00	50,000,111.11	0.00	CITI	MFR
NTRD	YANK1	10/30/2012	91489	BANK OF MONTREAL CHICAGO CD	0.18000	11/7/2012	25,000,000.00	25,000,055.55	0.00	CITI	MFR
NTRD	YANK1	10/31/2012	91508	TORONTO DOMINION NY CD	0.19000	1/2/2013	50,000,000.00	50,000,874.72	0.00	CITI	MFR
NTRD	YANK1	10/31/2012	91503	SVENSKA HANDELSBANKEN NY CD	0.27500	12/21/2012	50,000,000.00	50,005,303.42	26,736.11	CITI	INGF
NTRD	YANK1	10/31/2012	91504	SOCIETE GENERALE NY CD	0.27000	12/4/2012	50,000,000.00	50,000,472.11	0.00	CITI	MFR
YANK1 Total							<u>1,477,500,000.00</u>	<u>1,477,518,287.47</u>	<u>40,256.94</u>		
NTRD Total							<u>9,473,359,000.00</u>	<u>9,473,028,635.05</u>	<u>1,158,379.11</u>		
TRADE	FNMA	10/22/2012	91389	FNMA	0.87500	10/26/2017	50,000,000.00	50,000,000.00	34,027.78	CITI	FTNFCM
FNMA Total							<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>34,027.78</u>		
TRADE	NOTE	10/19/2012	91373	USTN	0.62500	9/30/2017	50,000,000.00	49,769,531.25	16,311.81	CITI	MS
TRADE	NOTE	10/19/2012	91388	USTN	0.62500	9/30/2017	50,000,000.00	49,695,312.50	16,311.81	CITI	JPM
TRADE	NOTE	10/31/2012	91391	USTN	0.75000	10/31/2017	50,000,000.00	49,877,706.50	0.00	CITI	MFR
NOTE Total							<u>150,000,000.00</u>	<u>149,342,550.25</u>	<u>32,623.62</u>		
TRADE Total							<u>200,000,000.00</u>	<u>199,342,550.25</u>	<u>66,651.40</u>		
PSI Total							<u><u>9,673,359,000.00</u></u>	<u><u>9,672,371,185.30</u></u>	<u><u>1,225,030.51</u></u>		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	FHLM	10/16/2012	91099	FHLMC 1.00 (CALLABLE)	1.00000	10/16/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	FHLM	10/16/2012	91100	FHLMC 1.00 (CALLABLE)	1.00000	10/16/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
FHLM Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
SANIT	MCSA	10/17/2012	91180	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
SANIT	MCSA	10/17/2012	91181	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
SANIT	MCSA	10/17/2012	91182	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	18,900,000.00	18,900,000.00	0.00	CITI	PIPE
SANIT	MCSA	10/24/2012	91183	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	10/24/2012	91184	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	10/24/2012	91185	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	10/24/2012	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	31,300,000.00	31,300,000.00	0.00	CITI	CF
SANIT	MCSA	10/30/2012	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/2017	40,000,000.00	40,000,000.00	0.00	CITI	FTNFCM
MCSA Total							<u>340,200,000.00</u>	<u>340,200,000.00</u>	<u>0.00</u>		
SANIT - SANITATION DISTRICT Total							<u>440,200,000.00</u>	<u>440,200,000.00</u>	<u>0.00</u>		
SCAQM	CTDQ	10/15/2012	91360	S OF C LAIF	0.00000	12/31/2012	35,267.56	35,267.56	0.00	TTC	LAIF
CTDQ Total							<u>35,267.56</u>	<u>35,267.56</u>	<u>0.00</u>		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							<u>35,267.56</u>	<u>35,267.56</u>	<u>0.00</u>		
SLIM	CTDQ	10/15/2012	91361	S OF C LAIF	0.00000	12/31/2012	9,020.41	9,020.41	0.00	TTC	LAIF
CTDQ Total							<u>9,020.41</u>	<u>9,020.41</u>	<u>0.00</u>		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							<u>9,020.41</u>	<u>9,020.41</u>	<u>0.00</u>		
WASIA	CTDQ	10/15/2012	91362	S OF C LAIF	0.00000	12/31/2012	12,156.78	12,156.78	0.00	TTC	LAIF
CTDQ Total							<u>12,156.78</u>	<u>12,156.78</u>	<u>0.00</u>		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							<u>12,156.78</u>	<u>12,156.78</u>	<u>0.00</u>		
SPI Total							<u><u>440,256,444.75</u></u>	<u><u>440,256,444.75</u></u>	<u><u>0.00</u></u>		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Txn/Accrued		Net Cash Flow	Profit/(Loss)
							Principal	Interest		
10/1/2012	NTRD	90402	FFCB 1.30 (CALLABLE)	Call	100.0000	29,090,000.00	29,090,000.00	108,198.64	29,198,198.64	0.00
10/12/2012	NTRD	90403	FFCB 1.03 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	12,875.00	30,012,875.00	0.00
10/12/2012	NTRD	90417	FFCB 1.10 (CALLABLE)	Call	100.0000	33,250,000.00	33,250,000.00	121,916.67	33,371,916.67	14,023.74
10/12/2012	NTRD	90418	FFCB 1.03 (CALLABLE)	Call	100.0000	13,900,000.00	13,900,000.00	5,965.42	13,905,965.42	0.00
10/12/2012	NTRD	90289	FFCB 1.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	91,666.67	25,091,666.67	23,315.99
10/12/2012	NTRD	90311	FFCB 1.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	91,666.67	25,091,666.67	29,144.99
10/12/2012	NTRD	90387	FFCB 0.95 (CALLABLE)	Call	100.0000	36,500,000.00	36,500,000.00	115,583.33	36,615,583.33	33,892.86
10/12/2012	NTRD	90388	FFCB 1.10 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	183,333.33	50,183,333.33	23,392.86
10/12/2012	NTRD	90389	FFCB 1.10 (CALLABLE)	Call	100.0000	39,515,000.00	39,515,000.00	144,888.33	39,659,888.33	18,487.37
10/12/2012	NTRD	90390	FFCB 1.10 (CALLABLE)	Call	100.0000	22,425,000.00	22,425,000.00	82,225.00	22,507,225.00	14,688.37
FFCB Total						304,680,000.00	304,680,000.00	958,319.06	305,638,319.06	156,946.18
10/3/2012	NTRD	89731	FHLB 1.05 (CALLABLE)	Call	100.0000	44,491,935.46	44,491,935.46	51,907.26	44,543,842.72	283,208.09
10/11/2012	NTRD	90484	FHLB 1.125 (CALLABLE)	Call	100.0000	24,500,000.00	24,500,000.00	73,500.00	24,573,500.00	0.00
10/21/2012	NTRD	90769	FHLB 1.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	45,833.33	25,045,833.33	0.00
10/21/2012	NTRD	90897	FHLB 1.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	45,833.33	25,045,833.33	30,205.48
10/25/2012	NTRD	89941	FHLB 1.35 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
10/25/2012	NTRD	90095	FHLB 1.24 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	263,500.00	50,263,500.00	0.00
10/26/2012	NTRD	89858	FHLB 1.375 (CALLABLE)	Call	100.0000	12,000,000.00	12,000,000.00	0.00	12,000,000.00	0.00
10/31/2012	NTRD	89731	FHLB 1.05 (CALLABLE)	Call	100.0000	1,483,064.54	1,483,064.54	2,941.41	1,486,005.95	9,275.38
FHLB Total						232,475,000.00	232,475,000.00	483,515.33	232,958,515.33	322,688.95
10/3/2012	NTRD	87969	FNMA 1.45 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	19,978.11
10/3/2012	NTRD	88389	FNMA 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	122,899.77
10/3/2012	NTRD	88531	FNMA 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
10/3/2012	NTRD	88532	FNMA 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
10/3/2012	NTRD	88535	FNMA 1.45 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
10/12/2012	NTRD	91034	FNMA 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	-39,229.46
10/25/2012	NTRD	91028	FNMA 1.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	62,500.00	25,062,500.00	-24,086.11
FNMA Total						300,000,000.00	300,000,000.00	62,500.00	300,062,500.00	79,562.31
10/5/2012	NTRD	90824	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	31,250.00	25,031,250.00	0.00
MCPN - FHLB Total						25,000,000.00	25,000,000.00	31,250.00	25,031,250.00	0.00
NTRD Total						862,155,000.00	862,155,000.00	1,535,584.39	863,690,584.39	559,197.44
PSI Total						862,155,000.00	862,155,000.00	1,535,584.39	863,690,584.39	559,197.44

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Txn/Accrued				
						Par	Principal	Interest	Net Cash Flow	Profit/(Loss)
10/11/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,149.98	1,149.98	299.23	1,449.21	0.00
			FLYING TRIANGLE LOAN Total			1,149.98	1,149.98	299.23	1,449.21	0.00
			GF - GENERAL FUND Total			1,149.98	1,149.98	299.23	1,449.21	0.00
10/3/2012	SANIT	89198	FHLB 1.05 (CALLABLE)	Call	100.0000	812,903.23	812,903.23	948.39	813,851.62	891.54
10/31/2012	SANIT	89198	FHLB 1.05 (CALLABLE)	Call	100.0000	27,096.77	27,096.77	53.74	27,150.51	29.20
			FHLB Total			840,000.00	840,000.00	1,002.13	841,002.13	920.74
10/26/2012	SANIT	88071	FNMA 1.25 (CALLABLE)	Call	100.0000	72,000.00	72,000.00	0.00	72,000.00	0.00
			MCSA - FNMA Total			72,000.00	72,000.00	0.00	72,000.00	0.00
10/29/2012	SANIT	91099	FHLMC 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	18,055.56	50,018,055.56	0.00
10/29/2012	SANIT	91100	FHLMC 1.00 (CALLABLE)	Sell	100.0000	49,311,000.00	49,311,000.00	17,806.75	49,328,806.75	0.00
			FHLMC Total			99,311,000.00	99,311,000.00	35,862.31	99,346,862.31	0.00
10/26/2012	SANIT	91183	FHLB 0.60 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,666.67	50,001,666.67	0.00
10/26/2012	SANIT	91184	FHLB 0.60 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,666.67	50,001,666.67	0.00
10/26/2012	SANIT	91185	FHLB 0.60 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,666.67	50,001,666.67	0.00
10/26/2012	SANIT	91186	FHLB 0.60 (CALLABLE)	Sell	100.0000	29,900,000.00	29,900,000.00	996.67	29,900,996.67	0.00
10/29/2012	SANIT	91180	FNMA 0.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	9,166.67	50,009,166.67	0.00
10/29/2012	SANIT	91181	FNMA 0.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	9,166.67	50,009,166.67	0.00
10/29/2012	SANIT	91182	FNMA 0.55 (CALLABLE)	Sell	100.0000	18,330,000.00	18,330,000.00	3,360.50	18,333,360.50	0.00
			MCSA Total			298,230,000.00	298,230,000.00	27,690.52	298,257,690.52	0.00
			SANIT - SANITATION DISTRICT Total			398,453,000.00	398,453,000.00	64,554.96	398,517,554.96	920.74
			SPI Total			398,454,149.98	398,454,149.98	64,854.19	398,519,004.17	920.74

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Txn/Accrued			Net Cash Flow	Profit/(Loss)
						Par	Principal	Interest		
10/11/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,149.98	1,149.98	299.23	1,449.21	0.00
FLYING TRIANGLE LOAN Total						1,149.98	1,149.98	299.23	1,449.21	0.00
GF - GENERAL FUND Total						1,149.98	1,149.98	299.23	1,449.21	0.00
10/3/2012	SANIT	89198	FHLB 1.05 (CALLABLE)	Call	100.0000	812,903.23	812,903.23	948.39	813,851.62	891.54
10/31/2012	SANIT	89198	FHLB 1.05 (CALLABLE)	Call	100.0000	27,096.77	27,096.77	53.74	27,150.51	29.20
FHLB Total						840,000.00	840,000.00	1,002.13	841,002.13	920.74
10/26/2012	SANIT	88071	FNMA 1.25 (CALLABLE)	Call	100.0000	72,000.00	72,000.00	0.00	72,000.00	0.00
MCSA - FNMA Total						72,000.00	72,000.00	0.00	72,000.00	0.00
10/29/2012	SANIT	91099	FHLMC 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	18,055.56	50,018,055.56	0.00
10/29/2012	SANIT	91100	FHLMC 1.00 (CALLABLE)	Sell	100.0000	49,311,000.00	49,311,000.00	17,806.75	49,328,806.75	0.00
FHLMC Total						99,311,000.00	99,311,000.00	35,862.31	99,346,862.31	0.00
10/26/2012	SANIT	91183	FHLB 0.60 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,666.67	50,001,666.67	0.00
10/26/2012	SANIT	91184	FHLB 0.60 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,666.67	50,001,666.67	0.00
10/26/2012	SANIT	91185	FHLB 0.60 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,666.67	50,001,666.67	0.00
10/26/2012	SANIT	91186	FHLB 0.60 (CALLABLE)	Sell	100.0000	29,900,000.00	29,900,000.00	996.67	29,900,996.67	0.00
10/29/2012	SANIT	91180	FNMA 0.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	9,166.67	50,009,166.67	0.00
10/29/2012	SANIT	91181	FNMA 0.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	9,166.67	50,009,166.67	0.00
10/29/2012	SANIT	91182	FNMA 0.55 (CALLABLE)	Sell	100.0000	18,330,000.00	18,330,000.00	3,360.50	18,333,360.50	0.00
MCSA Total						298,230,000.00	298,230,000.00	27,690.52	298,257,690.52	0.00
SANIT - SANITATION DISTRICT Total						398,453,000.00	398,453,000.00	64,554.96	398,517,554.96	920.74
SPI Total						398,454,149.98	398,454,149.98	64,854.19	398,519,004.17	920.74

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,849,325,805.06	3,849,511,553.00	185,747.94	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,235,739,131.84	7,235,520,152.21	(218,979.63)	0.00	0.00	0.00
Governments	1,197,882,420.18	1,205,224,275.00	7,341,854.82	85,762.78	105,180.85	19,418.07
Agencies	8,588,223,282.98	8,641,334,334.82	53,111,051.84	73,295,031.39	73,274,285.50	(20,745.89)
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	449,324,031.34	449,878,208.18	554,176.84	3,064,991.11	3,102,171.00	37,179.89
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	63,366,321.15	63,366,321.15	0.00
TOTAL	<u>\$21,337,494,671.40</u>	<u>\$21,398,468,523.21</u>	<u>\$60,973,851.81</u>	<u>\$144,877,106.43</u>	<u>\$144,912,958.50</u>	<u>\$35,852.07</u>

Market Pricing Policies and Source:

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

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Market Pricing Exceptions
As of October 31, 2012
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Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND NY FRN	99.9500000
91469	PROCTER & GAMBLE CO CP	99.9860000
91470	PROCTER & GAMBLE CO CP	99.9860000
91471	PROCTER & GAMBLE CO CP	99.9860000
90491	AU & NZ BANKING GRP NY FRCD	99.9500000
91179	RABOBANK NEDERLAND NV NY FRCD	99.9500000
91282	WEST PAC BANKING GROUP NY FRCD	99.9500000
91255	BK OF NOVA SCOTIA HOUSTON FRCD	99.9500000
91487	BANK OF MONTREAL CHICAGO CD	100.0003889
91488	BANK OF MONTREAL CHICAGO CD	100.0003889
91489	BANK OF MONTREAL CHICAGO CD	100.0003889
91463	TORONTO DOMINION BANK NY CD	99.9991664
91451	BANK OF MONTREAL CHICAGO CD	99.9693567
91501	CANCARA ASSET SEC LLC CP	99.9825000
91506	CANCARA ASSET SEC LLC CP	99.9825000
91504	SOCIETE GENERALE NY CD	100.0084986
91508	TORONTO DOMINION BANK NY CD	99.9895046
91326	FHLB 0.50 (CALLABLE)	100.0300000

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Treasurer Portfolio Compared to Market Value
As of October 31, 2012
Fund: Pooled Surplus Investment
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.64700	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.64700	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
BAN Total							17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.58450	11/15/2012	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.20125	1/7/2014	19,150,000.00	19,003,884.60	19,299,465.75
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.99425	3/14/2013	25,000,000.00	25,000,467.37	25,043,750.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.58875	12/17/2012	25,000,000.00	25,000,000.00	25,015,575.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.76375	9/16/2013	50,000,000.00	50,037,357.37	50,106,150.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP MTN FRN	0.61725	6/26/2014	50,000,000.00	50,000,000.00	49,985,950.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND NY FRN	1.01350	9/28/2015	50,000,000.00	50,144,373.52	49,975,000.00
CNFL Total							269,150,000.00	269,186,082.86	269,429,590.75
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/2014	35,000,000.00	35,000,000.00	34,997,515.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	1/30/2015	25,000,000.00	25,000,000.00	24,475,475.00
CNFRQ Total							60,000,000.00	60,000,000.00	59,472,990.00
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	1/8/2013	25,000,000.00	25,062,487.08	25,105,225.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,642,928.60	19,741,702.43
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,981,045.62	25,688,700.00
PSI	NTRD	CNFX	91325	JP MORGAN CHASE & CO MTN	5.75000	1/2/2013	50,000,000.00	50,451,487.18	50,440,000.00
CNFX Total							119,342,000.00	120,137,948.48	120,975,627.43
PSI	NTRD	CPD	90947	BARTON CAPITAL LLC CP	0.55000	11/6/2012	35,000,000.00	34,997,326.39	34,998,397.00
PSI	NTRD	CPD	90961	BARTON CAPITAL LLC CP	0.50000	11/1/2012	27,000,000.00	27,000,000.00	26,999,325.00
PSI	NTRD	CPD	90982	BARTON CAPITAL LLC CP	0.50000	11/1/2012	25,000,000.00	25,000,000.00	24,999,375.00
PSI	NTRD	CPD	90997	BARTON CAPITAL LLC CP	0.45000	11/1/2012	5,000,000.00	5,000,000.00	4,999,875.00
PSI	NTRD	CPD	91087	BARTON CAPITAL LLC CP	0.44000	11/1/2012	25,000,000.00	25,000,000.00	24,999,375.00
PSI	NTRD	CPD	91090	BARTON CAPITAL LLC CP	0.45000	11/1/2012	26,000,000.00	26,000,000.00	25,999,350.00
PSI	NTRD	CPD	91105	HSBC USA INC CP	0.26000	11/20/2012	31,280,000.00	31,275,707.69	31,276,340.24
PSI	NTRD	CPD	91113	BARTON CAPITAL LLC CP	0.43000	11/1/2012	13,140,000.00	13,140,000.00	13,139,671.50
PSI	NTRD	CPD	91114	BARTON CAPITAL LLC CP	0.43000	11/2/2012	10,000,000.00	9,999,880.56	9,999,708.00
PSI	NTRD	CPD	91118	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	11/19/2012	40,000,000.00	39,997,000.00	39,994,852.00
PSI	NTRD	CPD	91124	SALISBURY RECEIVABLES LLC CP	0.20000	11/1/2012	11,600,000.00	11,600,000.00	11,599,613.72
PSI	NTRD	CPD	91125	JUPITER SEC COMPANY LLC CP	0.19000	11/21/2012	50,000,000.00	49,994,722.22	49,992,780.00
PSI	NTRD	CPD	91132	BARTON CAPITAL LLC CP	0.34000	11/5/2012	50,000,000.00	49,998,111.11	49,997,915.00
PSI	NTRD	CPD	91137	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,996,750.00	49,995,065.00

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PSI	NTRD	CPD	91138	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,995,500.00	49,993,565.00
PSI	NTRD	CPD	91142	BARTON CAPITAL LLC CP	0.35000	11/2/2012	30,000,000.00	29,999,708.33	29,999,124.00
PSI	NTRD	CPD	91146	ATLANTIS ONE FUNDING CORP CP	0.21000	11/20/2012	50,000,000.00	49,994,458.33	49,994,305.00
PSI	NTRD	CPD	91147	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,996,750.00	49,995,065.00
PSI	NTRD	CPD	91149	HSBC USA INC CP	0.21000	11/20/2012	50,000,000.00	49,994,458.33	49,994,150.00
PSI	NTRD	CPD	91151	ATLANTIS ONE FUNDING CORP CP	0.21000	11/20/2012	50,000,000.00	49,994,458.33	49,994,305.00
PSI	NTRD	CPD	91156	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,995,500.00	49,993,565.00
PSI	NTRD	CPD	91157	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,996,750.00	49,995,065.00
PSI	NTRD	CPD	91158	DEUTSCHE BANK FINANCIAL LLC CP	0.14000	11/13/2012	50,000,000.00	49,997,666.67	49,995,375.00
PSI	NTRD	CPD	91160	UBS FINANCE (DELAWARE) LLC CP	0.16000	12/26/2012	50,000,000.00	49,987,777.78	49,996,245.00
PSI	NTRD	CPD	91165	ATLANTIS ONE FUNDING CORP CP	0.19000	11/20/2012	20,000,000.00	19,997,994.44	19,997,722.00
PSI	NTRD	CPD	91166	ATLANTIS ONE FUNDING CORP CP	0.19000	11/16/2012	19,000,000.00	18,998,495.83	18,998,227.30
PSI	NTRD	CPD	91169	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,995,500.00	49,993,565.00
PSI	NTRD	CPD	91191	JUPITER SEC COMPANY LLC CP	0.16000	11/8/2012	50,000,000.00	49,998,444.45	49,996,390.00
PSI	NTRD	CPD	91192	BARTON CAPITAL LLC CP	0.34000	11/6/2012	22,500,000.00	22,498,937.50	22,498,969.50
PSI	NTRD	CPD	91196	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/5/2012	50,000,000.00	49,999,277.78	49,997,665.00
PSI	NTRD	CPD	91217	JUPITER SEC COMPANY LLC CP	0.15000	11/1/2012	50,000,000.00	50,000,000.00	49,998,335.00
PSI	NTRD	CPD	91218	VARIABLE FDG CAPITAL CO LLC CP	0.16000	11/2/2012	50,000,000.00	49,999,777.78	49,998,345.00
PSI	NTRD	CPD	91219	CANCARA ASSET SEC LLC CP	0.19000	11/1/2012	50,000,000.00	50,000,000.00	49,998,335.00
PSI	NTRD	CPD	91220	THUNDER BAY FUNDING LLC CP	0.15000	11/5/2012	25,012,000.00	25,011,583.13	25,010,541.80
PSI	NTRD	CPD	91225	BARTON CAPITAL LLC CP	0.32000	11/16/2012	25,000,000.00	24,996,666.67	24,997,812.50
PSI	NTRD	CPD	91226	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/5/2012	50,000,000.00	49,999,277.78	49,997,665.00
PSI	NTRD	CPD	91232	AUTOBAHN FUNDING CO LLC CP	0.20000	11/5/2012	20,000,000.00	19,999,555.56	19,998,888.00
PSI	NTRD	CPD	91234	AUTOBAHN FUNDING CO LLC CP	0.20000	11/1/2012	40,000,000.00	40,000,000.00	39,998,668.00
PSI	NTRD	CPD	91241	ATLANTIS ONE FUNDING CORP CP	0.17000	11/2/2012	25,000,000.00	24,999,881.94	24,999,222.50
PSI	NTRD	CPD	91242	THUNDER BAY FUNDING LLC CP	0.18000	12/4/2012	17,227,000.00	17,224,157.54	17,223,080.86
PSI	NTRD	CPD	91243	MONT BLANC CAPITAL CORP CP	0.26000	11/20/2012	14,694,000.00	14,691,983.66	14,691,959.00
PSI	NTRD	CPD	91245	BARTON CAPITAL LLC CP	0.30000	11/16/2012	25,000,000.00	24,996,875.00	24,997,812.50
PSI	NTRD	CPD	91248	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/15/2012	50,000,000.00	49,997,472.22	49,994,780.00
PSI	NTRD	CPD	91249	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/15/2012	10,000,000.00	9,999,494.44	9,998,956.00
PSI	NTRD	CPD	91254	CANCARA ASSET SEC LLC CP	0.19000	11/5/2012	50,000,000.00	49,998,944.44	49,997,220.00
PSI	NTRD	CPD	91256	AUTOBAHN FUNDING CO LLC CP	0.20000	11/5/2012	15,000,000.00	14,999,666.67	14,999,166.00
PSI	NTRD	CPD	91257	ABBAY NATIONAL NA LLC CP	0.35000	11/5/2012	50,000,000.00	49,998,055.55	49,996,555.00
PSI	NTRD	CPD	91258	HSBC USA INC CP	0.23000	12/14/2012	50,000,000.00	49,986,263.89	49,986,390.00
PSI	NTRD	CPD	91259	HSBC USA INC CP	0.23000	12/14/2012	10,000,000.00	9,997,252.78	9,997,278.00
PSI	NTRD	CPD	91261	SHEFFIELD RECEIVABLES CORP CP	0.15000	11/8/2012	50,000,000.00	49,998,541.67	49,996,750.00

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PSI	NTRD	CPD	91264	AUTOBAHN FUNDING CO LLC CP	0.19000	11/5/2012	25,000,000.00	24,999,472.22	24,998,610.00
PSI	NTRD	CPD	91265	DEUTSCHE BANK FINANCIAL LLC CP	0.12000	11/9/2012	50,000,000.00	49,998,666.67	49,996,540.00
PSI	NTRD	CPD	91266	DEUTSCHE BANK FINANCIAL LLC CP	0.12000	11/9/2012	25,000,000.00	24,999,333.33	24,998,270.00
PSI	NTRD	CPD	91267	ABBAY NATIONAL NA LLC CP	0.35000	11/5/2012	50,000,000.00	49,998,055.56	49,996,555.00
PSI	NTRD	CPD	91268	ABBAY NATIONAL NA LLC CP	0.35000	11/9/2012	50,000,000.00	49,996,111.11	49,994,985.00
PSI	NTRD	CPD	91274	JUPITER SEC COMPANY LLC CP	0.16000	11/2/2012	50,000,000.00	49,999,777.78	49,998,055.00
PSI	NTRD	CPD	91275	ATLANTIS ONE FUNDING CORP CP	0.20000	12/6/2012	20,000,000.00	19,996,111.11	19,995,794.00
PSI	NTRD	CPD	91276	ATLANTIS ONE FUNDING CORP CP	0.21000	12/10/2012	50,000,000.00	49,988,625.00	49,988,125.00
PSI	NTRD	CPD	91277	CANCARA ASSET SEC LLC CP	0.19000	11/9/2012	50,000,000.00	49,997,888.89	49,996,110.00
PSI	NTRD	CPD	91278	AUTOBAHN FUNDING CO LLC CP	0.19000	11/15/2012	25,000,000.00	24,998,152.78	24,997,222.50
PSI	NTRD	CPD	91279	BRYANT PARK FUNDING LLC CP	0.17000	11/9/2012	6,630,000.00	6,629,749.53	6,629,484.19
PSI	NTRD	CPD	91281	CHARIOT FUNDING LLC CP	0.15000	11/13/2012	25,000,000.00	24,998,750.00	24,998,125.00
PSI	NTRD	CPD	91283	JUPITER SEC COMPANY LLC CP	0.16000	11/9/2012	50,000,000.00	49,998,222.22	49,996,110.00
PSI	NTRD	CPD	91284	BARTON CAPITAL LLC CP	0.26000	11/6/2012	10,000,000.00	9,999,638.89	9,999,542.00
PSI	NTRD	CPD	91286	JUPITER SEC COMPANY LLC CP	0.16000	11/6/2012	50,000,000.00	49,998,888.89	49,996,945.00
PSI	NTRD	CPD	91287	ABBAY NATIONAL NA LLC CP	0.27000	11/2/2012	50,000,000.00	49,999,625.00	49,997,665.00
PSI	NTRD	CPD	91290	JUPITER SEC COMPANY LLC CP	0.16000	11/5/2012	24,700,000.00	24,699,560.89	24,698,626.68
PSI	NTRD	CPD	91292	CHARIOT FUNDING LLC CP	0.16000	11/13/2012	50,000,000.00	49,997,333.33	49,996,250.00
PSI	NTRD	CPD	91293	CHARIOT FUNDING LLC CP	0.16000	11/13/2012	50,000,000.00	49,997,333.33	49,996,250.00
PSI	NTRD	CPD	91294	CHARIOT FUNDING LLC CP	0.16000	11/13/2012	28,074,000.00	28,072,502.72	28,071,894.45
PSI	NTRD	CPD	91299	CANCARA ASSET SEC LLC CP	0.20000	11/15/2012	25,000,000.00	24,998,055.56	24,997,222.50
PSI	NTRD	CPD	91300	CANCARA ASSET SEC LLC CP	0.19000	11/9/2012	33,000,000.00	32,998,606.67	32,997,432.60
PSI	NTRD	CPD	91301	AUTOBAHN FUNDING CO LLC CP	0.18000	11/8/2012	20,000,000.00	19,999,300.00	19,998,556.00
PSI	NTRD	CPD	91302	ABBAY NATIONAL NA LLC CP	0.29000	11/6/2012	50,000,000.00	49,997,986.11	49,996,180.00
PSI	NTRD	CPD	91311	CHARIOT FUNDING LLC CP	0.16000	11/15/2012	50,000,000.00	49,996,888.89	49,995,835.00
PSI	NTRD	CPD	91313	CANCARA ASSET SEC LLC CP	0.19000	11/16/2012	32,000,000.00	31,997,466.67	31,996,265.60
PSI	NTRD	CPD	91314	AUTOBAHN FUNDING CO LLC CP	0.19000	11/15/2012	30,000,000.00	29,997,783.33	29,996,667.00
PSI	NTRD	CPD	91315	ATLANTIS ONE FUNDING CORP CP	0.18000	12/3/2012	15,000,000.00	14,997,600.00	14,997,139.50
PSI	NTRD	CPD	91316	JUPITER SEC COMPANY LLC CP	0.16000	11/13/2012	30,000,000.00	29,998,400.00	29,997,000.00
PSI	NTRD	CPD	91317	CHARIOT FUNDING LLC CP	0.15000	11/13/2012	25,000,000.00	24,998,750.00	24,998,125.00
PSI	NTRD	CPD	91318	AUTOBAHN FUNDING CO LLC CP	0.19000	11/16/2012	25,000,000.00	24,998,020.83	24,997,082.50
PSI	NTRD	CPD	91319	ATLANTIS ONE FUNDING CORP CP	0.19000	12/3/2012	50,000,000.00	49,991,555.56	49,990,465.00
PSI	NTRD	CPD	91320	ABBAY NATIONAL NA LLC CP	0.29000	11/7/2012	50,000,000.00	49,997,583.33	49,995,785.00
PSI	NTRD	CPD	91321	ABBAY NATIONAL NA LLC CP	0.29000	11/8/2012	50,000,000.00	49,997,180.56	49,995,395.00
PSI	NTRD	CPD	91323	ATLANTIS ONE FUNDING CORP CP	0.19000	12/5/2012	50,000,000.00	49,991,027.78	49,989,815.00
PSI	NTRD	CPD	91327	BARTON CAPITAL LLC CP	0.26000	11/15/2012	30,019,000.00	30,015,964.75	30,016,499.42

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PSI	NTRD	CPD	91328	BARTON CAPITAL LLC CP	0.26000	11/7/2012	5,000,000.00	4,999,783.33	4,999,750.00
PSI	NTRD	CPD	91329	CANCARA ASSET SEC LLC CP	0.19000	11/8/2012	6,000,000.00	5,999,778.33	5,999,566.80
PSI	NTRD	CPD	91330	CANCARA ASSET SEC LLC CP	0.20000	11/7/2012	5,000,000.00	4,999,833.33	4,999,666.50
PSI	NTRD	CPD	91331	CANCARA ASSET SEC LLC CP	0.19000	11/16/2012	37,000,000.00	36,997,070.83	36,995,682.10
PSI	NTRD	CPD	91334	REGENCY MARKETS NO.1 LLC CP	0.21000	11/14/2012	50,000,000.00	49,996,208.33	49,994,720.00
PSI	NTRD	CPD	91335	AUTOBAHN FUNDING CO LLC CP	0.20000	11/16/2012	10,000,000.00	9,999,166.67	9,998,833.00
PSI	NTRD	CPD	91337	BRYANT PARK FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,996,750.00	49,994,720.00
PSI	NTRD	CPD	91338	REGENCY MARKETS NO.1 LLC CP	0.21000	11/14/2012	10,000,000.00	9,999,241.67	9,998,944.00
PSI	NTRD	CPD	91339	ABBAY NATIONAL NA LLC CP	0.28000	11/5/2012	50,000,000.00	49,998,444.44	49,996,555.00
PSI	NTRD	CPD	91340	ABBAY NATIONAL NA LLC CP	0.28000	11/8/2012	50,000,000.00	49,997,277.78	49,995,395.00
PSI	NTRD	CPD	91342	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/26/2012	50,000,000.00	49,995,486.11	49,991,305.00
PSI	NTRD	CPD	91344	CHARIOT FUNDING LLC CP	0.16000	11/16/2012	50,000,000.00	49,996,666.67	49,995,625.00
PSI	NTRD	CPD	91345	CHARIOT FUNDING LLC CP	0.16000	11/16/2012	50,000,000.00	49,996,666.67	49,995,625.00
PSI	NTRD	CPD	91346	CHARIOT FUNDING LLC CP	0.16000	11/16/2012	21,773,000.00	21,771,548.47	21,771,094.86
PSI	NTRD	CPD	91347	REGENCY MARKETS NO.1 LLC CP	0.21000	11/15/2012	25,000,000.00	24,997,958.33	24,997,222.50
PSI	NTRD	CPD	91350	ABBAY NATIONAL NA LLC CP	0.27000	11/7/2012	50,000,000.00	49,997,750.00	49,995,785.00
PSI	NTRD	CPD	91351	ABBAY NATIONAL NA LLC CP	0.27000	11/6/2012	50,000,000.00	49,998,125.00	49,996,180.00
PSI	NTRD	CPD	91356	BARTON CAPITAL LLC CP	0.24000	11/16/2012	25,000,000.00	24,997,500.00	24,997,812.50
PSI	NTRD	CPD	91357	CANCARA ASSET SEC LLC CP	0.20000	11/26/2012	30,000,000.00	29,995,833.33	29,994,807.00
PSI	NTRD	CPD	91358	THUNDER BAY FUNDING LLC CP	0.16000	11/7/2012	8,411,000.00	8,410,775.71	8,410,411.23
PSI	NTRD	CPD	91359	SHEFFIELD RECEIVABLES CORP CP	0.20000	12/10/2012	50,000,000.00	49,989,166.67	49,987,500.00
PSI	NTRD	CPD	91363	ABBAY NATIONAL NA LLC CP	0.33000	11/15/2012	50,000,000.00	49,993,583.33	49,992,095.00
PSI	NTRD	CPD	91365	ATLANTIS ONE FUNDING CORP CP	0.15000	11/6/2012	17,700,000.00	17,699,631.25	17,699,134.47
PSI	NTRD	CPD	91366	BARTON CAPITAL LLC CP	0.35000	12/3/2012	5,470,000.00	5,468,298.22	5,469,012.67
PSI	NTRD	CPD	91370	ATLANTIS ONE FUNDING CORP CP	0.18000	12/3/2012	50,000,000.00	49,992,000.00	49,990,465.00
PSI	NTRD	CPD	91371	VARIABLE FDG CAPITAL CO LLC CP	0.16000	11/26/2012	50,000,000.00	49,994,444.45	49,992,640.00
PSI	NTRD	CPD	91372	VARIABLE FDG CAPITAL CO LLC CP	0.16000	11/26/2012	17,000,000.00	16,998,111.11	16,997,497.60
PSI	NTRD	CPD	91376	REGENCY MARKETS NO.1 LLC CP	0.21000	11/16/2012	41,017,000.00	41,013,411.01	41,012,213.32
PSI	NTRD	CPD	91377	CANCARA ASSET SEC LLC CP	0.21000	11/27/2012	50,000,000.00	49,992,416.66	49,990,980.00
PSI	NTRD	CPD	91378	JUPITER SEC COMPANY LLC CP	0.15000	11/15/2012	23,000,000.00	22,998,658.34	22,997,444.70
PSI	NTRD	CPD	91379	BRYANT PARK FUNDING LLC CP	0.18000	11/19/2012	23,329,000.00	23,326,900.39	23,325,890.24
PSI	NTRD	CPD	91380	BARTON CAPITAL LLC CP	0.24000	11/27/2012	50,000,000.00	49,991,333.34	49,993,110.00
PSI	NTRD	CPD	91381	CANCARA ASSET SEC LLC CP	0.21000	11/26/2012	30,000,000.00	29,995,625.00	29,994,807.00
PSI	NTRD	CPD	91382	ING U.S. FUNDING LLC CP	0.28000	2/1/2013	30,000,000.00	29,978,533.34	29,973,132.00
PSI	NTRD	CPD	91394	CANCARA ASSET SEC LLC CP	0.20000	11/29/2012	50,000,000.00	49,992,222.22	49,990,320.00
PSI	NTRD	CPD	91395	BARTON CAPITAL LLC CP	0.24000	11/28/2012	50,000,000.00	49,991,000.00	49,992,760.00

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PSI	NTRD	CPD	91396	CHARIOT FUNDING LLC CP	0.15000	11/2/2012	40,000,000.00	39,999,833.33	39,998,832.00
PSI	NTRD	CPD	91398	BARTON CAPITAL LLC CP	0.25000	11/27/2012	50,000,000.00	49,990,972.22	49,993,110.00
PSI	NTRD	CPD	91401	CANCARA ASSET SEC LLC CP	0.20000	11/28/2012	50,000,000.00	49,992,500.00	49,990,650.00
PSI	NTRD	CPD	91404	AUTOBAHN FUNDING CO LLC CP	0.19000	11/29/2012	50,000,000.00	49,992,611.11	49,990,320.00
PSI	NTRD	CPD	91405	CANCARA ASSET SEC LLC CP	0.20000	11/28/2012	30,000,000.00	29,995,500.00	29,994,390.00
PSI	NTRD	CPD	91406	REGENCY MARKETS NO.1 LLC CP	0.21000	11/28/2012	50,000,000.00	49,992,125.00	49,990,650.00
PSI	NTRD	CPD	91407	AUTOBAHN FUNDING CO LLC CP	0.19000	11/29/2012	30,000,000.00	29,995,566.66	29,994,192.00
PSI	NTRD	CPD	91408	BRYANT PARK FUNDING LLC CP	0.18000	11/15/2012	25,041,000.00	25,039,247.13	25,038,217.94
PSI	NTRD	CPD	91409	BRYANT PARK FUNDING LLC CP	0.18000	11/15/2012	25,000,000.00	24,998,250.00	24,997,222.50
PSI	NTRD	CPD	91410	HSBC USA INC CP	0.16000	12/5/2012	50,000,000.00	49,992,444.44	49,989,260.00
PSI	NTRD	CPD	91412	JUPITER SEC COMPANY LLC CP	0.16000	11/20/2012	50,000,000.00	49,995,777.78	49,993,055.00
PSI	NTRD	CPD	91417	JUPITER SEC COMPANY LLC CP	0.16000	11/13/2012	50,000,000.00	49,997,333.33	49,995,000.00
PSI	NTRD	CPD	91418	REGENCY MARKETS NO.1 LLC CP	0.20000	11/9/2012	50,000,000.00	49,997,777.78	49,996,110.00
PSI	NTRD	CPD	91419	TOYOTA MOTOR CREDIT CORP CP	0.16000	12/7/2012	50,000,000.00	49,992,000.00	49,989,500.00
PSI	NTRD	CPD	91420	BARTON CAPITAL LLC CP	0.25000	11/26/2012	20,000,000.00	19,996,527.78	19,997,366.00
PSI	NTRD	CPD	91421	JUPITER SEC COMPANY LLC CP	0.15000	11/1/2012	21,612,000.00	21,612,000.00	21,611,280.32
PSI	NTRD	CPD	91422	CANCARA ASSET SEC LLC CP	0.21000	11/27/2012	30,000,000.00	29,995,450.00	29,994,588.00
PSI	NTRD	CPD	91423	SHEFFIELD RECEIVABLES CORP CP	0.24000	1/24/2013	25,000,000.00	24,986,000.00	24,984,375.00
PSI	NTRD	CPD	91425	MONT BLANC CAPITAL CORP CP	0.21000	12/14/2012	10,000,000.00	9,997,491.67	9,996,965.00
PSI	NTRD	CPD	91426	AUTOBAHN FUNDING CO LLC CP	0.19000	11/29/2012	50,000,000.00	49,992,611.11	49,990,320.00
PSI	NTRD	CPD	91431	CHARIOT FUNDING LLC CP	0.16000	11/26/2012	50,000,000.00	49,994,444.45	49,993,110.00
PSI	NTRD	CPD	91432	SHEFFIELD RECEIVABLES CORP CP	0.16000	12/5/2012	30,000,000.00	29,995,466.67	29,993,568.00
PSI	NTRD	CPD	91433	CANCARA ASSET SEC LLC CP	0.20000	11/19/2012	26,000,000.00	25,997,400.00	25,996,534.20
PSI	NTRD	CPD	91435	JUPITER SEC COMPANY LLC CP	0.15000	11/26/2012	38,650,000.00	38,645,973.96	38,643,309.69
PSI	NTRD	CPD	91436	TOYOTA MOTOR CREDIT CORP CP	0.15000	11/30/2012	50,000,000.00	49,993,958.34	49,991,250.00
PSI	NTRD	CPD	91440	ATLANTIS ONE FUNDING CORP CP	0.21000	12/28/2012	50,000,000.00	49,983,375.00	49,983,640.00
PSI	NTRD	CPD	91441	ATLANTIS ONE FUNDING CORP CP	0.21000	12/20/2012	50,000,000.00	49,985,708.34	49,985,995.00
PSI	NTRD	CPD	91442	AUTOBAHN FUNDING CO LLC CP	0.18000	11/29/2012	45,000,000.00	44,993,700.00	44,991,288.00
PSI	NTRD	CPD	91443	ATLANTIS ONE FUNDING CORP CP	0.21000	12/20/2012	50,000,000.00	49,985,708.33	49,985,995.00
PSI	NTRD	CPD	91445	BARTON CAPITAL LLC CP	0.24000	11/29/2012	25,000,000.00	24,995,333.34	24,996,197.50
PSI	NTRD	CPD	91446	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	26,741,000.00	26,737,122.55	26,735,619.71
PSI	NTRD	CPD	91447	JUPITER SEC COMPANY LLC CP	0.16000	11/30/2012	50,000,000.00	49,993,555.56	49,989,940.00
PSI	NTRD	CPD	91448	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/5/2012	50,000,000.00	49,991,972.22	49,989,280.00
PSI	NTRD	CPD	91449	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	25,000,000.00	24,996,875.00	24,995,672.50
PSI	NTRD	CPD	91452	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	50,000,000.00	49,993,750.00	49,991,345.00
PSI	NTRD	CPD	91453	BARTON CAPITAL LLC CP	0.25000	11/30/2012	25,000,000.00	24,994,965.28	24,996,037.50

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PSI	NTRD	CPD	91454	JUPITER SEC COMPANY LLC CP	0.16000	11/19/2012	50,000,000.00	49,996,000.00	49,993,335.00
PSI	NTRD	CPD	91455	CANCARA ASSET SEC LLC CP	0.20000	11/19/2012	12,000,000.00	11,998,800.00	11,998,400.40
PSI	NTRD	CPD	91456	REGENCY MARKETS NO.1 LLC CP	0.19000	11/2/2012	50,000,000.00	49,999,736.11	49,998,055.00
PSI	NTRD	CPD	91457	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	25,000,000.00	24,996,375.00	24,994,970.00
PSI	NTRD	CPD	91458	SHEFFIELD RECEIVABLES CORP CP	0.17000	12/6/2012	20,000,000.00	19,996,694.45	19,995,558.00
PSI	NTRD	CPD	91459	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	50,000,000.00	49,993,750.00	49,991,345.00
PSI	NTRD	CPD	91460	CANCARA ASSET SEC LLC CP	0.21000	11/29/2012	30,000,000.00	29,995,100.00	29,994,192.00
PSI	NTRD	CPD	91461	ABBAY NATIONAL NA LLC CP	0.33000	11/30/2012	50,000,000.00	49,986,708.33	49,982,985.00
PSI	NTRD	CPD	91465	CHARIOT FUNDING LLC CP	0.16000	12/3/2012	50,000,000.00	49,992,888.89	49,991,555.00
PSI	NTRD	CPD	91466	SHEFFIELD RECEIVABLES CORP CP	0.18000	11/6/2012	50,000,000.00	49,998,750.00	49,997,250.00
PSI	NTRD	CPD	91467	BRYANT PARK FUNDING LLC CP	0.18000	11/26/2012	37,970,000.00	37,965,253.75	37,963,427.39
PSI	NTRD	CPD	91468	JUPITER SEC COMPANY LLC CP	0.16000	11/27/2012	20,000,000.00	19,997,688.89	19,996,392.00
PSI	NTRD	CPD	91469	PROCTER & GAMBLE CO CP	0.13000	11/28/2012	50,000,000.00	49,995,125.00	49,993,000.00
PSI	NTRD	CPD	91470	PROCTER & GAMBLE CO CP	0.13000	11/28/2012	50,000,000.00	49,995,125.00	49,993,000.00
PSI	NTRD	CPD	91471	PROCTER & GAMBLE CO CP	0.13000	11/28/2012	35,000,000.00	34,996,587.50	34,995,100.00
PSI	NTRD	CPD	91472	TOYOTA MOTOR CREDIT CORP CP	0.15000	11/30/2012	43,000,000.00	42,994,804.17	42,992,475.00
PSI	NTRD	CPD	91473	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	50,000,000.00	49,992,750.00	49,989,940.00
PSI	NTRD	CPD	91474	AUTOBAHN FUNDING CO LLC CP	0.18000	11/30/2012	10,000,000.00	9,998,550.00	9,997,988.00
PSI	NTRD	CPD	91475	AUTOBAHN FUNDING CO LLC CP	0.18000	12/6/2012	25,000,000.00	24,995,625.00	24,993,877.50
PSI	NTRD	CPD	91476	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/7/2012	50,000,000.00	49,992,500.00	49,989,500.00
PSI	NTRD	CPD	91477	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/7/2012	41,000,000.00	40,993,850.00	40,991,390.00
PSI	NTRD	CPD	91478	SHEFFIELD RECEIVABLES CORP CP	0.22000	1/25/2013	43,000,000.00	42,977,663.89	42,972,716.50
PSI	NTRD	CPD	91485	SHEFFIELD RECEIVABLES CORP CP	0.17000	11/5/2012	50,000,000.00	49,999,055.55	49,997,500.00
PSI	NTRD	CPD	91486	SHEFFIELD RECEIVABLES CORP CP	0.17000	11/5/2012	41,984,000.00	41,983,206.97	41,981,900.80
PSI	NTRD	CPD	91490	JUPITER SEC COMPANY LLC CP	0.16000	11/20/2012	50,000,000.00	49,995,777.77	49,993,055.00
PSI	NTRD	CPD	91491	JUPITER SEC COMPANY LLC CP	0.16000	11/20/2012	7,944,000.00	7,943,329.17	7,942,896.58
PSI	NTRD	CPD	91492	AUTOBAHN FUNDING CO LLC CP	0.19000	12/3/2012	25,000,000.00	24,995,777.78	24,994,432.50
PSI	NTRD	CPD	91493	BRYANT PARK FUNDING LLC CP	0.20000	11/14/2012	50,000,000.00	49,996,388.89	49,994,720.00
PSI	NTRD	CPD	91494	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/3/2012	30,000,000.00	29,996,000.00	29,994,300.00
PSI	NTRD	CPD	91495	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/4/2012	30,000,000.00	29,995,875.00	29,994,150.00
PSI	NTRD	CPD	91496	TOYOTA MOTOR CREDIT CORP CP	0.15000	12/4/2012	23,000,000.00	22,996,837.50	22,995,515.00
PSI	NTRD	CPD	91498	BARTON CAPITAL LLC CP	0.25000	12/4/2012	50,000,000.00	49,988,541.66	49,990,575.00
PSI	NTRD	CPD	91499	BRYANT PARK FUNDING LLC CP	0.20000	11/15/2012	50,000,000.00	49,996,111.11	49,994,445.00
PSI	NTRD	CPD	91500	AUTOBAHN FUNDING CO LLC CP	0.18000	12/3/2012	50,000,000.00	49,992,000.00	49,988,865.00
PSI	NTRD	CPD	91501	CANCARA ASSET SEC LLC CP	0.22000	12/5/2012	50,000,000.00	49,989,611.12	49,991,250.00
PSI	NTRD	CPD	91502	BARTON CAPITAL LLC CP	0.25000	12/3/2012	50,000,000.00	49,988,888.89	49,990,975.00

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PSI	NTRD	CPD	91505	BRYANT PARK FUNDING LLC CP	0.19000	11/7/2012	48,983,000.00	48,981,448.87	48,979,732.83
PSI	NTRD	CPD	91506	CANCARA ASSET SEC LLC CP	0.21000	12/5/2012	47,000,000.00	46,990,678.34	46,991,775.00
PSI	NTRD	CPD	91507	ABBEY NATIONAL NA LLC CP	0.19000	11/8/2012	50,000,000.00	49,998,152.78	49,995,395.00
CPD Total							7,236,501,000.00	7,235,739,131.84	7,235,520,152.21
PSI	NTRD	FFCB	79979	FFCB 3.70	3.70000	5/15/2013	25,000,000.00	25,131,681.03	25,471,950.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.60000	3/4/2013	35,335,000.00	35,346,197.51	35,629,340.55
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,300,477.05	25,853,375.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.70000	5/15/2013	6,000,000.00	6,034,720.83	6,113,268.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,118,369.37	10,341,350.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.70000	5/15/2013	16,250,000.00	16,355,084.59	16,556,767.50
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,438,155.62	35,160,590.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,285,003.66	25,853,375.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,615,262.84	51,706,750.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,323,467.89	25,853,375.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	41,210,914.76	42,099,635.85
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,279,004.41	12,547,159.96
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	25,017,523.72	25,563,817.20
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,083,390.01	9,287,566.44
PSI	NTRD	FFCB	88243	FFCB 1.47 (CALLABLE)	1.47000	11/14/2016	25,000,000.00	25,000,000.00	25,011,775.00
PSI	NTRD	FFCB	88280	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,999,577.17	50,001,600.00
PSI	NTRD	FFCB	88281	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,999,577.17	50,001,600.00
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,291,885.88
PSI	NTRD	FFCB	88320	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	37,000,000.00	37,000,000.00	37,020,905.00
PSI	NTRD	FFCB	88321	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,014,125.00
PSI	NTRD	FFCB	88322	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,014,125.00
PSI	NTRD	FFCB	88384	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	50,000,000.00	49,975,566.50	50,047,450.00
PSI	NTRD	FFCB	88487	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	19,281,000.00	19,281,000.00	19,299,297.67
PSI	NTRD	FFCB	88558	FFCB 1.50 (CALLABLE)	1.50000	12/12/2016	16,355,000.00	16,355,000.00	16,381,756.78
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,989,781.61	25,059,225.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,979,146.14	25,059,225.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	21,250,000.00	21,227,842.78	21,300,341.25
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.26000	3/1/2017	50,000,000.00	50,000,000.00	50,153,700.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,126,525.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	50,000,000.00	50,000,000.00	50,253,050.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,126,525.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.17000	2/21/2017	29,100,000.00	29,080,777.87	29,195,651.70

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PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,966,972.57	50,019,900.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,096,716.37	20,118,003.78
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.35000	4/10/2017	12,450,000.00	12,450,000.00	12,509,511.00
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,988,266.13	50,015,950.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,988,266.13	50,015,950.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,219,305.39	7,223,303.50
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,977,697.15	25,109,825.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,219,650.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,308,059.44	13,372,574.04
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,470,407.44
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,090,800.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,154,843.20
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,355,439.42	21,451,159.13
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,988,417.31	25,096,925.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,965,251.92	25,096,925.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,596,332.83	20,704,963.13
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.36000	6/25/2014	29,800,000.00	29,781,421.37	29,833,286.60
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	50,000,000.00	49,995,860.37	50,032,800.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,349,085.00
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	38,475,000.00	38,471,814.55	38,500,239.60
PSI	NTRD	FFCB	90638	FFCB 1.10 (CALLABLE)	1.10000	10/16/2017	13,895,000.00	13,895,000.00	13,896,194.97
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,110,163.01	35,203,164.16
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,386,804.86	18,401,619.20
PSI	NTRD	FFCB	90766	FFCB 1.09 (CALLABLE)	1.09000	2/1/2018	30,000,000.00	29,957,059.70	29,961,570.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,979,254.53	27,004,671.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,993,844.55	24,951,325.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,956,669.33	24,855,550.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	16,218,361.25
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,031,690.69	27,042,809.48
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,275,761.05	23,285,334.93
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	23,615,552.40
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	17,899,219.45
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,937,609.27	49,805,200.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,990,032.50	31,905,211.12
			FFCB Total				1,897,901,000.00	1,900,761,232.97	1,909,828,968.16
PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,986,174.88	50,986,250.00

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PSI	NTRD	FHLB	80007 FHLB 4.875		4.87500	12/13/2013	24,715,000.00	25,192,348.61	25,991,999.34
PSI	NTRD	FHLB	80034 FHLB 4.875		4.87500	12/13/2013	4,000,000.00	4,077,263.35	4,206,676.00
PSI	NTRD	FHLB	80078 FHLB 3.875		3.87500	3/8/2013	11,000,000.00	11,047,912.00	11,144,045.00
PSI	NTRD	FHLB	80105 FHLB 5.25		5.25000	9/13/2013	28,750,000.00	29,367,474.81	29,996,197.50
PSI	NTRD	FHLB	80157 FHLB 2.50		2.50000	2/19/2013	17,055,000.00	17,056,419.30	17,174,623.77
PSI	NTRD	FHLB	80160 FHLB 4.37		4.37000	4/24/2013	25,000,000.00	25,205,169.74	25,491,300.00
PSI	NTRD	FHLB	80447 FHLB 4.37		4.37000	4/24/2013	25,000,000.00	25,227,010.12	25,491,300.00
PSI	NTRD	FHLB	80455 FHLB 3.625		3.62500	10/18/2013	25,000,000.00	25,248,122.51	25,815,325.00
PSI	NTRD	FHLB	80456 FHLB 4.37		4.37000	4/24/2013	18,945,000.00	19,113,447.13	19,317,307.14
PSI	NTRD	FHLB	80584 FHLB 4.37		4.37000	4/24/2013	45,555,000.00	45,992,469.12	46,450,246.86
PSI	NTRD	FHLB	84117 FHLB 2.375		2.37500	3/14/2014	39,775,000.00	40,143,611.52	40,913,877.58
PSI	NTRD	FHLB	84123 FHLB 2.875		2.87500	6/12/2015	19,045,000.00	19,361,046.26	20,265,346.47
PSI	NTRD	FHLB	84139 FHLB 3.25		3.25000	9/12/2014	43,530,000.00	44,575,739.57	45,890,501.31
PSI	NTRD	FHLB	84140 FHLB 2.375		2.37500	3/14/2014	13,000,000.00	13,125,848.83	13,372,229.00
PSI	NTRD	FHLB	84142 FHLB 2.75		2.75000	3/13/2015	50,000,000.00	50,840,174.04	52,793,700.00
PSI	NTRD	FHLB	84143 FHLB 2.75		2.75000	3/13/2015	9,160,000.00	9,313,919.88	9,671,805.84
PSI	NTRD	FHLB	84160 FHLB 2.50		2.50000	6/13/2014	50,000,000.00	50,633,022.15	51,765,000.00
PSI	NTRD	FHLB	85186 FHLB 1.75		1.75000	9/11/2015	25,000,000.00	25,303,543.15	25,924,450.00
PSI	NTRD	FHLB	85188 FHLB 1.63		1.63000	8/20/2015	50,000,000.00	50,477,439.18	51,743,350.00
PSI	NTRD	FHLB	89733 FHLB 0.24		0.24000	4/4/2013	50,000,000.00	50,000,000.00	50,016,600.00
PSI	NTRD	FHLB	89734 FHLB 0.24		0.24000	4/4/2013	37,000,000.00	37,000,000.00	37,012,284.00
PSI	NTRD	FHLB	89787 FHLB 0.20		0.20000	5/10/2013	50,000,000.00	49,986,205.81	50,003,100.00
PSI	NTRD	FHLB	89788 FHLB 0.20		0.20000	5/10/2013	50,000,000.00	49,986,205.81	50,003,100.00
PSI	NTRD	FHLB	89789 FHLB 0.20		0.20000	5/10/2013	28,000,000.00	27,992,275.25	28,001,736.00
PSI	NTRD	FHLB	89933 FHLB 1.00		1.00000	3/10/2017	45,000,000.00	44,923,439.50	45,273,420.00
PSI	NTRD	FHLB	90479 FHLB 0.375		0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,053,050.00
PSI	NTRD	FHLB	90480 FHLB 0.375		0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,053,050.00
PSI	NTRD	FHLB	90487 FHLB 1.10 (CALLABLE)		1.10000	7/10/2017	26,600,000.00	26,581,295.51	26,633,622.40
PSI	NTRD	FHLB	90488 FHLB 1.10 (CALLABLE)		1.10000	7/10/2017	29,725,000.00	29,704,098.08	29,762,572.40
PSI	NTRD	FHLB	90505 FHLB 0.40 (CALLABLE)		0.40000	8/22/2014	50,000,000.00	49,997,898.60	50,001,350.00
PSI	NTRD	FHLB	90506 FHLB 0.40 (CALLABLE)		0.40000	8/22/2014	46,350,000.00	46,348,052.00	46,351,251.45
PSI	NTRD	FHLB	90527 FHLB 0.375		0.37500	6/12/2014	50,000,000.00	49,995,876.58	50,053,050.00
PSI	NTRD	FHLB	90767 FHLB 1.00 CALLABLE		1.00000	8/9/2017	25,000,000.00	24,988,075.03	25,004,475.00
PSI	NTRD	FHLB	90772 FHLB 1.03 (CALLABLE)		1.03000	11/21/2017	25,000,000.00	24,995,909.54	24,957,925.00
PSI	NTRD	FHLB	90940 FHLB 0.170		0.17000	2/6/2013	50,000,000.00	50,000,792.95	50,001,300.00
PSI	NTRD	FHLB	90941 FHLB 0.170		0.17000	2/6/2013	50,000,000.00	50,000,792.95	50,001,300.00

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PSI	NTRD	FHLB	91153	FHLB 1.15 (CALLABLE)	1.15000	10/13/2017	50,000,000.00	50,000,000.00	49,935,700.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,965,121.76	49,961,800.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,965,121.76	49,961,800.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,979,770.62	28,977,844.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	25,005,625.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	32,000,167.25
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	29,898,240.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,975,117.31	24,889,050.00
FHLB Total							1,578,210,000.00	1,584,679,205.21	1,598,218,943.31
PSI	NTRD	FHLD	90943	FHLB D/N	0.12000	11/7/2012	50,000,000.00	49,999,000.00	49,999,350.00
PSI	NTRD	FHLD	90944	FHLB D/N	0.12000	11/7/2012	50,000,000.00	49,999,000.00	49,999,350.00
FHLD Total							100,000,000.00	99,998,000.00	99,998,700.00
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,877,536.24	16,978,550.40
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,259,658.38	7,469,607.57
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,603,775.21	25,884,975.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	51,761,865.84	52,538,050.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,089,367.05	25,931,125.00
PSI	NTRD	FHLM	88291	FHLMC 0.90 (CALLABLE)	0.90000	2/27/2015	50,000,000.00	50,000,000.00	50,092,150.00
PSI	NTRD	FHLM	88341	FHLMC 1.60 (CALLABLE)	1.60000	12/7/2016	50,000,000.00	50,000,000.00	50,062,450.00
PSI	NTRD	FHLM	88385	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	50,000,000.00	49,979,542.97	50,061,550.00
PSI	NTRD	FHLM	88413	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	25,000,000.00	25,000,000.00	25,030,775.00
PSI	NTRD	FHLM	88533	FHLMC 1.25 (CALLABLE)	1.25000	5/23/2016	14,000,000.00	14,000,000.00	14,007,868.00
PSI	NTRD	FHLM	88582	FHLMC 1.50 (CALLABLE)	1.50000	12/28/2016	50,000,000.00	50,000,000.00	50,102,300.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.50000	1/18/2017	15,000,000.00	15,000,000.00	15,039,210.00
PSI	NTRD	FHLM	88976	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,289,484.33	50,001,700.00
PSI	NTRD	FHLM	88977	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,289,484.33	50,001,700.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	50,320,000.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	50,311,000.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,933,132.53	50,337,250.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,258,931.75
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,977,959.98	50,492,550.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,955,678.06	50,127,650.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,225,521.48	33,339,900.02
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,022,904.25	50,072,100.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,022,904.25	50,072,100.00

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PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,977,327.49	50,173,500.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,988,519.90	25,112,125.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,301.07	25,075,350.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,945,888.90
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,297.95	25,073,225.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,988,561.06	50,158,700.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,141,300.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,154,350.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,985,034.99	44,157,697.35
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	50,139,700.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	50,139,700.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,621.60	11,700,479.45
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	50,158,450.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	50,156,850.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,108,325.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	19,027,088.69
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	50,216,100.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	50,149,100.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,988,333.79	50,199,850.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	50,186,150.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,184,300.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,198,450.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,198,450.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	50,207,600.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	50,206,100.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	26,026,656.30
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,163,400.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.15000	6/7/2017	29,000,000.00	29,000,000.00	29,091,930.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	50,186,600.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	50,189,900.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,238,828.29	47,420,005.50
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,142,668.05	22,229,695.70
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	25,024,450.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.10000	2/13/2018	25,000,000.00	24,993,998.76	25,021,150.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,737,143.16
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,085,766.75	50,067,200.00

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PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,085,766.75	50,067,200.00
		FHLM Total					2,358,819,000.00	2,362,051,841.35	2,370,927,652.79
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,755,616.11	51,479,200.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,763,728.00	51,609,900.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,763,728.00	51,609,900.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,268,875.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,982,167.31	25,949,700.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,521,574.22	26,331,850.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,155,383.89	36,220,450.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,945,397.70	25,839,675.00
PSI	NTRD	FNMA	88339	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	25,000,000.00	25,000,000.00	25,017,300.00
PSI	NTRD	FNMA	88375	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	46,100,000.00	46,100,000.00	46,131,901.20
PSI	NTRD	FNMA	88376	FNMA 1.55 (CALLABLE)	1.55000	11/16/2016	18,000,000.00	17,996,352.55	18,009,270.00
PSI	NTRD	FNMA	88414	FNMA 1.65 (CALLABLE)	1.65000	12/7/2016	50,000,000.00	50,000,000.00	50,067,400.00
PSI	NTRD	FNMA	88490	FNMA 1.80 (CALLABLE)	1.80000	6/19/2017	10,800,000.00	10,800,000.00	10,820,239.20
PSI	NTRD	FNMA	88510	FNMA 1.50 (CALLABLE)	1.50000	12/6/2016	12,197,000.00	12,197,000.00	12,211,819.36
PSI	NTRD	FNMA	88514	FNMA 1.50 (CALLABLE)	1.50000	12/14/2016	48,550,000.00	48,490,849.25	48,625,446.70
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,430,072.06	51,467,350.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,400,637.47	51,467,350.00
PSI	NTRD	FNMA	88579	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	25,000,000.00	25,012,982.35	25,056,475.00
PSI	NTRD	FNMA	88580	FNMA 1.52 (CALLABLE)	1.52000	12/28/2016	50,000,000.00	50,000,000.00	50,104,700.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,298,016.39	58,504,100.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,298,016.39	58,504,100.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,298,687.50	51,467,350.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,341,794.88	51,467,350.00
PSI	NTRD	FNMA	88604	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	23,350,000.00	23,362,125.51	23,402,747.65
PSI	NTRD	FNMA	88629	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	49,989,614.12	50,103,050.00
PSI	NTRD	FNMA	88656	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	8,070,000.00	8,063,294.88	8,087,285.94
PSI	NTRD	FNMA	88657	FNMA 1.55 (CALLABLE)	1.55000	11/28/2016	24,910,000.00	24,919,436.89	24,936,130.59
PSI	NTRD	FNMA	88674	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	22,550,000.00	22,550,000.00	22,598,302.10
PSI	NTRD	FNMA	88865	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	50,000,000.00	50,103,050.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	34,000,000.00	34,000,000.00	34,098,668.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,072,550.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,072,550.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,989,205.68	25,068,675.00

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PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,974,384.24	50,157,150.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.37500	1/30/2017	50,000,000.00	50,000,000.00	50,137,800.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.32000	1/30/2017	50,000,000.00	50,000,000.00	50,136,400.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.31000	1/25/2017	50,000,000.00	50,000,000.00	50,127,200.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.31000	1/30/2017	50,000,000.00	49,989,405.74	50,134,650.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,075,000.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,075,000.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,125,950.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,125,950.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,137,450.00
PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,136,400.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,968,134.81	3,985,919.33
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	25,000,000.00	25,000,000.00	25,068,200.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,129,450.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,639.44	25,085,950.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,898,886.20
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,739,770.10
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,335,940.11	33,455,503.39
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,433,167.90	51,217,850.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,836,394.92	51,467,350.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,418,197.46	25,733,675.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,736,657.62	51,467,350.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,736,657.62	51,467,350.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,433,167.90	51,217,850.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	50,160,750.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,457,006.02	49,661,964.00
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,450,781.93	25,618,141.50
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,254,845.89	13,344,397.24
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,380,886.77	10,439,738.40
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	50,236,250.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,803,972.63
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	30,027,300.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,537.88	14,901,410.70
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,794,455.53	14,752,506.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,122,794.31	49,964,840.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,595,858.21	12,556,164.29
FNMA Total							2,459,890,000.00	2,482,357,595.45	2,504,546,200.32

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PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
		FRCDQ Total					<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>99,700,000.00</u>
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.52875	12/20/2012	50,000,000.00	50,000,656.84	50,033,900.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.14425	6/14/2013	50,000,000.00	50,003,721.15	50,241,750.00
PSI	NTRD	FRCDQ2	89760	NORDEA BK FINLAND PLC NY FRCD	1.23125	4/9/2014	50,000,000.00	50,006,881.54	50,105,900.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.59185	5/7/2013	50,000,000.00	50,000,000.00	50,032,800.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.36225	6/28/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.51225	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BK OF NOVA SCOTIA HOUSTON	1.30025	1/12/2015	21,500,000.00	21,780,126.97	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WEST PAC BANKING CORP NY	0.65025	10/10/2014	50,000,000.00	50,009,486.34	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.49025	10/15/2013	50,000,000.00	50,000,000.00	49,992,300.00
		FRCDQ2 Total					<u>421,500,000.00</u>	<u>421,800,872.84</u>	<u>421,820,900.00</u>
PSI	NTRD	MCPN	91239	FHLB 1.75 (CALLABLE)	1.75000	10/26/2017	50,000,000.00	50,000,000.00	49,681,650.00
		MCPN Total					<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>49,681,650.00</u>
PSI	NTRD	MCSA	88437	FHLMC 1.50 (CALLABLE)	1.50000	12/12/2016	50,000,000.00	50,000,000.00	50,064,250.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	2.25000	6/5/2017	50,000,000.00	49,995,408.00	49,678,350.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	8,389,620.24
		MCSA Total					<u>108,380,000.00</u>	<u>108,375,408.00</u>	<u>108,132,220.24</u>
PSI	NTRD	NCD1	90915	UNION BANK OF CALIFORNIA NA CD	0.25000	11/20/2012	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	NCD1	90968	UNION BANK OF CALIFORNIA NA CD	0.22000	11/30/2012	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	NCD1	91117	UNION BANK OF CALIFORNIA NA CD	0.21000	12/20/2012	50,000,000.00	50,000,000.00	50,003,450.00
PSI	NTRD	NCD1	91170	UNION BANK OF CALIFORNIA NA CD	0.21000	12/28/2012	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	NCD1	91383	UNION BANK OF CALIFORNIA NA CD	0.20000	1/22/2013	50,000,000.00	50,000,000.00	49,997,650.00
PSI	NTRD	NCD1	91438	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	50,014,150.00
PSI	NTRD	NCD1	91444	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	50,014,150.00
		NCD1 Total					<u>350,000,000.00</u>	<u>350,000,000.00</u>	<u>350,042,550.00</u>
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,718,647.54	51,898,450.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,359,323.77	25,949,225.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,973,903.66	51,480,450.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,947,220.30	51,480,450.00

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PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,021,328.13	50,017,600.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,021,328.13	50,017,600.00
NOTE Total							275,000,000.00	274,041,751.53	280,843,775.00
PSI	NTRD	TBIL	89728	UST BILL	0.16625	3/7/2013	50,000,000.00	49,970,906.27	49,977,250.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	3/7/2013	50,000,000.00	49,970,906.27	49,977,250.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,966,847.21	49,971,150.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,966,847.21	49,971,150.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,966,847.21	49,971,150.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,966,847.21	49,971,150.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,933,888.89	49,948,000.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,933,888.89	49,948,000.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,933,888.89	49,948,000.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,933,888.89	49,948,000.00
PSI	NTRD	TBIL	91163	UST BILL	0.13000	3/21/2013	50,000,000.00	49,974,722.22	49,973,750.00
PSI	NTRD	TBIL	91164	UST BILL	0.13000	3/21/2013	50,000,000.00	49,974,722.22	49,973,750.00
PSI	NTRD	TBIL	91269	UST BILL	0.10000	11/1/2012	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	TBIL	91270	UST BILL	0.10000	11/1/2012	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	TBIL	91271	UST BILL	0.10000	11/1/2012	25,000,000.00	25,000,000.00	25,000,000.00
TBIL Total							725,000,000.00	724,494,201.38	724,578,600.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/2012	50,000,000.00	50,000,675.17	50,045,050.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,028,350.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,028,350.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/2012	50,000,000.00	50,000,000.00	50,037,400.00
PSI	NTRD	YANK1	90012	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	90013	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	50,112,950.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	50,083,050.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.42000	6/28/2013	50,000,000.00	50,000,000.00	50,053,100.00
PSI	NTRD	YANK1	90715	COMMONWEALTH BK OF AU NY CD	0.30000	11/14/2012	50,000,000.00	50,001,441.05	50,002,900.00
PSI	NTRD	YANK1	90717	AU & NZ BANKING GROUP NY CD	0.22000	11/9/2012	50,000,000.00	50,000,221.91	50,001,360.00
PSI	NTRD	YANK1	90718	CIBC NY CD	0.18000	11/23/2012	50,000,000.00	50,000,305.38	49,994,500.00
PSI	NTRD	YANK1	90722	NORDEA BANK FINLAND PLC NY CD	0.27000	11/23/2012	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	YANK1	90732	COMMONWEALTH BK OF AU NY CD	0.28000	1/30/2013	50,000,000.00	50,001,248.28	50,006,250.00
PSI	NTRD	YANK1	90747	NORDEA BANK FINLAND PLC NY CD	0.25000	11/23/2012	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	YANK1	90889	DNB BANK ASA NY CD	0.24000	11/19/2012	50,000,000.00	50,000,000.00	50,002,600.00

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PSI	NTRD	YANK1	90920	CREDIT SUISSE NY CD	0.23000	11/21/2012	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	90921	CREDIT SUISSE NY CD	0.23000	11/21/2012	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	YANK1	90923	UBS AG STAMFORD CT CD	0.22000	11/21/2012	50,000,000.00	50,000,000.00	50,004,950.00
PSI	NTRD	YANK1	90924	NORDEA BANK FINLAND PLC NY CD	0.20000	11/20/2012	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	90931	LLOYDS TSB BANK PLC NY CD	0.58000	2/20/2013	50,000,000.00	50,000,000.00	50,043,450.00
PSI	NTRD	YANK1	90949	CREDIT SUISSE NY CD	0.23000	11/20/2012	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	90964	BARCLAYS BANK PLC NY CD	0.35000	11/30/2012	50,000,000.00	50,000,000.00	50,009,715.00
PSI	NTRD	YANK1	90970	DEUTSCHE BANK AG NY CD	0.28000	11/30/2012	50,000,000.00	50,000,402.50	50,004,550.00
PSI	NTRD	YANK1	90973	SOCIETE GENERALE NY CD	0.54000	11/1/2012	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	90974	SOCIETE GENERALE NY CD	0.54000	11/1/2012	25,000,000.00	25,000,000.00	25,000,225.00
PSI	NTRD	YANK1	90975	RABOBANK NEDERLAND NV NY CD	0.26000	11/30/2012	50,000,000.00	50,000,000.00	50,004,950.00
PSI	NTRD	YANK1	91115	DEUTSCHE BANK AG NY CD	0.37000	11/7/2012	50,000,000.00	50,001,332.06	50,001,900.00
PSI	NTRD	YANK1	91150	LLOYDS TSB BANK PLC NY CD	0.22000	12/26/2012	50,000,000.00	50,000,763.48	50,000,750.00
PSI	NTRD	YANK1	91177	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	50,000,000.00	50,002,053.38	49,991,700.00
PSI	NTRD	YANK1	91178	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	25,000,000.00	25,001,026.69	24,995,850.00
PSI	NTRD	YANK1	91202	DNB BANK ASA NY CD	0.22000	12/24/2012	50,000,000.00	50,000,000.00	50,002,950.00
PSI	NTRD	YANK1	91204	SVENSKA HANDELSBANKEN NY CD	0.24000	11/13/2012	50,000,000.00	50,000,832.20	50,000,700.00
PSI	NTRD	YANK1	91230	LLOYDS TSB BANK PLC NY CD	0.20000	12/24/2012	50,000,000.00	50,000,735.79	49,999,250.00
PSI	NTRD	YANK1	91231	LLOYDS TSB BANK PLC NY CD	0.20000	12/24/2012	25,000,000.00	25,000,367.90	24,999,625.00
PSI	NTRD	YANK1	91235	BNP PARIBAS SF CD	0.18000	11/2/2012	50,000,000.00	50,000,000.00	50,000,195.00
PSI	NTRD	YANK1	91237	NORDEA BANK FINLAND PLC NY CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	91244	BNP PARIBAS SF CD	0.18000	11/5/2012	50,000,000.00	50,000,000.00	50,000,280.00
PSI	NTRD	YANK1	91247	BNP PARIBAS SF CD	0.18000	11/5/2012	25,000,000.00	25,000,000.00	25,000,140.00
PSI	NTRD	YANK1	91251	SVENSKA HANDELSBANKEN NY CD	0.19500	12/3/2012	50,000,000.00	50,000,444.31	49,998,850.00
PSI	NTRD	YANK1	91288	SVENSKA HANDELSBANKEN NY CD	0.18000	11/9/2012	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	91289	BNP PARIBAS SF CD	0.18000	11/23/2012	50,000,000.00	50,000,000.00	50,000,775.00
PSI	NTRD	YANK1	91303	TORONTO DOMINION BANK NY CD	0.17000	11/14/2012	50,000,000.00	50,000,180.53	49,999,400.00
PSI	NTRD	YANK1	91307	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	12/20/2012	50,000,000.00	50,000,000.00	49,995,415.00
PSI	NTRD	YANK1	91308	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	12/20/2012	50,000,000.00	50,000,000.00	49,995,415.00
PSI	NTRD	YANK1	91309	CREDIT AGRICOLE CIB NY CD	0.27000	11/15/2012	50,000,000.00	50,000,194.40	49,999,750.00
PSI	NTRD	YANK1	91310	CREDIT AGRICOLE CIB NY CD	0.27000	11/15/2012	25,000,000.00	25,000,097.20	24,999,875.00
PSI	NTRD	YANK1	91324	TORONTO DOMINION BANK NY CD	0.17000	11/30/2012	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	91341	SOCIETE GENERALE NY CD	0.27000	11/15/2012	50,000,000.00	50,000,194.40	50,001,450.00
PSI	NTRD	YANK1	91348	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	12/20/2012	50,000,000.00	50,000,000.00	49,998,470.00
PSI	NTRD	YANK1	91349	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	12/18/2012	50,000,000.00	50,000,000.00	49,998,525.00
PSI	NTRD	YANK1	91364	SVENSKA HANDELSBANKEN NY CD	0.19000	11/30/2012	50,000,000.00	50,000,000.00	49,999,550.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	91375	RABOBANK NEDERLAND NV NY CD	0.30000	12/17/2012	27,500,000.00	27,503,509.26	27,505,005.00
PSI	NTRD	YANK1	91384	CREDIT AGRICOLE CIB NY CD	0.32000	12/5/2012	50,000,000.00	50,000,472.03	49,999,500.00
PSI	NTRD	YANK1	91402	CREDIT AGRICOLE CIB NY CD	0.32000	12/3/2012	50,000,000.00	50,000,444.28	49,999,500.00
PSI	NTRD	YANK1	91437	SVENSKA HANDELSBANKEN NY CD	0.18500	11/29/2012	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	91451	BANK OF MONTREAL CHICAGO CD	0.21000	1/31/2013	50,000,000.00	50,001,263.21	49,984,678.00
PSI	NTRD	YANK1	91463	TORONTO DOMINION BANK NY CD	0.17000	11/30/2012	50,000,000.00	50,000,000.00	49,999,583.00
PSI	NTRD	YANK1	91487	BANK OF MONTREAL CHICAGO CD	0.18000	11/7/2012	50,000,000.00	50,000,083.33	50,000,190.00
PSI	NTRD	YANK1	91488	BANK OF MONTREAL CHICAGO CD	0.18000	11/7/2012	50,000,000.00	50,000,083.33	50,000,190.00
PSI	NTRD	YANK1	91489	BANK OF MONTREAL CHICAGO CD	0.18000	11/7/2012	25,000,000.00	25,000,041.66	25,000,095.00
PSI	NTRD	YANK1	91503	SVENSKA HANDELSBANKEN NY CD	0.27500	12/21/2012	50,000,000.00	50,005,199.43	50,003,850.00
PSI	NTRD	YANK1	91504	SOCIETE GENERALE NY CD	0.27000	12/4/2012	50,000,000.00	50,000,458.22	50,004,245.00
PSI	NTRD	YANK1	91508	TORONTO DOMINION NY CD	0.19000	1/2/2013	50,000,000.00	50,000,860.84	49,994,752.00
YANK1 Total							2,977,500,000.00	2,977,524,932.22	2,977,948,103.00
NTRD Total							21,104,193,000.00	21,138,148,204.13	21,198,666,623.21
PSI	TRADE	FNMA	91389	FNMA 0.875	0.87500	10/26/2017	50,000,000.00	50,000,000.00	50,067,550.00
FNMA Total							50,000,000.00	50,000,000.00	50,067,550.00
PSI	TRADE	NOTE	91373	USTN 0.625	0.62500	9/30/2017	50,000,000.00	49,771,189.30	49,824,200.00
PSI	TRADE	NOTE	91388	USTN 0.625	0.62500	9/30/2017	50,000,000.00	49,697,504.50	49,824,200.00
PSI	TRADE	NOTE	91391	USTN 0.75	0.75000	10/31/2017	50,000,000.00	49,877,773.47	50,085,950.00
NOTE Total							150,000,000.00	149,346,467.27	149,734,350.00
TRADE Total							200,000,000.00	199,346,467.27	199,801,900.00
PSI TOTAL							21,304,193,000.00	21,337,494,671.40	21,398,468,523.21
PSI Historical Cost								21,385,926,685.80	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,552,291.03	1,587,303.00
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	1/15/2013	1,500,000.00	1,512,700.08	1,514,868.00
		CNFX Total					3,000,000.00	3,064,991.11	3,102,171.00
		BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total					3,000,000.00	3,064,991.11	3,102,171.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	69,965.80	69,965.80	69,965.80
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	1/1/2014	18,775.48	18,775.48	18,775.48
		1TRD Total					88,741.28	88,741.28	88,741.28
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	9/2/2021	5,065,000.00	5,065,000.00	5,065,000.00
		LTBD Total					5,065,000.00	5,065,000.00	5,065,000.00
		GF - GENERAL FUND Total					5,153,741.28	5,153,741.28	5,153,741.28
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,762.78	105,180.85
		BOND Total					85,000.00	85,762.78	105,180.85
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,762.78	105,180.85
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.70000	1/17/2030	8,000,000.00	8,086,267.15	8,030,048.00
		FFCB Total					8,000,000.00	8,086,267.15	8,030,048.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	1,248,870.97	1,247,045.54	1,249,183.19
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	8,001,856.00
		FHLB Total					9,248,870.97	9,247,045.54	9,251,039.19
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,295.10	6,034,212.00
		FNMA Total					6,000,000.00	5,994,295.10	6,034,212.00
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3.00000	1/25/2027	5,000,000.00	5,040,423.60	5,014,255.00
		MCSA Total					5,000,000.00	5,040,423.60	5,014,255.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total					28,248,870.97	28,368,031.39	28,329,554.19
SPI	SANIT	FHLM	91100	FHLMC 1.00 (CALLABLE)	1.00000	10/16/2017	689,000.00	689,000.00	689,350.70
		FHLM Total					689,000.00	689,000.00	689,350.70

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	88325	FNMA 1.35 (CALLABLE)	1.35000	12/7/2016	386,000.00	386,000.00	386,443.51
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,557,444.46
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	227,801.31
SPI	SANIT	MCSA	90835	FHLB 0.75 (CALLABLE)	0.75000	8/28/2017	100,000.00	100,000.00	99,875.90
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	570,000.00	570,000.00	571,207.83
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	1,400,000.00	1,400,000.00	1,400,607.60
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/2017	40,000,000.00	40,000,000.00	40,012,000.00
MCSA Total							44,238,000.00	44,238,000.00	44,255,380.61
SANIT - SANITATION DISTRICT Total							44,927,000.00	44,927,000.00	44,944,731.31
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2012	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2012	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2012	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2012	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2012	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2012	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2012	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2012	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2012	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2012	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2012	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2012	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2012	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2012	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2012	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2012	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2012	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2012	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2012	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2012	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2012	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2012	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2012	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2012	160,406.73	160,406.73	160,406.73

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2012	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2012	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2012	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2012	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2012	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2012	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2012	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2012	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2012	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2012	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2012	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2012	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2012	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2012	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2012	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2012	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2012	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2012	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2012	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2012	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2012	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2012	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2012	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2012	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2012	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2012	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2012	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2012	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2012	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2012	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2012	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2012	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2012	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2012	37,344.89	37,344.89	37,344.89

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2012	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/2012	35,267.56	35,267.56	35,267.56
CTDQ Total							39,536,816.23	39,536,816.23	39,536,816.23
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,536,816.23	39,536,816.23	39,536,816.23
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2012	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2012	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2012	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2012	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2012	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2012	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2012	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2012	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2012	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2012	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2012	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2012	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2012	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2012	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2012	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2012	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2012	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2012	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2012	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2012	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2012	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2012	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2012	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2012	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2012	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2012	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2012	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2012	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2012	167,897.97	167,897.97	167,897.97

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2012	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2012	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2012	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2012	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2012	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2012	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2012	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2012	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2012	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2012	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2012	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2012	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2012	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2012	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2012	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2012	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2012	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2012	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2012	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2012	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2012	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2012	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2012	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2012	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2012	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2012	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2012	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2012	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2012	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2012	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2012	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2012	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2012	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2012	51,337.52	51,337.52	51,337.52

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2012	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2012	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2012	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2012	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2012	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2012	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2012	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2012	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2012	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2012	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2012	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2012	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/2012	9,020.41	9,020.41	9,020.41
CTDQ Total							10,112,362.78	10,112,362.78	10,112,362.78
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,112,362.78	10,112,362.78	10,112,362.78
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/2012	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/2012	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/2012	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/2012	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/2012	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/2012	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/2012	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/2012	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/2012	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/2012	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/2012	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/2012	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/2012	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/2012	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/2012	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/2012	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/2012	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/2012	122,793.41	122,793.41	122,793.41

Los Angeles County Treasurer
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/2012	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/2012	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/2012	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/2012	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/2012	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/2012	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/2012	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/2012	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/2012	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/2012	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/2012	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/2012	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/2012	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/2012	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/2012	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/2012	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/2012	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/2012	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/2012	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/2012	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/2012	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/2012	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/2012	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/2012	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/2012	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/2012	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/2012	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/2012	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/2012	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/2012	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/2012	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/2012	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/2012	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/2012	155,401.61	155,401.61	155,401.61

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/2012	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/2012	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/2012	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/2012	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/2012	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/2012	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/2012	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/2012	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/2012	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/2012	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/2012	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/2012	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/2012	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/2012	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/2012	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/2012	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/2012	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/2012	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/2012	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/2012	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2012	12,775.73	12,775.73	12,775.73
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2012	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/2012	12,156.78	12,156.78	12,156.78
CTDQ Total							13,628,400.86	13,628,400.86	13,628,400.86
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							13,628,400.86	13,628,400.86	13,628,400.86
SPI Total							144,692,192.12	144,877,106.43	144,912,958.50
SPI Historical Cost								144,977,361.94	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2012
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,011.40
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	6,826,167.55
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>0.00</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$10,152,178.95</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2012
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$274,382.56
03/08/06	CCTSA TOBACCO BONDS 2006	38,712,673.84
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	728,731.59
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.00
11/24/09	LAC-CAL 2009 SERIES A	1,000,191.00
12/21/11	LAC-CAL 2011 SERIES A	<u>2,005,448.51</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$42,721,427.50</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2012
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$7,164,515.55
03/21/12	DISNEY PROJECT, 2012	4,209,276.22
12/02/02	MASTER REFUNDING 2002B	4,829,789.84
03/02/05	MASTER REFUNDING 2005A	59,459,769.38
12/13/06	MASTER REFUNDING 2006 A & B	29,553,464.00
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	<u>414,982,826.97</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$520,199,641.96</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2012
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 10/31/12
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
85269	TOYOTA MOTOR CREDIT CORP FRN	0.58	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.59	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	0.99	03/14/13	25,000,000.00	25,000,576.31	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.76	09/16/13	50,000,000.00	50,040,987.71	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.20	01/07/14	19,150,000.00	18,993,399.47	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.62	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	1.01	09/25/15	50,000,000.00	50,148,591.78	Cpn rate=Qtrly US\$LIBOR+65bp
CNFL Totals				269,150,000.00	269,183,555.27	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCQ Totals				100,000,000.00	100,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.53	12/20/12	50,000,000.00	50,001,072.39	Cpn rate=Qtrly US\$LIBOR+15bp.
90042	RABOBANK NEDERLAND NV NY FRCD	0.59	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.14	06/14/13	50,000,000.00	50,004,233.85	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.36	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.51	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.49	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.23	04/09/14	50,000,000.00	50,007,288.66	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.65	10/10/14	50,000,000.00	50,009,781.11	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.30	01/12/15	21,500,000.00	21,789,557.68	Cpn rate=Qtrly US\$LIBOR+98bp.
FRCDQ2 Totals				421,500,000.00	421,811,933.69	
CORPORATE AND AGENCY ISSUED TOTAL				850,650,000.00	850,995,488.96	
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.65	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.65	06/30/14	10,000,000.00	10,000,000.00	
BAN Totals				17,000,000.00	17,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				867,650,000.00	867,995,488.96	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,849,325,805.06	104.10	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,235,739,131.84	20.39	DAYS	0.00	0.00	DAYS
GOVERNMENTS	998,535,952.91	303.64	DAYS	149,346,467.27	1,805.35	DAYS
AGENCIES	8,588,223,282.98	1,234.83	DAYS	50,000,000.00	1,821.00	DAYS
MUNICIPALS	17,000,000.00	607.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	449,324,031.34	421.80	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	\$21,138,148,204.13	551.43	DAYS	\$199,346,467.27	1,809.28	DAYS

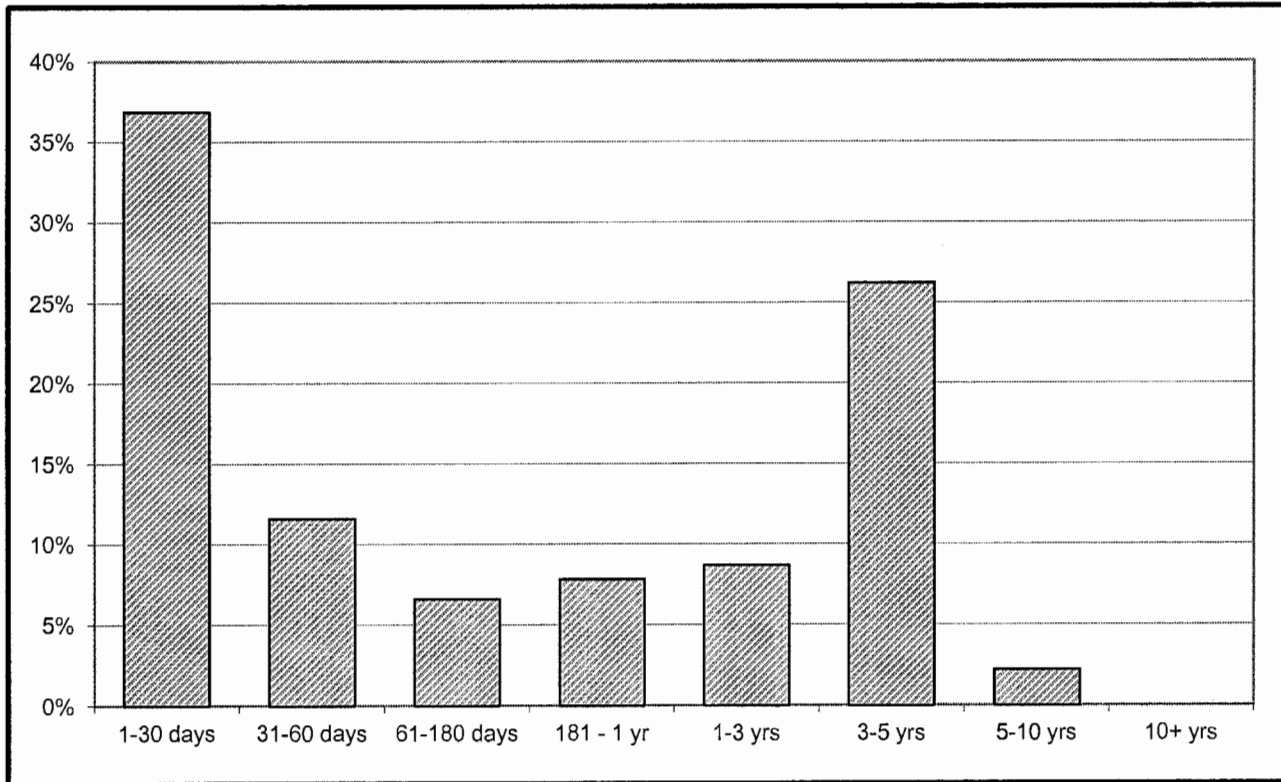
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	11/01/12 - 11/30/12	7,864,804,000.00	36.92	36.92	7,864,360,572.93	36.86	36.86
31 to 60 Days	12/01/12 - 12/30/12	2,476,197,000.00	11.63	48.55	2,475,952,652.68	11.60	48.46
61 to 90 Days	12/31/12 - 01/29/13	343,000,000.00	1.61	50.16	343,478,498.99	1.61	50.07
91 to 120 Days	01/30/13 - 02/28/13	313,855,000.00	1.47	51.63	313,916,586.27	1.47	51.54
121 to 180 Days	03/01/13 - 04/29/13	747,835,000.00	3.51	55.14	748,694,398.88	3.51	55.05
181 to 270 Days	04/30/13 - 07/28/13	744,592,000.00	3.50	58.64	744,854,553.51	3.49	58.54
271 to 365 Days	07/29/13 - 10/31/13	920,515,000.00	4.32	62.96	925,248,340.78	4.34	62.88
1 to 1.5 YEARS	11/01/13 - 05/01/14	565,029,000.00	2.65	65.61	570,188,932.22	2.67	65.55
1.5 to 2 YEARS	05/02/14 - 10/31/14	650,155,000.00	3.05	68.66	652,887,142.84	3.06	68.61
2 to 3 YEARS	10/31/14 - 10/31/15	627,955,000.00	2.95	71.61	631,200,161.09	2.96	71.57
3 to 4 YEARS	10/31/15 - 10/31/16	139,000,000.00	0.65	72.26	136,866,521.66	0.64	72.21
4 to 5 YEARS	10/31/16 - 10/31/17	5,439,966,000.00	25.53	97.79	5,458,742,799.15	25.58	97.79
5 to 10 YEARS	10/31/17 - 10/31/22	471,290,000.00	2.21	100.00	471,103,510.40	2.21	100.00
Portfolio Total:		\$21,304,193,000.00			\$21,337,494,671.40		
BLPSI							
121 to 180 Days	12/31/12 - 01/29/13	1,500,000.00	50.00	50.00	1,512,700.08	49.35	49.35
2 to 3 YEARS	10/31/14 - 10/31/15	1,500,000.00	50.00	100.00	1,552,291.03	50.65	100.00
Portfolio Total:		\$3,000,000.00			\$3,064,991.11		
GF							
1 to 1.5 YEARS	11/01/13 - 05/01/14	18,775.48	0.36	0.36	18,775.48	0.36	0.36
4 to 5 YEARS	10/31/16 - 10/31/17	69,965.80	1.36	1.72	69,965.80	1.36	1.72
5 to 10 YEARS	09/30/17 - 09/30/22	5,065,000.00	98.28	100.00	5,065,000.00	98.28	100.00
Portfolio Total:		\$5,153,741.28			\$5,153,741.28		
MAST							
3 to 4 YEARS	10/31/15 - 10/31/16	85,000.00	100.00	100.00	85,762.78	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,762.78		
PHHPA							
10 + YEARS	10/31/22 - 10/31/62	28,248,870.97	100.00	100.00	28,368,031.39	100.00	100.00
Portfolio Total:		\$28,248,870.97			\$28,368,031.39		
SANIT							

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
4 to 5 YEARS	10/31/16 - 10/31/17	<u>44,927,000.00</u>	100.00	100.00	<u>44,927,000.00</u>	100.00	100.00
Portfolio Total:		\$44,927,000.00			\$44,927,000.00		
SCAQM							
61 to 90 Days	12/31/12 - 01/29/13	<u>39,536,816.23</u>	100.00	100.00	<u>39,536,816.23</u>	100.00	100.00
Portfolio Total:		\$39,536,816.23			\$39,536,816.23		
SLIM							
61 to 90 Days	12/31/12 - 01/29/13	<u>10,112,362.78</u>	100.00	100.00	<u>10,112,362.78</u>	100.00	100.00
Portfolio Total:		\$10,112,362.78			\$10,112,362.78		
WASIA							
61 to 90 Days	12/30/12 - 01/28/13	<u>13,628,400.86</u>	100.00	100.00	<u>13,628,400.86</u>	100.00	100.00
Portfolio Total:		\$13,628,400.86			\$13,628,400.86		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,864,361	36.86%
31 - 60 days	2,475,953	11.60%
61 - 180 days	1,406,089	6.59%
181 - 1 yr	1,670,103	7.83%
1 - 3 yrs	1,854,276	8.69%
3 - 5 yrs	5,595,609	26.22%
5 - 10 yrs	471,104	2.21%
10+ yrs	-	0.00%
	<u>\$ 21,337,495</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 10/31/2012
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	SEPTEMBER 2012	SEPTEMBER 2011	CHANGE
Average Daily Portfolio	\$ 60,044,038	\$ 61,490,914	\$ -1,446,876
Accrued Earnings	\$ 17,157	\$ 19,074	\$ -1,917
Effective Yield	0.348 %	0.378 %	-0.03 %
Average Life-Month End (In Days)	242	236	+6
Total Security Transactions			
Amount	\$ 13,395,219	\$ 19,653,209	\$ -6,257,990
Number	268	395	-127
Total Time Deposit Transactions			
Amount	\$ 1,470,000	\$ 2,488,000	\$ -1,018,000
Number	74	112	-38
Average Workday Investment Activity	\$ 782,380	\$ 1,054,343	\$ -271,963
Prescribed Demand Account Balances For Services	\$ 1,910,786	\$ 1,679,943	\$ +230,843

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

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

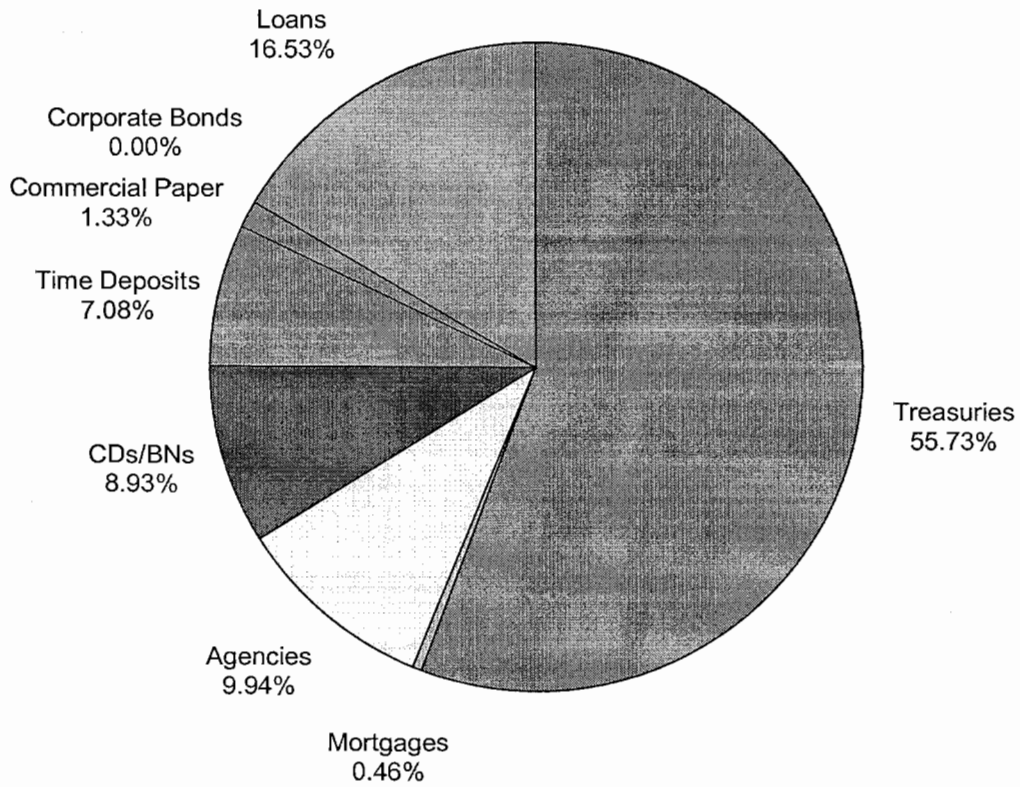
September 30, 2012

<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 18,622,718	29.95	+1.72
Bonds	0	0.00	0
Notes	16,030,416	25.78	-0.79
Strips	0	0.00	0
Total Government	\$ 34,653,134	55.73	+0.93
Federal Agency Debentures	\$ 1,288,371	2.07	-0.08
Certificates of Deposit	5,550,000	8.93	+0.23
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	4,493,107	7.23	-0.22
Time Deposits	4,402,640	7.08	-0.16
GNMAs	9	0.00	0
Commercial Paper	824,860	1.33	-1.70
FHLMC/Remics	289,018	0.46	-0.04
Corporate Bonds	0	0.00	0
AB 55 Loans	276,083	0.44	-0.01
GF Loans	10,004,700	16.09	+1.07
NOW Accounts	0	0.00	0
Other	399,952	0.64	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 62,181,874	100.00	

INVESTMENT ACTIVITY

	<u>SEPTEMBER 2012</u>		<u>AUGUST 2012</u>	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	268	\$ 13,395,219	441	\$ 21,807,290
Other	29	669,147	19	359,278
Time Deposits	74	1,470,000	102	1,994,980
Totals	371	\$ 15,534,366	562	\$ 24,161,548
PMIA Monthly Average Effective Yield	0.348		0.377	
Year to Date Yield Last Day of Month	0.363		0.370	

Pooled Money Investment Account Portfolio Composition \$62.2 Billion 09/30/12



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

09/05/12 PURCHASES

CP		BNP FIN		09/07/12	0.150%	50,000				
CP		BNP FIN		09/07/12	0.150%	50,000				
CP		BNP FIN		09/07/12	0.150%	50,000				
CP		BNP FIN		09/07/12	0.150%	50,000				
TR		BILL		08/22/13	0.158%	50,000				
TR		BILL		08/22/13	0.158%	50,000				
TR		BILL		08/22/13	0.158%	50,000				
TR		BILL		08/22/13	0.158%	50,000				
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000				
YCD		TOKYO-MIT	0.170%	10/01/12	0.170%	50,000				

09/06/12 NO REDEMPTIONS

09/06/12 PURCHASES

CP		BARCLY US		09/07/12	0.150%	50,000				
CP		BARCLY US		09/07/12	0.150%	50,000				
CP		BNP FIN		09/07/12	0.150%	50,000				
CP		BNP FIN		09/07/12	0.150%	50,000				
TR		BILL		08/22/13	0.163%	50,000				
TR		BILL		08/22/13	0.163%	50,000				
TR		BILL		08/22/13	0.163%	50,000				
TR		BILL		08/22/13	0.163%	50,000				
TR		BILL		08/22/13	0.163%	50,000				
TR		BILL		08/22/13	0.163%	50,000				

09/07/12 REDEMPTIONS

CP		BARCLY US		09/07/12	0.150%	50,000	1	208.33	0.152	
CP		BARCLY US		09/07/12	0.150%	50,000	1	208.33	0.152	
CP		BNP FIN		09/07/12	0.150%	50,000	1	208.33	0.152	
CP		BNP FIN		09/07/12	0.150%	50,000	1	208.33	0.152	
CP		BNP FIN		09/07/12	0.150%	50,000	2	416.67	0.152	
CP		BNP FIN		09/07/12	0.150%	50,000	2	416.67	0.152	
CP		BNP FIN		09/07/12	0.150%	50,000	2	416.67	0.152	
CP		BNP FIN		09/07/12	0.150%	50,000	2	416.67	0.152	
YCD		TOKYO-MIT	0.170%	09/07/12	0.170%	50,000	8	1,888.89	0.172	
YCD		TOKYO-MIT	0.170%	09/07/12	0.170%	50,000	8	1,888.89	0.172	

09/07/12 NO PURCHASES

09/10/12 NO REDEMPTIONS

09/10/12 PURCHASES

CP		GE CO		09/26/12	0.140%	50,000				
CP		GE CO		09/26/12	0.140%	50,000				
CP		GE CO		09/28/12	0.140%	50,000				
CP		GE CO		09/28/12	0.140%	50,000				
CP		GE CO		09/28/12	0.140%	50,000				

ACCOUNT										
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
09/10/12 PURCHASES (Continued)										
	CP	GE CO		09/28/12	0.140%	50,000				
	YCD	MONTREAL	0.180%	10/01/12	0.180%	50,000				
	YCD	MONTREAL	0.180%	10/01/12	0.180%	50,000				
09/11/12 REDEMPTIONS										
	CP	BARCLY US		09/11/12	0.130%	50,000	19	3,430.56	0.132	
	CP	BARCLY US		09/11/12	0.130%	50,000	19	3,430.56	0.132	
	CP	BARCLY US		09/11/12	0.130%	50,000	19	3,430.56	0.132	
	CP	BARCLY US		09/11/12	0.130%	50,000	19	3,430.56	0.132	
09/11/12 PURCHASES										
	YCD	TOKYO-MIT	0.170%	09/28/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	09/28/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	10/01/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	10/01/12	0.170%	50,000				
	YCD	TOKYO-MIT	0.170%	10/01/12	0.170%	50,000				
09/12/12 NO REDEMPTIONS										
09/12/12 PURCHASES										
	CP	BNP FIN		09/26/12	0.170%	50,000				
	CP	BNP FIN		09/26/12	0.170%	50,000				
	CP	BNP FIN		09/26/12	0.170%	50,000				
	CP	BARCLY US		09/28/12	0.150%	50,000				
	CP	BARCLY US		09/28/12	0.150%	50,000				
	YCD	NORINCHUK	0.170%	09/28/12	0.170%	50,000				
	YCD	NORINCHUK	0.170%	09/28/12	0.170%	50,000				
09/13/12 NO REDEMPTIONS										
09/13/12 PURCHASES										
	YCD	NORINCHUK	0.170%	10/01/12	0.170%	50,000				
	YCD	NORINCHUK	0.170%	10/01/12	0.170%	50,000				
	YCD	NORINCHUK	0.170%	10/01/12	0.170%	50,000				
09/14/12 NO REDEMPTIONS										
09/14/12 PURCHASES										
	YCD	SUMITOMO	0.170%	10/01/12	0.170%	50,000				
	YCD	SUMITOMO	0.170%	10/01/12	0.170%	50,000				
	YCD	SUMITOMO	0.170%	10/01/12	0.170%	50,000				
	YCD	SUMITOMO	0.170%	10/01/12	0.170%	50,000				
	YCD	SUMITOMO	0.170%	10/01/12	0.170%	50,000				

ACCOUNT										
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
09/17/12 NO REDEMPTIONS										
09/17/12 PURCHASES										
	CP	BNP FIN		10/01/12	0.170%	50,000				
	CP	BNP FIN		10/01/12	0.170%	50,000				
	CP	BNP FIN		10/02/12	0.170%	50,000				
	YCD	NORINCHUK	0.170%	09/26/12	0.170%	50,000				
	YCD	NORINCHUK	0.170%	09/26/12	0.170%	50,000				
09/18/12 NO REDEMPTIONS										
09/18/12 NO PURCHASES										
09/19/12 NO REDEMPTIONS										
09/19/12 PURCHASES										
	CP	BARCLY US		10/01/12	0.130%	50,000				
	CP	BARCLY US		10/01/12	0.130%	50,000				
	CP	BARCLY US		10/01/12	0.130%	50,000				
	YCD	MONTREAL	0.140%	09/28/12	0.140%	50,000				
	YCD	MONTREAL	0.140%	09/28/12	0.140%	50,000				
09/20/12 REDEMPTIONS										
	TR	BILL		09/20/12	0.103%	50,000	353	50,253.47	0.104	
	TR	BILL		09/20/12	0.103%	50,000	353	50,253.47	0.104	
	TR	BILL		09/20/12	0.103%	50,000	353	50,253.47	0.104	
	TR	BILL		09/20/12	0.103%	50,000	353	50,253.47	0.104	
	TR	BILL		09/20/12	0.100%	50,000	360	50,000.00	0.102	
	TR	BILL		09/20/12	0.100%	50,000	360	50,000.00	0.102	
	TR	BILL		09/20/12	0.100%	50,000	360	50,000.00	0.102	
09/20/12 PURCHASES										
	CP	GE CO		09/26/12	0.130%	50,000				
	CP	GE CO		09/26/12	0.130%	50,000				
	CP	GE CO		09/26/12	0.130%	50,000				
	CP	GE CO		09/26/12	0.130%	50,000				
	CP	GE CO		09/28/12	0.130%	50,000				
	CP	GE CO		09/28/12	0.130%	50,000				
	CP	GE CO		09/28/12	0.130%	50,000				
	CP	GE CO		09/28/12	0.130%	50,000				
	TR	BILL		09/19/13	0.173%	50,000				
	TR	BILL		09/19/13	0.173%	50,000				
	YCD	SUMITOMO	0.160%	10/01/12	0.160%	50,000				
	YCD	SUMITOMO	0.160%	10/01/12	0.160%	50,000				
	YCD	TOKYO-MIT	0.160%	10/01/12	0.160%	50,000				
	YCD	TOKYO-MIT	0.160%	10/01/12	0.160%	50,000				
	YCD	TOKYO-MIT	0.160%	10/01/12	0.160%	50,000				
	YCD	TOKYO-MIT	0.160%	10/01/12	0.160%	50,000				

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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09/20/12 PURCHASES (Continued)

YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000			

09/21/12 REDEMPTIONS

YCD		ANZ	0.480%	09/21/12	0.470%	50,000	364	237,635.03	0.478
YCD		ANZ	0.480%	09/21/12	0.470%	50,000	364	237,635.03	0.478
YCD		ANZ	0.480%	09/21/12	0.470%	50,000	364	237,635.03	0.478

09/21/12 PURCHASES

CP		BARCLY US		09/24/12	0.160%	50,000			
CP		BARCLY US		09/24/12	0.160%	50,000			
CP		BARCLY US		09/24/12	0.160%	50,000			
TR		BILL		09/19/13	0.175%	50,000			
TR		BILL		09/19/13	0.175%	50,000			
TR		BILL		09/19/13	0.175%	50,000			
TR		BILL		09/19/13	0.175%	50,000			
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000			
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000			
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000			
YCD		SCOTIA	0.150%	10/02/12	0.150%	50,000			
YCD		SUMITOMO	0.160%	10/02/12	0.160%	50,000			
YCD		SUMITOMO	0.160%	10/02/12	0.160%	50,000			

09/24/12 REDEMPTIONS

CP		BARCLY US		09/24/12	0.160%	50,000	3	666.67	0.162
CP		BARCLY US		09/24/12	0.160%	50,000	3	666.67	0.162
CP		BARCLY US		09/24/12	0.160%	50,000	3	666.67	0.162

09/24/12 PURCHASES

CP		TD USA		10/10/12	0.150%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
TR		BILL		09/19/13	0.168%	50,000			
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	10/01/12	0.170%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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09/24/12 PURCHASES (Continued)

YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	10/10/12	0.180%	50,000			
YCD		TORONTO	0.160%	10/22/12	0.160%	50,000			

09/25/12 NO REDEMPTIONS

09/25/12 PURCHASES

CP		BNP FIN		10/02/12	0.160%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.170%	50,000			
TR		BILL		09/19/13	0.171%	50,000			
TR		BILL		09/19/13	0.171%	50,000			
TR		BILL		09/19/13	0.171%	50,000			
TR		BILL		09/19/13	0.171%	50,000			
YCD		SVENSKA	0.180%	10/26/12	0.180%	50,000			
YCD		SVENSKA	0.180%	10/26/12	0.180%	50,000			

09/26/12 REDEMPTIONS

CP		GE CO		09/26/12	0.130%	50,000	6	1,083.33	0.132
CP		GE CO		09/26/12	0.130%	50,000	6	1,083.33	0.132
CP		GE CO		09/26/12	0.130%	50,000	6	1,083.33	0.132
CP		GE CO		09/26/12	0.130%	50,000	6	1,083.33	0.132
CP		BNP FIN		09/26/12	0.170%	50,000	14	3,305.56	0.172
CP		BNP FIN		09/26/12	0.170%	50,000	14	3,305.56	0.172
CP		BNP FIN		09/26/12	0.170%	50,000	14	3,305.56	0.172
CP		GE CO		09/26/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO		09/26/12	0.140%	50,000	16	3,111.11	0.142
CP		GE CO		09/26/12	0.140%	50,000	28	5,444.44	0.142
CP		GE CO		09/26/12	0.140%	50,000	28	5,444.44	0.142
CP		GE CO		09/26/12	0.140%	50,000	28	5,444.44	0.142
CP		GE CO		09/26/12	0.140%	50,000	28	5,444.44	0.142
CP		GE CO		09/26/12	0.150%	50,000	29	6,041.67	0.152

ACCOUNT										
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
09/26/12 REDEMPTIONS (Continued)										
	CP	GE CO		09/26/12	0.150%	50,000	29	6,041.67	0.152	
	CP	GE CO		09/26/12	0.150%	50,000	29	6,041.67	0.152	
	CP	GE CO		09/26/12	0.150%	50,000	29	6,041.67	0.152	
	CP	GE CO		09/26/12	0.150%	50,000	29	6,041.67	0.152	
	CP	GE CO		09/26/12	0.150%	50,000	29	6,041.67	0.152	
	CP	GE CO		09/26/12	0.170%	50,000	30	7,083.33	0.172	
	CP	GE CO		09/26/12	0.170%	50,000	30	7,083.33	0.172	
	CP	GE CO		09/26/12	0.170%	50,000	30	7,083.33	0.172	
	CP	GE CO		09/26/12	0.170%	50,000	30	7,083.33	0.172	
	CP	GE CO		09/26/12	0.170%	50,000	30	7,083.33	0.172	
	YCD	NORINCHUK	0.170%	09/26/12	0.170%	50,000	9	2,125.00	0.172	
	YCD	NORINCHUK	0.170%	09/26/12	0.170%	50,000	9	2,125.00	0.172	
09/26/12 PURCHASES										
	CP	BNP FIN		10/10/12	0.170%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
	TR	BILL		09/19/13	0.163%	50,000				
09/27/12 REDEMPTIONS										
	TR	BILL		09/27/12	0.080%	50,000	94	10,444.44	0.081	
	TR	BILL		09/27/12	0.080%	50,000	94	10,444.44	0.081	
	TR	BILL		09/27/12	0.080%	50,000	94	10,444.44	0.081	
	TR	BILL		09/27/12	0.085%	50,000	94	11,097.22	0.086	
	TR	BILL		09/27/12	0.085%	50,000	94	11,097.22	0.086	
	TR	BILL		09/27/12	0.085%	50,000	94	11,097.22	0.086	
09/27/12 NO PURCHASES										
09/28/12 SALES										
	TR	BILL		11/15/12	0.060%	50,000	316	46,555.50	0.108	
	TR	BILL		11/15/12	0.060%	50,000	316	46,555.50	0.108	
	TR	BILL		11/15/12	0.060%	50,000	316	46,555.50	0.108	
	TR	BILL		11/15/12	0.060%	50,000	316	46,555.50	0.108	
	TR	BILL		11/15/12	0.063%	50,000	316	46,388.83	0.107	
	TR	BILL		11/15/12	0.063%	50,000	316	46,388.83	0.107	
	TR	BILL		11/15/12	0.063%	50,000	316	46,388.83	0.107	
	TR	BILL		11/15/12	0.063%	50,000	316	46,388.83	0.107	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</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>
09/28/12 REDEMPTIONS									
	CP	GE CO		09/28/12	0.130%	50,000	8	1,444.44	0.132
	CP	GE CO		09/28/12	0.130%	50,000	8	1,444.44	0.132
	CP	GE CO		09/28/12	0.130%	50,000	8	1,444.44	0.132
	CP	GE CO		09/28/12	0.130%	50,000	8	1,444.44	0.132
	CP	BARCLY US		09/28/12	0.150%	50,000	16	3,333.33	0.152
	CP	BARCLY US		09/28/12	0.150%	50,000	16	3,333.33	0.152
	CP	GE CO		09/28/12	0.140%	50,000	18	3,500.00	0.142
	CP	GE CO		09/28/12	0.140%	50,000	18	3,500.00	0.142
	CP	GE CO		09/28/12	0.140%	50,000	18	3,500.00	0.142
	CP	GE CO		09/28/12	0.140%	50,000	18	3,500.00	0.142
	YCD	MONTREAL	0.140%	09/28/12	0.140%	50,000	9	1,750.00	0.142
	YCD	MONTREAL	0.140%	09/28/12	0.140%	50,000	9	1,750.00	0.142
	YCD	NORINCHUK	0.170%	09/28/12	0.170%	50,000	16	3,777.78	0.172
	YCD	NORINCHUK	0.170%	09/28/12	0.170%	50,000	16	3,777.78	0.172
	YCD	TOKYO-MIT	0.170%	09/28/12	0.170%	50,000	17	4,013.89	0.172
	YCD	TOKYO-MIT	0.170%	09/28/12	0.170%	50,000	17	4,013.89	0.172

09/28/12 NO PURCHASES

FOOTNOTES

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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	07/12/12	0.120	3,000,000.00	10/11/12
New Omni Bank, NA	07/19/12	0.130	2,000,000.00	10/18/12
New Omni Bank, NA	07/26/12	0.130	2,000,000.00	10/25/12
New Omni Bank, NA	08/02/12	0.140	2,000,000.00	11/01/12
New Omni Bank, NA	08/09/12	0.140	2,000,000.00	11/08/12
New Omni Bank, NA	08/17/12	0.130	2,000,000.00	11/16/12
New Omni Bank, NA	08/30/12	0.140	2,000,000.00	11/29/12
New Omni Bank, NA	09/07/12	0.140	1,000,000.00	12/07/12
New Omni Bank, NA	09/14/12	0.130	2,000,000.00	12/14/12
New Omni Bank, NA	07/06/12	0.180	2,000,000.00	01/11/13
<u>ARCADIA</u>				
American Plus Bank, NA	08/16/12	0.140	240,000.00	11/15/12
<u>BREA</u>				
CapitalSource Bank	09/19/12	0.150	40,000,000.00	03/20/13
Pacific Western Bank	08/15/12	0.160	6,000,000.00	11/14/12
<u>CAMARILLO</u>				
First California Bank	07/13/12	0.150	50,000,000.00	10/12/12
First California Bank	09/13/12	0.150	50,000,000.00	12/13/12
<u>CHICO</u>				
Tri Counties Bank	09/12/12	0.150	5,000,000.00	12/12/12
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	04/04/12	0.180	20,000,000.00	10/03/12
Pacific Trust Bank, FSB	07/20/12	0.150	20,000,000.00	10/19/12
Pacific Trust Bank, FSB	08/02/12	0.190	20,000,000.00	01/31/13
<u>CITY OF INDUSTRY</u>				
Evertrust Bank	08/31/12	0.150	20,000,000.00	11/30/12
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/13/12	0.180	4,000,000.00	03/14/13

TIME DEPOSITS

<u>ENCINO</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	California United Bank	07/05/12	0.140	10,000,000.00	10/04/12
<u>FAIRFIELD</u>					
	Westamerica Bank	07/06/12	0.140	80,000,000.00	10/05/12
	Westamerica Bank	07/12/12	0.140	65,000,000.00	10/11/12
	Westamerica Bank	08/08/12	0.140	50,000,000.00	11/07/12
	Westamerica Bank	08/31/12	0.150	25,000,000.00	11/30/12
<u>FOLSOM</u>					
	Folsom Lake Bank	07/18/12	0.150	1,500,000.00	10/17/12
	Folsom Lake Bank	08/03/12	0.150	3,500,000.00	11/02/12
	Folsom Lake Bank	08/28/12	0.160	3,000,000.00	11/28/12
<u>FRESNO</u>					
	Central Valley Community Bank	08/29/12	0.150	5,000,000.00	11/28/12
	Central Valley Community Bank	09/13/12	0.150	5,000,000.00	12/13/12
<u>IRVINE</u>					
	CommerceWest Bank, NA	07/12/12	0.140	5,000,000.00	10/11/12
	CommerceWest Bank, NA	08/03/12	0.140	2,500,000.00	11/02/12
	CommerceWest Bank, NA	08/09/12	0.160	2,500,000.00	11/08/12
	CommerceWest Bank, NA	09/14/12	0.130	5,000,000.00	12/14/12
	First Foundation Bank	07/13/12	0.130	12,000,000.00	10/12/12
	First Foundation Bank	08/15/12	0.170	12,000,000.00	02/13/13
	First Foundation Bank	09/06/12	0.170	12,000,000.00	03/07/13
<u>LAFAYETTE</u>					
	California Bank of Commerce	05/16/12	0.200	5,000,000.00	11/14/12
	California Bank of Commerce	07/19/12	0.170	5,000,000.00	01/17/13
	California Bank of Commerce	09/14/12	0.160	10,000,000.00	03/15/13
<u>LODI</u>					
	Farmers & Merchants Bk Cen CA	07/20/12	0.130	35,000,000.00	10/19/12
	Farmers & Merchants Bk Cen CA	07/26/12	0.130	35,000,000.00	10/25/12
	Farmers & Merchants Bk Cen CA	08/29/12	0.130	35,000,000.00	11/28/12
	Farmers & Merchants Bk Cen CA	09/12/12	0.130	20,000,000.00	12/12/12

TIME DEPOSITS

<u>LOS ANGELES</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	1st Century Bank, NA	07/18/12	0.140	6,000,000.00	10/17/12
	1st Century Bank, NA	07/27/12	0.150	12,000,000.00	10/26/12
	1st Century Bank, NA	08/03/12	0.140	16,000,000.00	11/02/12
	BBCN Bank	07/12/12	0.120	35,000,000.00	10/11/12
	BBCN Bank	07/13/12	0.130	55,000,000.00	10/11/12
	BBCN Bank	07/18/12	0.120	45,000,000.00	10/17/12
	BBCN Bank	08/29/12	0.130	60,000,000.00	11/28/12
	BBCN Bank	06/06/12	0.170	10,000,000.00	12/05/12
	BBCN Bank	09/07/12	0.140	20,000,000.00	12/05/12
	BBCN Bank	09/14/12	0.130	75,000,000.00	12/14/12
	City National Bank	06/28/12	0.150	50,000,000.00	10/04/12
	City National Bank	06/08/12	0.190	50,000,000.00	12/07/12
	City National Bank	07/18/12	0.190	50,000,000.00	01/16/13
	Commonwealth Business Bank	06/29/12	0.130	10,000,000.00	10/05/12
	Commonwealth Business Bank	07/31/12	0.140	5,000,000.00	11/02/12
	Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	12/07/12
	Commonwealth Business Bank	09/07/12	0.140	10,000,000.00	12/07/12
	Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	01/10/13
	Eastern International Bank	07/25/12	0.170	1,900,000.00	01/23/13
	HSBC Bank USA, NA	08/15/12	0.160	25,000,000.00	11/14/12
	Manufacturers Bank	07/13/12	0.150	100,000,000.00	10/12/12
	Manufacturers Bank	07/20/12	0.150	50,000,000.00	10/19/12
	Manufacturers Bank	09/13/12	0.130	50,000,000.00	12/13/12
	Mission Valley Bank	07/18/12	0.140	7,000,000.00	10/17/12
	Open Bank	06/28/12	0.210	2,000,000.00	01/04/13
	Opus Bank	08/03/12	0.140	30,000,000.00	11/02/12
	Pacific City Bank	09/14/12	0.130	4,500,000.00	12/14/12
	Pacific City Bank	09/21/12	0.140	20,000,000.00	12/21/12
	Pacific City Bank	09/27/12	0.140	20,000,000.00	01/04/13
	State Bank of India (California)	07/05/12	0.150	9,000,000.00	10/04/12
	State Bank of India (California)	07/06/12	0.150	3,000,000.00	10/05/12
	State Bank of India (California)	07/11/12	0.140	23,000,000.00	10/10/12
	State Bank of India (California)	07/19/12	0.160	3,000,000.00	10/18/12
	State Bank of India (California)	08/09/12	0.170	2,000,000.00	11/08/12
	State Bank of India (California)	08/15/12	0.160	5,000,000.00	11/14/12
	State Bank of India (California)	09/12/12	0.160	5,000,000.00	12/12/12
	State Bank of India (California)	09/27/12	0.170	10,000,000.00	01/04/13
	Wilshire State Bank	07/06/12	0.120	78,000,000.00	10/05/12
	Wilshire State Bank	07/13/12	0.130	66,000,000.00	10/12/12
	Wilshire State Bank	07/19/12	0.130	8,000,000.00	10/18/12
	Wilshire State Bank	09/12/12	0.130	39,000,000.00	12/12/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	06/14/12	0.180	5,000,000.00	12/13/12
1st Capital Bank	07/26/12	0.170	1,000,000.00	01/24/13
<u>NEWPORT BEACH</u>				
Commerce National Bank	07/13/12	0.150	2,500,000.00	10/12/12
Commerce National Bank	09/14/12	0.150	4,000,000.00	12/14/12
Commerce National Bank	09/07/12	0.190	16,000,000.00	03/08/13
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/07/12	0.170	5,000,000.00	12/07/12
<u>OAKDALE</u>				
Oak Valley Community Bank	09/06/12	0.130	3,500,000.00	12/06/12
<u>OAKLAND</u>				
Metropolitan Bank	07/13/12	0.160	1,500,000.00	10/12/12
Metropolitan Bank	08/03/12	0.150	2,000,000.00	11/02/12
Metropolitan Bank	08/30/12	0.170	1,000,000.00	11/29/12
Metropolitan Bank	09/13/12	0.160	4,500,000.00	12/13/12
<u>ONTARIO</u>				
Citizens Business Bank	07/13/12	0.130	50,000,000.00	10/12/12
Citizens Business Bank	07/27/12	0.130	30,000,000.00	10/26/12
Citizens Business Bank	08/02/12	0.140	30,000,000.00	11/01/12
Citizens Business Bank	08/08/12	0.120	50,000,000.00	11/07/12
Citizens Business Bank	08/16/12	0.140	30,000,000.00	11/15/12
Citizens Business Bank	08/31/12	0.130	25,000,000.00	11/30/12
Citizens Business Bank	09/05/12	0.120	25,000,000.00	12/05/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	07/12/12	0.120	5,000,000.00	10/11/12
Malaga Bank, FSB	07/27/12	0.130	8,000,000.00	10/26/12
Malaga Bank, FSB	08/03/12	0.100	9,000,000.00	11/02/12
Malaga Bank, FSB	08/09/12	0.120	10,000,000.00	11/08/12
Malaga Bank, FSB	08/31/12	0.110	4,000,000.00	11/30/12
Malaga Bank, FSB	09/05/12	0.100	12,000,000.00	12/05/12

TIME DEPOSITS

<u>PASADENA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Community Bank	04/06/12	0.190	25,000,000.00	10/05/12
	Community Bank	05/09/12	0.190	30,000,000.00	11/07/12
	Community Bank	06/13/12	0.190	30,000,000.00	12/12/12
	Community Bank	07/18/12	0.190	25,000,000.00	01/16/13
	Community Bank	08/17/12	0.200	25,000,000.00	02/15/13
	Community Bank	09/19/12	0.170	35,000,000.00	03/20/13
	East West Bank	04/27/12	0.190	50,000,000.00	10/26/12
	East West Bank	07/19/12	0.190	50,000,000.00	01/17/13
	East West Bank	07/25/12	0.190	125,000,000.00	01/23/13
	East West Bank	08/10/12	0.190	75,000,000.00	02/08/13
<u>PORTERVILLE</u>					
	Bank of the Sierra	07/06/12	0.150	25,000,000.00	10/05/12
	Bank of the Sierra	07/12/12	0.150	5,000,000.00	10/11/12
	Bank of the Sierra	08/09/12	0.170	15,000,000.00	11/08/12
	Bank of the Sierra	08/16/12	0.170	10,000,000.00	11/15/12
	Bank of the Sierra	09/06/12	0.160	25,000,000.00	12/06/12
<u>RANCHO CORDOVA</u>					
	American River Bank	07/06/12	0.150	2,000,000.00	10/05/12
	American River Bank	07/11/12	0.140	2,500,000.00	10/10/12
	American River Bank	08/09/12	0.170	2,500,000.00	11/08/12
	American River Bank	05/10/12	0.210	7,500,000.00	11/08/12
	American River Bank	08/16/12	0.170	6,500,000.00	11/15/12
	American River Bank	05/31/12	0.200	1,000,000.00	11/29/12
	American River Bank	06/14/12	0.210	1,500,000.00	12/13/12
	American River Bank	07/18/12	0.200	3,000,000.00	01/16/13
	American River Bank	08/03/12	0.190	2,500,000.00	02/01/13
<u>REDWOOD CITY</u>					
	Provident Credit Union	04/19/12	0.180	20,000,000.00	10/18/12
	Provident Credit Union	05/31/12	0.190	20,000,000.00	11/29/12
<u>RICHMOND</u>					
	Mechanics Bank, The	07/26/12	0.160	20,000,000.00	10/25/12
	Mechanics Bank, The	07/18/12	0.200	20,000,000.00	01/16/13
	Mechanics Bank, The	08/16/12	0.210	20,000,000.00	02/14/13

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	06/14/12	0.200	10,500,000.00	12/13/12
Five Star Bank	07/06/12	0.200	14,500,000.00	01/11/13
Five Star Bank	07/18/12	0.190	2,000,000.00	01/16/13
Five Star Bank	08/03/12	0.180	3,000,000.00	02/01/13
Five Star Bank	08/16/12	0.200	8,000,000.00	02/14/13
<u>ROSEMEAD</u>				
Pacific Alliance Bank	07/18/12	0.160	4,000,000.00	10/17/12
Pacific Alliance Bank	09/07/12	0.180	1,500,000.00	12/07/12
<u>ROSEVILLE</u>				
Rabobank, NA	07/05/12	0.150	50,000,000.00	10/04/12
Rabobank, NA	07/11/12	0.140	100,000,000.00	10/10/12
Rabobank, NA	07/20/12	0.160	100,000,000.00	10/19/12
Rabobank, NA	07/26/12	0.160	50,000,000.00	10/25/12
<u>SACRAMENTO</u>				
Bank of Sacramento	04/04/12	0.180	6,000,000.00	10/03/12
Bank of Sacramento	04/26/12	0.190	4,000,000.00	10/25/12
Comerica Bank	06/13/12	0.190	25,000,000.00	12/12/12
Comerica Bank	07/11/12	0.190	50,000,000.00	01/09/13
Comerica Bank	07/18/12	0.190	75,000,000.00	01/16/13
Comerica Bank	08/08/12	0.190	50,000,000.00	02/06/13
Comerica Bank	08/15/12	0.190	25,000,000.00	02/13/13
Comerica Bank	08/30/12	0.190	75,000,000.00	02/28/13
Merchants National Bank of Sacramento	04/11/12	0.180	2,000,000.00	10/10/12
Merchants National Bank of Sacramento	05/09/12	0.170	2,000,000.00	11/07/12
Merchants National Bank of Sacramento	05/30/12	0.170	2,000,000.00	11/28/12
Merchants National Bank of Sacramento	06/06/12	0.150	2,000,000.00	12/05/12
River City Bank	05/18/12	0.200	20,000,000.00	11/16/12
River City Bank	06/01/12	0.190	20,000,000.00	11/30/12
River City Bank	06/08/12	0.170	15,000,000.00	12/07/12
Umpqua Bank	05/24/12	0.190	50,000,000.00	11/15/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	07/18/12	0.120	10,000,000.00	10/17/12
Torrey Pines Bank	05/17/12	0.180	15,000,000.00	11/15/12
Torrey Pines Bank	05/30/12	0.170	25,000,000.00	11/28/12
Torrey Pines Bank	07/05/12	0.180	25,000,000.00	01/10/13

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	09/05/12	0.120	4,000,000.00	12/05/12
Union Bank, NA	06/07/12	0.190	150,000,000.00	12/06/12
Union Bank, NA	07/26/12	0.190	150,000,000.00	01/24/13
<u>SAN JOSE</u>				
Heritage Bank of Commerce	07/26/12	0.190	50,000,000.00	01/24/13
Heritage Bank of Commerce	09/28/12	0.170	15,000,000.00	03/29/13
<u>SAN LUIS OBISPO</u>				
American Perspective Bank (Pacific Western Bank)	04/13/12	0.170	10,000,000.00	10/12/12
<u>SANTA ROSA</u>				
Summit State Bank	07/20/12	0.150	4,000,000.00	10/19/12
Summit State Bank	08/08/12	0.140	8,000,000.00	11/07/12
Summit State Bank	07/27/12	0.190	3,500,000.00	01/25/13
Summit State Bank	08/01/12	0.190	4,000,000.00	01/30/13
Summit State Bank	09/07/12	0.190	12,000,000.00	03/08/13
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	09/12/12	0.150	15,000,000.00	12/12/12
<u>VACAVILLE</u>				
Travis Credit Union	07/05/12	0.210	40,000,000.00	01/10/13
<u>WALNUT CREEK</u>				
Bank of the West	08/02/12	0.160	134,000,000.00	11/01/12
Bank of the West	09/05/12	0.140	66,000,000.00	12/05/12
Bank of the West	09/14/12	0.180	100,000,000.00	03/15/13
<u>WEST SACRAMENTO</u>				
Community Business Bank	09/28/12	0.160	3,000,000.00	01/04/13
TOTAL TIME DEPOSITS September 2012			4,402,640,000.00	

BANK DEMAND DEPOSITS
September 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,886,676	\$	3,114,657
2		1,886,676		3,114,657
3		1,886,676		3,125,135
4		2,226,433		2,760,295
5		2,173,379		2,390,628
6		2,050,051		2,730,597
7		2,626,154		2,408,499
8		2,626,154		2,408,499
9		2,626,154		2,408,499
10		2,281,415		2,006,624
11		1,566,556		1,753,958
12		1,279,581		1,728,783
13		1,771,376		1,851,235
14		1,710,807		2,072,101
15		1,710,807		2,072,101
16		1,710,807		2,076,455
17		1,890,974		1,881,292
18		2,041,338		1,509,303
19		2,191,408		1,851,587
20		2,117,026		1,725,340
21		2,344,379		1,914,418
22		2,344,379		1,914,418
23		2,344,379		1,914,418
24		1,720,744		1,761,700
25		1,966,703		1,635,393
26		2,210,829		2,583,303
27		1,571,521		2,621,295
28		1,783,854		3,275,237
29		1,783,854		3,275,237
30		1,783,854		3,279,487
31				

AVERAGE DOLLAR DAYS 2,003,831 ^{a/}

^{a/} The prescribed bank balance for September was \$1,998,706. This consisted of \$1,910,786 in compensating balances for services, balances for uncollected funds of \$89,321 and a deduction of \$1,401 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 19, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,910,786,000.00

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	09/17/12	09/21/12	\$ 1,863,000,000	\$ 5,755,793,000	\$ 4,364,640,000	\$ 10,120,433,000
(2)	09/24/12	09/28/12	\$ 864,264,000	\$ 6,620,057,000	\$ 4,364,640,000	\$ 10,984,697,000
(3)	10/01/12	10/05/12	\$ (2,025,983,000)	\$ 4,594,074,000	\$ 4,364,640,000	\$ 8,958,714,000
(4)	10/08/12	10/12/12	\$ (1,310,200,000)	\$ 3,283,874,000	\$ 4,364,640,000	\$ 7,648,514,000
(5)	10/15/12	10/19/12	\$ 812,552,000	\$ 4,096,426,000	\$ 4,364,640,000	\$ 8,461,066,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,910,786,000.00.

POOLED MONEY INVESTMENT BOARD:

 Chairperson

 Member

 Member