



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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October 31, 2011

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2011

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2011

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2011

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2011

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 09/30/11		
At Cost	\$ 23,420,852,940	\$ 72,314,046
At Market	\$ 23,492,314,029	\$ 72,349,382
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	15.94%	0.00%
United States Government and Agency Obligations	47.52%	4.68%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.01%	0.00%
Municipal Obligations	0.34%	7.14%
Corporate and Deposit Notes	3.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	88.18%
1-60 days	43.51%	0.00%
61 days-1 year	22.61%	87.52%
Over 1 year	33.88%	12.48%
Weighted Average Days to Maturity	542	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2011

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at September 30, 2011:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	33.01%
Corporate and Deposit Notes	A-1	P-1	3.19%
Los Angeles County Securities	AA-	A1	0.34%
Negotiable Certificates of Deposit	A-1	P-1	15.94%
Bankers Acceptance	-	-	0.00%
U.S. Agency Securities*	AA+	Aaa	41.20%
U.S. Treasury Securities:*			
U.S. Treasury Notes	AA+	Aaa	5.47%
U.S. Treasury Bills	AA+	Aaa	0.85%
			<u>100.00%</u>
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	87.51%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	AA-	Aa2	0.67%
Los Angeles County Securities	AA-	Aa2	7.14%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities*	AA+	Aaa	4.56%
U.S. Treasury Securities:*			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.12%
			<u>100.00%</u>

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

POOLED SURPLUS EARNINGS REPORT

SEPTEMBER 30, 2011

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 09/30/11	\$ 23,420,852,940
Market Value at 09/30/11	\$ 23,492,314,029
Average Daily Balance	\$ 22,500,314,395
Gains and Losses:	
For the Month	\$ 2,906,705
For the Past 12 Months	\$ 9,913,650
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 22,168,333
Earnings for the Past 12 Months	\$ 311,038,140
Earnings Rate for the Month	1.20%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF SEPTEMBER 30, 2011

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 54,739,024.33 (A)
Bank of the West - Concentration	\$ 62,538,836.79 (B)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 446,848.82
Wells Fargo - Concentration	<u>\$ 741,269.01</u>
Total Ledger Balance for all Banks	<u><u>\$ 118,465,978.95</u></u>

(A) \$5.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$62.162 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 SEPTEMBER 2011
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for September 2011

Total Deposits	\$ 3,643,630,069.59
Total Disbursements	\$ 3,461,851,351.84
Discretionary Funds Liquidity Withdrawal Ratio As of September 30, 2011	1.82

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Disbursements</u>	<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>		
October	\$ 7,629,588,000.00	\$ 3,633,400,000.00	\$ 4,059,200,000.00	\$ 7,203,788,000.00
November	\$ 2,986,668,000.00	\$ 5,441,400,000.00	\$ 3,996,000,000.00	\$ 11,635,856,000.00
December	\$ 2,379,718,000.00	\$ 7,626,200,000.00	\$ 5,381,500,000.00	\$ 16,260,274,000.00
January	\$ 370,000,000.00	\$ 3,541,500,000.00	\$ 5,013,300,000.00	\$ 15,158,474,000.00
February	\$ 220,862,000.00	\$ 2,454,900,000.00	\$ 4,296,100,000.00	\$ 13,538,136,000.00
March	\$ 1,045,285,000.00	\$ 4,225,700,000.00	\$ 4,338,000,000.00	\$ 14,471,121,000.00

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 September 2011, the Treasurer placed \$377.562 million in the Bank of the West Money Market Plus Account and \$5.000 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, \$62.162 million and \$5.000 million respectively, remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$0.48 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

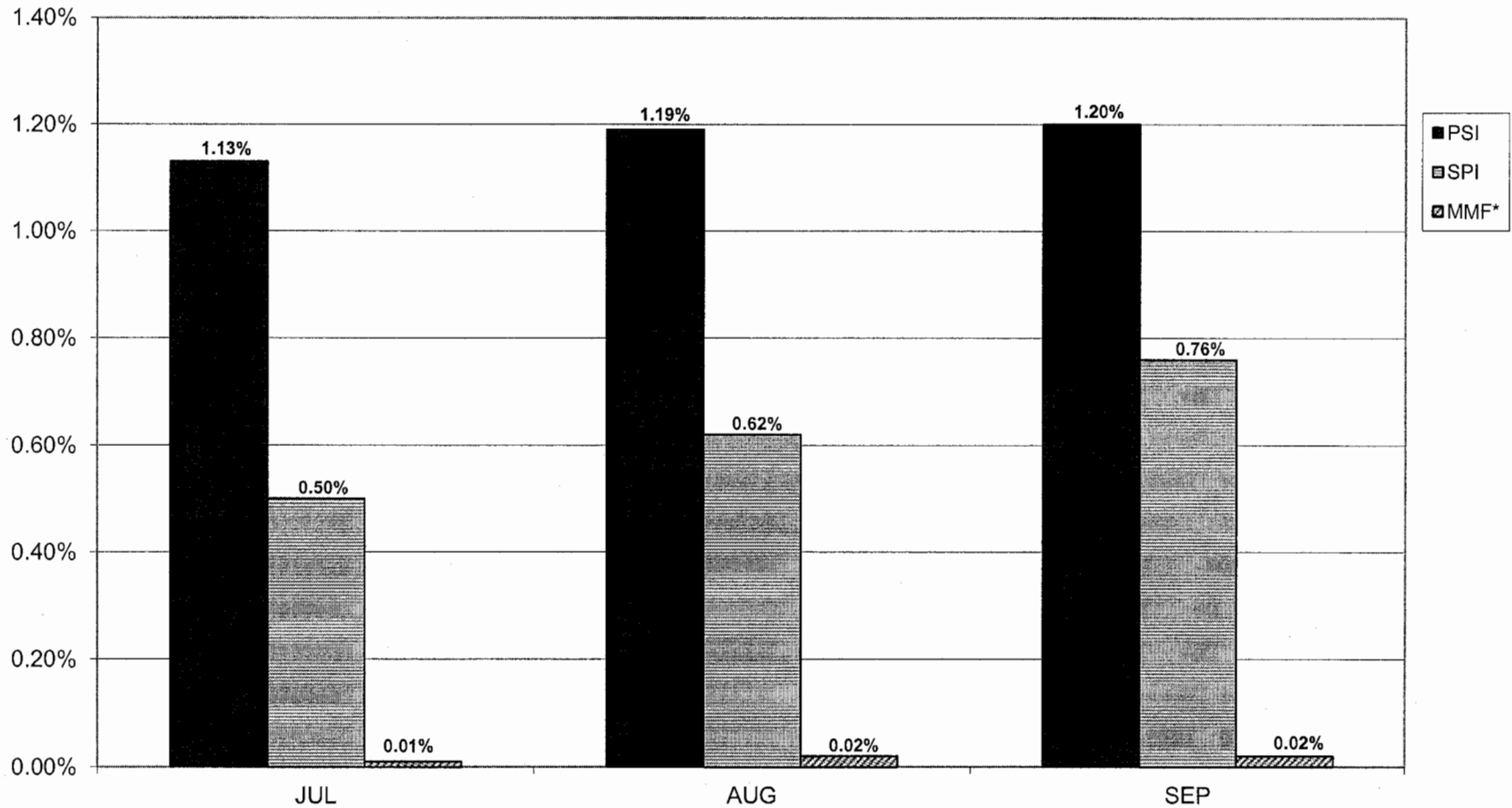
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2011

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 09/30/11
 ATTACHMENT III

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	23,037,371,726.75	72,092,360.59
2	22,811,303,362.78	72,090,342.72
3	22,651,105,047.70	72,090,342.72
4	22,651,105,047.70	72,090,342.72
5	22,651,105,047.70	72,090,342.72
6	22,620,077,451.10	72,090,342.72
7	22,613,593,144.71	72,090,342.72
8	22,554,538,745.47	72,090,342.72
9	22,493,463,094.71	72,088,063.98
10	22,313,468,223.95	72,088,063.98
11	22,313,468,223.95	72,088,063.98
12	22,366,129,616.66	72,088,063.98
13	22,409,098,741.04	72,088,063.98
14	22,236,092,309.74	222,088,063.98
15	22,126,403,532.31	222,088,063.98
16	22,048,390,316.99	222,088,063.98
17	21,628,559,486.84	222,088,063.98
18	21,628,559,486.84	222,088,063.98
19	22,104,493,935.11	222,088,063.98
20	21,998,702,994.89	222,088,063.98
21	21,979,551,765.41	222,088,063.98
22	22,499,687,188.88	221,694,063.98
23	22,497,360,244.64	221,694,063.98
24	22,497,360,244.64	221,694,063.98
25	22,497,360,244.64	221,694,063.98
26	22,536,304,503.57	221,694,063.98
27	22,714,765,493.76	72,314,063.98
28	23,472,615,385.82	72,314,063.98
29	23,636,544,314.00	72,314,063.98
30	23,420,852,940.49	72,314,046.25
AVG	<u>22,500,314,395.43</u>	<u>137,053,204.98</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of September 30, 2011

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/11 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$21,299,120	\$85,838
Gains (Losses) on Sales of Non-Trading Securities.	2,906,705	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(2,037,492)	(18)
Prior Accrual Adjustment	0	0
	<u> </u>	<u> </u>
Total Revenues	<u>\$22,168,333</u>	<u>\$85,820</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	4,100
	<u> </u>	<u> </u>
	<u>\$0</u>	<u>\$4,100</u>
	<u> </u>	<u> </u>
NET INCOME	<u>\$22,168,333</u>	<u>\$81,720</u>

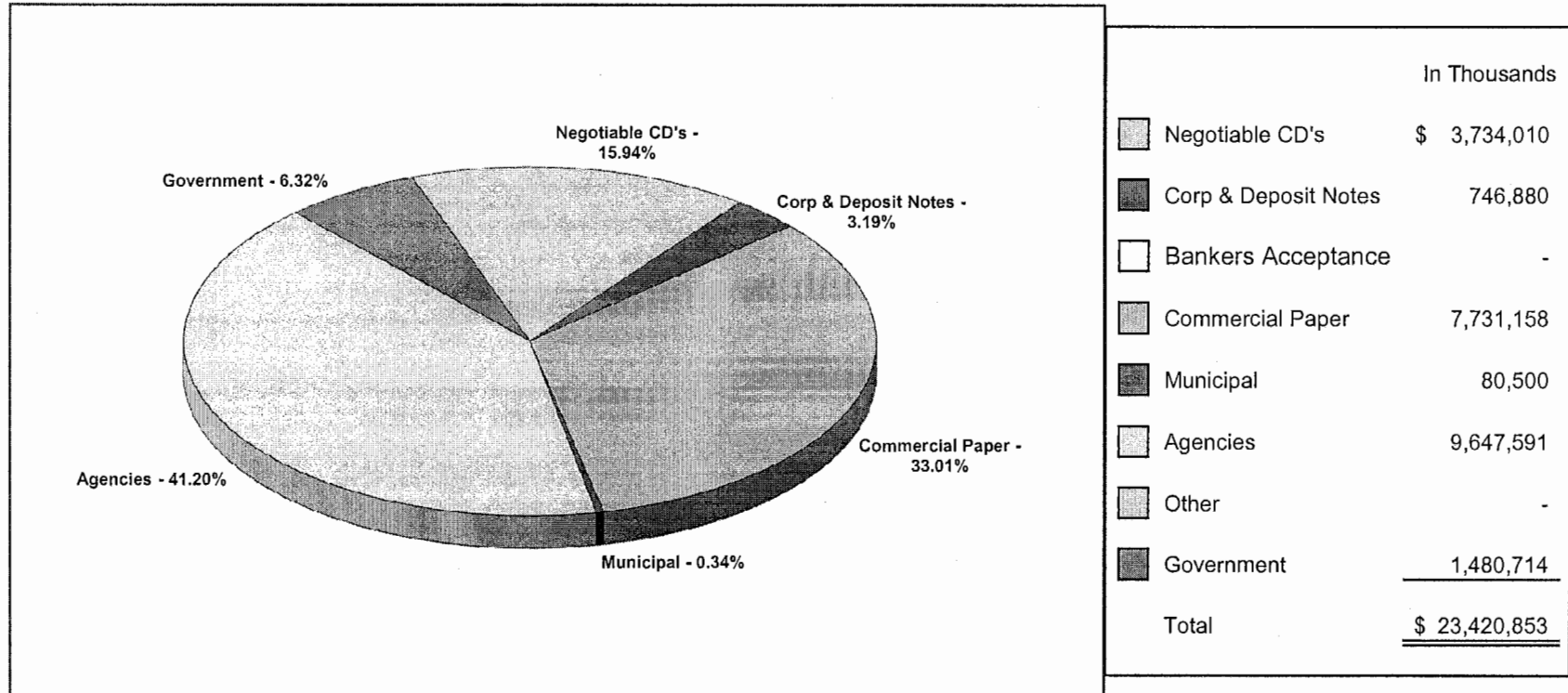
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of September 30, 2011
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	55.59%	
Los Angeles County and Related Entities	32.03%	
Consolidated Sanitation Districts		4.42%
Metropolitan Transportation Authority		1.19%
Miscellaneous Agencies Pooled Investments		4.57%
South Coast Air Quality Management District		2.18%
Miscellaneous		0.02%
Total	<u>87.62%</u>	<u>12.38%</u>

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



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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period September 1, 2011 to September 30, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	09/27/11	87937	LACCAL BANS	0.52500	06/30/14	3,500,000.00	3,500,000.00	0.00	SPNB	LAC
	BAN Total						3,500,000.00	3,500,000.00	0.00		
NTRD	BNOT	09/07/11	87770	BK OF AMERICA NA BK NOTE	0.34000	12/20/11	41,000,000.00	41,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	09/15/11	87825	BK OF AMERICA NA BK NOTE	0.27000	11/18/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	09/19/11	87853	BK OF AMERICA NA BK NOTE	0.29000	11/29/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	09/19/11	87854	BK OF AMERICA NA BK NOTE	0.29000	11/29/11	25,000,000.00	25,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	09/22/11	87905	BK OF AMERICA NA BK NOTE	0.30000	12/01/11	50,000,000.00	50,000,000.00	0.00	BNY	MLPF
NTRD	BNOT	09/29/11	87976	BK OF AMERICA NA BK NOTE	0.29000	11/28/11	34,000,000.00	34,000,000.00	0.00	BNY	MLPF
	BNOT Total						250,000,000.00	250,000,000.00	0.00		
NTRD	CNFM	09/26/11	87874	WESTPAC BANKING CORP NY FRN	0.33183	03/26/12	50,000,000.00	50,002,527.98	0.00	BNY	MFR
NTRD	CNFM	09/27/11	87917	ROYAL BK OF CANADA NY FRN	0.36078	09/27/12	50,000,000.00	50,000,000.00	0.00	BNY	RBCCM
							100,000,000.00	100,002,527.98	0.00		
NTRD	CPD	09/01/11	87724	BARTON CAPITAL LLC CP	0.31000	09/13/11	20,000,000.00	19,997,933.33	0.00	BNY	MFR
NTRD	CPD	09/01/11	87721	COMMERZBANK US FINANCE INC CP	0.26000	09/15/11	25,000,000.00	24,997,472.22	0.00	BNY	RV
NTRD	CPD	09/01/11	87726	COMMERZBANK US FINANCE INC CP	0.30000	10/03/11	50,000,000.00	49,986,666.67	0.00	BNY	MS
NTRD	CPD	09/01/11	87727	DANSKE CORP CP	0.27000	10/05/11	25,000,000.00	24,993,625.00	0.00	BNY	RV
NTRD	CPD	09/01/11	87725	ABBAY NATIONAL NA LLC CP	0.25000	10/11/11	50,000,000.00	49,986,111.11	0.00	BNY	MFR
NTRD	CPD	09/01/11	87720	TOYOTA MOTOR CREDIT CORP CP	0.19000	10/14/11	50,000,000.00	49,988,652.78	0.00	BNY	TFS
NTRD	CPD	09/01/11	87722	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/26/11	25,000,000.00	24,990,833.33	0.00	BNY	MS
NTRD	CPD	09/02/11	87738	ATLANTIS ONE FUNDING CORP CP	0.20000	10/07/11	50,000,000.00	49,990,277.78	0.00	BNY	MS
NTRD	CPD	09/02/11	87742	COMMERZBANK US FINANCE INC CP	0.31000	10/11/11	50,000,000.00	49,983,208.33	0.00	BNY	MS
NTRD	CPD	09/02/11	87741	BRYANT PARK FUNDING LLC CP	0.17000	10/12/11	30,000,000.00	29,994,333.33	0.00	BNY	RV
NTRD	CPD	09/02/11	87737	CRC FUNDING LLC CP	0.16000	10/13/11	50,000,000.00	49,990,888.89	0.00	BNY	RV
NTRD	CPD	09/06/11	87754	FALCON ASSET SEC CO LLC CP	0.16000	10/05/11	25,000,000.00	24,996,777.78	0.00	BNY	JPM
NTRD	CPD	09/06/11	87756	ABBAY NATIONAL NA LLC CP	0.24000	10/11/11	50,000,000.00	49,988,333.33	0.00	BNY	MFR
NTRD	CPD	09/06/11	87755	BRYANT PARK FUNDING LLC CP	0.17000	10/12/11	45,000,000.00	44,992,350.00	0.00	BNY	MS
NTRD	CPD	09/06/11	87751	ATLANTIS ONE FUNDING CORP CP	0.20000	10/14/11	50,000,000.00	49,989,444.44	0.00	BNY	MS
NTRD	CPD	09/06/11	87750	HSBC FINANCE CORP CP	0.20000	10/21/11	50,000,000.00	49,987,500.00	0.00	BNY	RV
NTRD	CPD	09/06/11	87752	THUNDER BAY FUNDING LLC CP	0.19000	11/01/11	32,054,000.00	32,044,526.26	0.00	BNY	RBCCM
NTRD	CPD	09/07/11	87765	BRYANT PARK FUNDING LLC CP	0.17000	10/06/11	17,553,000.00	17,550,596.21	0.00	BNY	MS
NTRD	CPD	09/07/11	87764	COMMERZBANK US FINANCE INC CP	0.34000	10/13/11	50,000,000.00	49,983,000.00	0.00	BNY	RV
NTRD	CPD	09/07/11	87766	ATLANTIS ONE FUNDING CORP CP	0.20000	10/14/11	33,000,000.00	32,993,216.67	0.00	BNY	MS
NTRD	CPD	09/07/11	87767	ATLANTIS ONE FUNDING CORP CP	0.20000	10/14/11	17,000,000.00	16,996,505.56	0.00	BNY	MS
NTRD	CPD	09/07/11	87768	ING US FUNDING LLC CP	0.20000	10/20/11	50,000,000.00	49,988,055.56	0.00	BNY	INGF
NTRD	CPD	09/07/11	87769	ING US FUNDING LLC CP	0.20000	10/20/11	10,000,000.00	9,997,611.11	0.00	BNY	INGF
NTRD	CPD	09/08/11	87776	BARTON CAPITAL LLC CP	0.45000	10/06/11	25,000,000.00	24,991,250.00	0.00	BNY	RV
NTRD	CPD	09/08/11	87774	COMMERZBANK US FINANCE INC CP	0.34000	10/14/11	25,000,000.00	24,991,500.00	0.00	BNY	MS
NTRD	CPD	09/08/11	87777	ABBAY NATIONAL NA LLC CP	0.24000	10/14/11	50,000,000.00	49,988,000.00	0.00	BNY	MFR
NTRD	CPD	09/08/11	87772	ABBAY NATIONAL NA LLC CP	0.39000	10/24/11	50,000,000.00	49,975,083.33	0.00	BNY	KEYBANC

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NTRD	CPD	09/08/11	87778	ING US FUNDING LLC CP	0.20000	10/25/11	46,000,000.00	45,987,988.89	0.00	BNY	INGF
NTRD	CPD	09/09/11	87788	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/16/11	40,313,000.00	40,311,824.20	0.00	BNY	MS
NTRD	CPD	09/09/11	87784	BARTON CAPITAL LLC CP	0.44000	10/04/11	50,000,000.00	49,984,722.22	0.00	BNY	RV
NTRD	CPD	09/09/11	87786	HSBC FINANCE CORP CP	0.18000	10/18/11	50,000,000.00	49,990,250.00	0.00	BNY	JPM
NTRD	CPD	09/09/11	87783	CITIGROUP FUNDING INC CP	0.28000	10/21/11	50,000,000.00	49,983,666.67	0.00	BNY	CITGM
NTRD	CPD	09/09/11	87787	ABBEY NATIONAL NA LLC CP	0.25000	10/28/11	50,000,000.00	49,982,986.11	0.00	BNY	MFR
NTRD	CPD	09/12/11	87799	BARTON CAPITAL LLC CP	0.44000	10/05/11	25,000,000.00	24,992,972.22	0.00	BNY	RV
NTRD	CPD	09/12/11	87797	THAMES ASSET GLOBAL SEC INC CP	0.27000	10/12/11	35,454,000.00	35,446,022.85	0.00	BNY	MS
NTRD	CPD	09/12/11	87796	DANSKE CORP CP	0.26000	10/13/11	25,000,000.00	24,994,402.78	0.00	BNY	RV
NTRD	CPD	09/12/11	87794	CRC FUNDING LLC CP	0.17000	10/14/11	50,000,000.00	49,992,444.44	0.00	BNY	JPM
NTRD	CPD	09/12/11	87795	CRC FUNDING LLC CP	0.17000	10/14/11	50,000,000.00	49,992,444.44	0.00	BNY	JPM
NTRD	CPD	09/12/11	87800	BRYANT PARK FUNDING LLC CP	0.17000	10/18/11	25,000,000.00	24,995,750.00	0.00	BNY	MS
NTRD	CPD	09/12/11	87798	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	25,000,000.00	24,986,875.00	0.00	BNY	MS
NTRD	CPD	09/13/11	87808	THAMES ASSET GLOBAL SEC INC CP	0.27000	10/12/11	46,998,000.00	46,987,777.94	0.00	BNY	RV
NTRD	CPD	09/13/11	87803	CAFCO LLC CP	0.17000	10/17/11	32,000,000.00	31,994,862.22	0.00	BNY	RV
NTRD	CPD	09/13/11	87806	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/17/11	20,000,000.00	19,995,277.78	0.00	BNY	MS
NTRD	CPD	09/13/11	87805	SHEFFIELD RECEIVABLES CORP CP	0.18000	10/18/11	25,000,000.00	24,995,625.00	0.00	BNY	LOOP
NTRD	CPD	09/13/11	87807	BRYANT PARK FUNDING LLC CP	0.17000	10/18/11	15,009,000.00	15,006,519.35	0.00	BNY	MS
NTRD	CPD	09/13/11	87809	BRYANT PARK FUNDING LLC CP	0.17000	10/19/11	50,000,000.00	49,991,500.00	0.00	BNY	MS
NTRD	CPD	09/13/11	87810	BRYANT PARK FUNDING LLC CP	0.17000	10/19/11	20,000,000.00	19,996,600.00	0.00	BNY	MS
NTRD	CPD	09/13/11	87812	ABBEY NATIONAL NA LLC CP	0.25000	10/20/11	50,000,000.00	49,987,152.78	0.00	BNY	MFR
NTRD	CPD	09/14/11	87818	COMMERZBANK US FINANCE INC CP	0.33000	10/13/11	50,000,000.00	49,986,708.33	0.00	BNY	MS
NTRD	CPD	09/14/11	87819	BARTON CAPITAL LLC CP	0.50000	10/14/11	50,000,000.00	49,979,166.67	0.00	BNY	RV
NTRD	CPD	09/14/11	87821	ING US FUNDING LLC CP	0.21000	10/31/11	50,000,000.00	49,986,291.67	0.00	BNY	INGF
NTRD	CPD	09/14/11	87822	ING US FUNDING LLC CP	0.21000	10/31/11	17,000,000.00	16,995,339.17	0.00	BNY	INGF
NTRD	CPD	09/14/11	87823	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	25,000,000.00	24,987,291.67	0.00	BNY	MS
NTRD	CPD	09/15/11	87824	BARTON CAPITAL LLC CP	0.55000	10/04/11	50,000,000.00	49,985,486.11	0.00	BNY	KEYBANC
NTRD	CPD	09/15/11	87832	BARTON CAPITAL LLC CP	0.50000	10/12/11	25,000,000.00	24,990,625.00	0.00	BNY	RV
NTRD	CPD	09/15/11	87831	BRYANT PARK FUNDING LLC CP	0.17000	10/17/11	35,000,000.00	34,994,711.11	0.00	BNY	MS
NTRD	CPD	09/15/11	87827	ATLANTIS ONE FUNDING CORP CP	0.20000	10/20/11	50,000,000.00	49,990,277.78	0.00	BNY	MS
NTRD	CPD	09/15/11	87826	DEUTSCHE BK FINANCIAL LLC CP	0.27000	10/21/11	50,000,000.00	49,986,500.00	0.00	BNY	RV
NTRD	CPD	09/15/11	87830	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/09/11	25,000,000.00	24,988,541.67	0.00	BNY	RV
NTRD	CPD	09/16/11	87838	BARTON CAPITAL LLC CP	0.50000	09/27/11	50,000,000.00	49,992,361.11	0.00	BNY	RV
NTRD	CPD	09/16/11	87841	BARTON CAPITAL LLC CP	0.55000	10/04/11	50,000,000.00	49,986,250.00	0.00	BNY	RBCCM
NTRD	CPD	09/16/11	87837	THUNDER BAY FUNDING LLC CP	0.16000	10/18/11	50,000,000.00	49,992,888.89	0.00	BNY	RBCCM
NTRD	CPD	09/16/11	87836	COMMERZBANK US FINANCE INC CP	0.34000	10/21/11	50,000,000.00	49,983,472.22	0.00	BNY	MFR
NTRD	CPD	09/16/11	87842	ING US FUNDING LLC CP	0.20000	10/26/11	50,000,000.00	49,988,888.89	0.00	BNY	INGF
NTRD	CPD	09/16/11	87840	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/09/11	30,000,000.00	29,986,950.00	0.00	BNY	RV
NTRD	CPD	09/19/11	87861	BARTON CAPITAL LLC CP	0.50000	10/11/11	50,000,000.00	49,984,722.22	0.00	BNY	LOOP
NTRD	CPD	09/19/11	87845	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/20/11	50,000,000.00	49,989,236.11	0.00	BNY	MS
NTRD	CPD	09/19/11	87846	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/20/11	18,000,000.00	17,996,125.00	0.00	BNY	MS
NTRD	CPD	09/19/11	87850	ATLANTIS ONE FUNDING CORP CP	0.19000	10/24/11	50,000,000.00	49,990,763.89	0.00	BNY	MS

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NTRD	CPD	09/19/11	87851	COMMERZBANK US FINANCE INC CP	0.34000	10/25/11	50,000,000.00	49,983,000.00	0.00	BNY	MFR
NTRD	CPD	09/19/11	87852	ABBEY NATIONAL NA LLC CP	0.24000	10/26/11	50,000,000.00	49,987,666.67	0.00	BNY	MFR
NTRD	CPD	09/19/11	87858	ING US FUNDING LLC CP	0.20000	10/28/11	50,000,000.00	49,989,166.67	0.00	BNY	INGF
NTRD	CPD	09/19/11	87855	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/18/11	50,000,000.00	49,975,833.33	0.00	BNY	RV
NTRD	CPD	09/19/11	87856	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/18/11	13,280,000.00	13,273,581.33	0.00	BNY	RV
NTRD	CPD	09/20/11	87867	BARTON CAPITAL LLC CP	0.70000	10/04/11	31,080,000.00	31,071,539.33	0.00	BNY	RBCCM
NTRD	CPD	09/20/11	87868	COMMERZBANK US FINANCE INC CP	0.34000	10/25/11	25,000,000.00	24,991,736.11	0.00	BNY	MS
NTRD	CPD	09/20/11	87864	HSBC FINANCE CORP CP	0.21000	11/04/11	35,000,000.00	34,990,812.50	0.00	BNY	JPM
NTRD	CPD	09/20/11	87865	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/04/11	50,000,000.00	49,987,500.00	0.00	BNY	MS
NTRD	CPD	09/20/11	87866	ATLANTIS ONE FUNDING CORP CP	0.22000	11/14/11	50,000,000.00	49,983,194.44	0.00	BNY	RV
NTRD	CPD	09/21/11	87875	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/24/11	50,000,000.00	49,988,541.67	0.00	BNY	MS
NTRD	CPD	09/21/11	87876	DANSKE CORP CP	0.27000	10/28/11	25,000,000.00	24,993,062.50	0.00	BNY	RV
NTRD	CPD	09/21/11	87880	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	22,000,000.00	21,990,680.56	0.00	BNY	RV
NTRD	CPD	09/22/11	87893	BARTON CAPITAL LLC CP	0.50000	09/23/11	50,000,000.00	49,999,305.56	0.00	BNY	KEYBANC
NTRD	CPD	09/22/11	87882	BARTON CAPITAL LLC CP	0.70000	10/06/11	50,000,000.00	49,986,388.89	0.00	BNY	RV
NTRD	CPD	09/22/11	87903	BRYANT PARK FUNDING LLC CP	0.17000	10/24/11	25,017,000.00	25,013,219.65	0.00	BNY	MS
NTRD	CPD	09/22/11	87897	HSBC FINANCE CORP CP	0.18000	10/25/11	50,000,000.00	49,991,750.00	0.00	BNY	JPM
NTRD	CPD	09/22/11	87904	ABBEY NATIONAL NA LLC CP	0.25000	10/26/11	50,000,000.00	49,988,194.44	0.00	BNY	MFR
NTRD	CPD	09/22/11	87898	ATLANTIS ONE FUNDING CORP CP	0.19000	10/28/11	50,000,000.00	49,990,500.00	0.00	BNY	MS
NTRD	CPD	09/22/11	87900	ING US FUNDING LLC CP	0.20000	11/01/11	50,000,000.00	49,988,888.89	0.00	BNY	INGF
NTRD	CPD	09/22/11	87895	CRC FUNDING LLC CP	0.17000	11/04/11	50,000,000.00	49,989,847.22	0.00	BNY	BLAY
NTRD	CPD	09/22/11	87902	THAMES ASSET GLOBAL SEC INC CP	0.28000	11/09/11	15,084,000.00	15,078,368.64	0.00	BNY	KEYBANC
NTRD	CPD	09/22/11	87901	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	50,000,000.00	49,977,916.67	0.00	BNY	KEYBANC
NTRD	CPD	09/22/11	87894	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	25,000,000.00	24,989,583.33	0.00	BNY	BLAY
NTRD	CPD	09/22/11	87896	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	35,000,000.00	34,985,416.67	0.00	BNY	LOOP
NTRD	CPD	09/22/11	87883	CRC FUNDING LLC CP	0.21000	11/22/11	50,000,000.00	49,982,208.33	0.00	BNY	RV
NTRD	CPD	09/23/11	87912	COMMERZBANK US FINANCE INC CP	0.34000	10/24/11	50,000,000.00	49,985,361.11	0.00	BNY	MS
NTRD	CPD	09/23/11	87909	DANSKE CORP CP	0.28000	10/26/11	50,000,000.00	49,987,166.67	0.00	BNY	LOOP
NTRD	CPD	09/23/11	87913	ABBEY NATIONAL NA LLC CP	0.25000	10/27/11	50,000,000.00	49,988,194.44	0.00	BNY	MFR
NTRD	CPD	09/23/11	87910	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/02/11	25,000,000.00	24,994,444.44	0.00	BNY	BLAY
NTRD	CPD	09/23/11	87908	VARIABLE FUNDING CAP CO LLC CP	0.19000	11/22/11	25,000,000.00	24,992,083.33	0.00	BNY	WFI
NTRD	CPD	09/23/11	87907	SHEFFIELD RECEIVABLES CORP CP	0.27000	12/02/11	25,000,000.00	24,986,875.00	0.00	BNY	MS
NTRD	CPD	09/26/11	87927	ATLANTIS ONE FUNDING CORP CP	0.19500	10/21/11	25,000,000.00	24,996,614.58	0.00	BNY	MS
NTRD	CPD	09/26/11	87928	ATLANTIS ONE FUNDING CORP CP	0.19500	10/21/11	25,068,000.00	25,064,605.38	0.00	BNY	MS
NTRD	CPD	09/26/11	87915	THAMES ASSET GLOBAL SEC INC CP	0.27000	10/25/11	43,877,000.00	43,867,456.75	0.00	BNY	BLAY
NTRD	CPD	09/26/11	87923	SHEFFIELD RECEIVABLES CORP CP	0.18000	10/28/11	20,000,000.00	19,996,800.00	0.00	BNY	JPM
NTRD	CPD	09/26/11	87925	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/28/11	25,000,000.00	24,996,222.22	0.00	BNY	LOOP
NTRD	CPD	09/26/11	87926	ING US FUNDING LLC CP	0.17000	10/28/11	50,000,000.00	49,992,444.44	0.00	BNY	INGF
NTRD	CPD	09/26/11	87922	DANSKE CORP CP	0.27500	11/01/11	25,000,000.00	24,993,125.00	0.00	BNY	MS
NTRD	CPD	09/26/11	87924	CAFCO LLC CP	0.21000	11/18/11	25,000,000.00	24,992,270.83	0.00	BNY	BLAY
NTRD	CPD	09/27/11	87939	RBS FINANCE NV NA INC CP	0.23000	10/28/11	45,000,000.00	44,991,087.50	0.00	BNY	MFR
NTRD	CPD	09/27/11	87933	ATLANTIS ONE FUNDING CORP CP	0.19000	10/31/11	25,000,000.00	24,995,513.89	0.00	BNY	MS

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NTRD	CPD	09/27/11	87936	DANSKE CORP CP	0.27000	10/31/11	25,000,000.00	24,993,625.00	0.00	BNY	BLAY
NTRD	CPD	09/28/11	87959	BARTON CAPITAL LLC CP	0.50000	09/29/11	50,000,000.00	49,999,305.56	0.00	BNY	RBCCM
NTRD	CPD	09/28/11	87960	BARTON CAPITAL LLC CP	0.50000	09/29/11	50,000,000.00	49,999,305.56	0.00	BNY	RBCCM
NTRD	CPD	09/28/11	87963	BARTON CAPITAL LLC CP	0.60000	10/03/11	50,000,000.00	49,995,833.33	0.00	BNY	MLPF
NTRD	CPD	09/28/11	87964	BARTON CAPITAL LLC CP	0.60000	10/03/11	50,000,000.00	49,995,833.33	0.00	BNY	MLPF
NTRD	CPD	09/28/11	87956	BRYANT PARK FUNDING LLC CP	0.17000	10/27/11	19,422,000.00	19,419,340.27	0.00	BNY	BLAY
NTRD	CPD	09/28/11	87941	CRC FUNDING LLC CP	0.17000	10/28/11	25,000,000.00	24,996,458.33	0.00	BNY	BLAY
NTRD	CPD	09/28/11	87942	BRYANT PARK FUNDING LLC CP	0.17000	10/28/11	50,000,000.00	49,992,916.67	0.00	BNY	MS
NTRD	CPD	09/28/11	87957	COMMERZBANK US FINANCE INC CP	0.34000	10/28/11	50,000,000.00	49,985,833.33	0.00	BNY	BLAY
NTRD	CPD	09/28/11	87955	ING US FUNDING LLC CP	0.17000	10/31/11	50,000,000.00	49,992,208.33	0.00	BNY	INGF
NTRD	CPD	09/28/11	87958	ATLANTIS ONE FUNDING CORP CP	0.20000	10/31/11	25,000,000.00	24,995,416.67	0.00	BNY	MS
NTRD	CPD	09/28/11	87949	RBS FINANCE NV NA INC CP	0.25000	11/01/11	50,000,000.00	49,988,194.44	0.00	BNY	MFR
NTRD	CPD	09/28/11	87950	RBS FINANCE NV NA INC CP	0.25000	11/02/11	50,000,000.00	49,987,847.22	0.00	BNY	MFR
NTRD	CPD	09/28/11	87951	RBS FINANCE NV NA INC CP	0.25000	11/03/11	50,000,000.00	49,987,500.00	0.00	BNY	MFR
NTRD	CPD	09/28/11	87952	RBS FINANCE NV NA INC CP	0.25000	11/04/11	50,000,000.00	49,987,152.78	0.00	BNY	MFR
NTRD	CPD	09/28/11	87962	CIESCO LLC CP	0.17000	11/09/11	25,000,000.00	24,995,041.67	0.00	BNY	BLAY
NTRD	CPD	09/28/11	87948	CAFCO LLC CP	0.17000	11/15/11	50,000,000.00	49,988,666.67	0.00	BNY	MFR
NTRD	CPD	09/28/11	87953	CRC FUNDING LLC CP	0.18000	11/18/11	50,000,000.00	49,987,250.00	0.00	BNY	CITGM
NTRD	CPD	09/28/11	87954	CIESCO LLC CP	0.26000	12/07/11	25,000,000.00	24,987,361.11	0.00	BNY	LOOP
NTRD	CPD	09/29/11	87981	BARTON CAPITAL LLC CP	0.48000	09/30/11	50,000,000.00	49,999,333.33	0.00	BNY	RBCCM
NTRD	CPD	09/29/11	87982	BARTON CAPITAL LLC CP	0.48000	09/30/11	50,000,000.00	49,999,333.33	0.00	BNY	RBCCM
NTRD	CPD	09/29/11	87972	HSBC FINANCE CORP CP	0.19000	10/31/11	50,000,000.00	49,991,555.56	0.00	BNY	JPM
NTRD	CPD	09/29/11	87973	ABBEY NATIONAL NA LLC CP	0.26000	10/31/11	50,000,000.00	49,988,444.44	0.00	BNY	MFR
NTRD	CPD	09/29/11	87974	RBS FINANCE NV NA INC CP	0.26000	11/01/11	50,000,000.00	49,988,083.33	0.00	BNY	MFR
NTRD	CPD	09/29/11	87978	DANSKE CORP CP	0.28500	11/01/11	25,000,000.00	24,993,468.75	0.00	BNY	MS
NTRD	CPD	09/29/11	87980	ING US FUNDING LLC CP	0.17000	11/01/11	26,000,000.00	25,995,948.33	0.00	BNY	INGF
NTRD	CPD	09/29/11	87984	ABBEY NATIONAL NA LLC CP	0.26000	11/01/11	50,000,000.00	49,988,083.33	0.00	BNY	MFR
NTRD	CPD	09/29/11	87983	RBS FINANCE NV NA INC CP	0.26000	11/03/11	50,000,000.00	49,987,361.11	0.00	BNY	MFR
NTRD	CPD	09/29/11	87975	RBS FINANCE NV NA INC CP	0.26000	11/07/11	50,000,000.00	49,985,916.67	0.00	BNY	MFR
NTRD	CPD	09/29/11	87977	RBS FINANCE NV NA INC CP	0.26000	11/08/11	50,000,000.00	49,985,555.56	0.00	BNY	MFR
NTRD	CPD	09/29/11	87979	CAFCO LLC CP	0.18000	11/15/11	50,000,000.00	49,988,250.00	0.00	BNY	BLAY
NTRD	CPD	09/29/11	87985	CRC FUNDING LLC CP	0.26000	12/08/11	13,000,000.00	12,993,427.78	0.00	BNY	BLAY
NTRD	CPD	09/30/11	87994	BARTON CAPITAL LLC CP	0.70000	10/18/11	50,000,000.00	49,982,500.00	0.00	BNY	MLPF
NTRD	CPD	09/30/11	87996	COMMERZBANK US FINANCE INC CP	0.41000	10/31/11	50,000,000.00	49,982,347.22	0.00	BNY	MS
NTRD	CPD	09/30/11	87995	HSBC FINANCE CORP CP	0.19000	11/02/11	50,000,000.00	49,991,291.67	0.00	BNY	JPM
NTRD	CPD	09/30/11	87997	ING US FUNDING LLC CP	0.17000	11/02/11	50,000,000.00	49,992,208.33	0.00	BNY	INGF
NTRD	CPD	09/30/11	87998	ABBEY NATIONAL NA LLC CP	0.26000	11/03/11	50,000,000.00	49,987,722.22	0.00	BNY	MFR
CPD Total							5,854,209,000.00	5,852,798,105.63	0.00		
NTRD	FFCB	09/01/11	87688	FFCB (CALLABLE)	1.83000	03/01/17	13,000,000.00	13,000,000.00	0.00	BNY	MFR
NTRD	FFCB	09/12/11	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	6,250.00	BNY	RWB
NTRD	FFCB	09/12/11	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	0.00	BNY	WFI

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NTRD	FFCB	09/12/11	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	FFCB	09/15/11	87773	FFCB (CALLABLE)	1.45000	06/14/16	50,000,000.00	50,000,000.00	2,013.89	BNY	RWB
NTRD	FFCB	09/26/11	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	0.00	BNY	PIPE
NTRD	FFCB	09/29/11	87891	FFCB (CALLABLE)	1.39000	09/29/16	25,000,000.00	25,000,000.00	0.00	BNY	WFI
FFCB Total							192,250,000.00	192,250,000.00	8,263.89		
NTRD	FHLB	09/02/11	87512	FHLB (CALLABLE)	1.55000	09/02/16	25,000,000.00	25,000,000.00	0.00	BNY	WFI
NTRD	FHLB	09/02/11	87513	FHLB (CALLABLE)	1.55000	09/02/16	24,750,000.00	24,750,000.00	0.00	BNY	RWB
NTRD	FHLB	09/07/11	87543	FHLB (CALLABLE)	1.60000	09/07/16	25,000,000.00	25,000,000.00	0.00	BNY	PIPE
NTRD	FHLB	09/09/11	87580	FHLB (CALLABLE)	1.50000	06/09/16	25,000,000.00	25,000,000.00	0.00	BNY	UBSWAR
NTRD	FHLB	09/09/11	87590	FHLB (CALLABLE)	1.50000	06/09/16	13,815,000.00	13,815,000.00	0.00	BNY	JEFF
NTRD	FHLB	09/09/11	87565	FHLB (CALLABLE)	1.60000	09/07/16	40,000,000.00	39,980,000.00	3,555.56	BNY	GPS
NTRD	FHLB	09/16/11	87632	FHLB (CALLABLE)	1.51000	09/16/16	33,425,000.00	33,394,917.50	0.00	BNY	RBCCM
NTRD	FHLB	09/16/11	87674	FHLB (CALLABLE)	1.51000	09/16/16	11,385,000.00	11,370,768.75	0.00	BNY	RWB
NTRD	FHLB	09/21/11	87655	FHLB (CALLABLE)	1.48000	03/21/16	22,750,000.00	22,715,875.00	0.00	BNY	MLPF
NTRD	FHLB	09/21/11	87672	FHLB (CALLABLE)	1.85000	03/21/17	22,150,000.00	22,133,387.50	0.00	BNY	WFI
NTRD	FHLB	09/23/11	87734	FHLB (CALLABLE)	1.57000	09/23/16	16,925,000.00	16,925,000.00	0.00	BNY	UBSSEC
NTRD	FHLB	09/23/11	87758	FHLB (CALLABLE)	1.70000	12/23/16	33,490,000.00	33,490,000.00	0.00	BNY	MFR
NTRD	FHLB	09/28/11	87745	FHLB (CALLABLE)	1.52000	09/28/16	17,775,000.00	17,775,000.00	0.00	BNY	MFR
NTRD	FHLB	09/28/11	87746	FHLB (CALLABLE)	1.65000	09/28/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	FHLB	09/28/11	87747	FHLB (CALLABLE)	1.52000	09/28/16	25,000,000.00	25,000,000.00	0.00	BNY	PIPE
NTRD	FHLB	09/30/11	87735	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FHLB	09/30/11	87736	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	0.00	BNY	RWB
FHLB Total							436,465,000.00	436,349,948.75	3,555.56		
NTRD	FHLM	09/01/11	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	0.00	BNY	RBCCM
NTRD	FHLM	09/06/11	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	0.00	BNY	LOOP
NTRD	FHLM	09/06/11	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	0.00	BNY	RV
NTRD	FHLM	09/06/11	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	FHLM	09/06/11	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,962,750.00	0.00	BNY	LOOP
NTRD	FHLM	09/09/11	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	0.00	BNY	BNPPSC
NTRD	FHLM	09/12/11	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,993,750.00	0.00	BNY	FTNFCM
NTRD	FHLM	09/19/11	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,981,250.00	11,111.11	BNY	DBAG
NTRD	FHLM	09/19/11	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,981,250.00	11,111.11	BNY	BNPPSC
NTRD	FHLM	09/20/11	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,980,000.00	0.00	BNY	MISC
NTRD	FHLM	09/20/11	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,970,000.00	0.00	BNY	FTNFCM
NTRD	FHLM	09/20/11	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	0.00	BNY	PIPE
NTRD	FHLM	09/21/11	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	0.00	BNY	MS
NTRD	FHLM	09/22/11	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	0.00	BNY	TULL
NTRD	FHLM	09/22/11	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	0.00	BNY	DBAG
NTRD	FHLM	09/23/11	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	0.00	BNY	RBS
NTRD	FHLM	09/27/11	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,984,000.00	0.00	BNY	MFR

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NTRD	FHLM	09/27/11	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,976,000.00	0.00	BNY	FTNFCM
NTRD	FHLM	09/27/11	87761	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	0.00	BNY	RV
NTRD	FHLM	09/27/11	87762	FHLMC (CALLABLE)	1.55000	09/27/16	30,000,000.00	30,000,000.00	0.00	BNY	GPS
NTRD	FHLM	09/27/11	87789	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	0.00	BNY	JEFF
NTRD	FHLM	09/28/11	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	25,747.11	BNY	BNPPSC
NTRD	FHLM	09/28/11	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	7,291.67	BNY	MLPF
NTRD	FHLM	09/28/11	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,815,000.00	0.00	BNY	MORCO
NTRD	FHLM	09/29/11	87780	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	2,152.78	BNY	MS
NTRD	FHLM	09/30/11	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,907,500.00	1,736.11	BNY	MORCO
NTRD	FHLM	09/30/11	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,907,500.00	1,736.11	BNY	PIPE
NTRD	FHLM	09/30/11	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	0.00	BNY	DBAG
NTRD	FHLM	09/30/11	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	0.00	BNY	MFR
FHLM Total							790,490,000.00	789,949,000.00	60,886.00		
NTRD	FNMA	09/22/11	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	1,509.00	BNY	RWB
NTRD	FNMA	09/23/11	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	0.00	BNY	RWB
NTRD	FNMA	09/30/11	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	0.00	BNY	BNPPSC
FNMA Total							107,120,000.00	107,120,000.00	1,509.00		
NTRD	MCSA	09/16/11	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	0.00	BNY	RV
NTRD	MCSA	09/23/11	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
MCSA Total							80,000,000.00	80,000,000.00	0.00		
NTRD	NCD1	09/15/11	87828	UNION BK OF CALIFORNIA CD	0.21000	11/16/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	09/19/11	87857	UNION BK OF CALIFORNIA CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	09/22/11	87899	UNION BK OF CALIFORNIA CD	0.23000	12/05/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NTRD	NCD1	09/28/11	87961	UNION BK OF CALIFORNIA CD	0.15000	11/29/11	50,000,000.00	50,000,000.00	0.00	BNY	UNION
NCD1 Total							200,000,000.00	200,000,000.00	0.00		
NTRD	YANK1	09/01/11	87728	SOCIETE GENERALE NY CD	0.32000	10/07/11	50,000,000.00	50,000,499.85	0.00	BNY	MFR
NTRD	YANK1	09/01/11	87729	SOCIETE GENERALE NY CD	0.32000	10/07/11	25,000,000.00	25,000,249.92	0.00	BNY	MFR
NTRD	YANK1	09/01/11	87723	WESTPAC BANKING CORP NY CD	0.18000	12/01/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/02/11	87740	DEUTSCHE BK AG NY CD	0.25000	10/05/11	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/02/11	87718	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	50,000,000.00	49,996,025.11	28,111.11	BNY	INGF
NTRD	YANK1	09/02/11	87739	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	45,000,000.00	44,996,422.60	25,300.00	BNY	INGF
NTRD	YANK1	09/02/11	87731	WESTPAC BANKING CORP NY CD	0.27000	12/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/06/11	87753	SVENSKA HANDELSBANKEN AB NY CD	0.31500	12/20/11	50,000,000.00	50,000,728.51	0.00	BNY	TULL
NTRD	YANK1	09/07/11	87763	BNP PARIBAS SF CD	0.28000	10/12/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	09/08/11	87775	NORDEA BK FINLAND PLC NY CD	0.31000	12/20/11	50,000,000.00	50,000,714.65	0.00	BNY	TULL
NTRD	YANK1	09/09/11	87785	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,001,415.38	0.00	BNY	MFR
NTRD	YANK1	09/12/11	87802	SOCIETE GENERALE NY CD	0.33000	10/17/11	50,000,000.00	50,000,485.96	0.00	BNY	MFR
NTRD	YANK1	09/13/11	87804	SVENSKA HANDELSBANKEN AB NY CD	0.23000	11/10/11	50,000,000.00	50,000,402.63	0.00	BNY	TULL

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NTRD	YANK1	09/14/11	87815	BK OF MONTREAL CHICAGO CD	0.20000	11/15/11	50,000,000.00	50,000,860.83	0.00	BNY	MFR
NTRD	YANK1	09/14/11	87816	BK OF MONTREAL CHICAGO CD	0.20000	11/15/11	25,000,000.00	25,000,430.41	0.00	BNY	MFR
NTRD	YANK1	09/14/11	87820	NORDEA BK FINLAND PLC NY CD	0.23000	11/23/11	50,000,000.00	50,000,971.81	0.00	BNY	MFR
NTRD	YANK1	09/15/11	87813	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/15/11	87814	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/15/11	87829	TORONTO DOMINION BK NY CD	0.22000	12/28/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/16/11	87839	BNP PARIBAS SF CD	0.32000	10/24/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	09/19/11	87862	BNP PARIBAS SF CD	0.35000	10/25/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	09/19/11	87859	CREDIT AGRICOLE CIB NY CD	0.40000	10/27/11	50,000,000.00	50,000,527.56	0.00	BNY	MFR
NTRD	YANK1	09/19/11	87860	CREDIT AGRICOLE CIB NY CD	0.40000	10/27/11	25,000,000.00	25,000,263.78	0.00	BNY	MFR
NTRD	YANK1	09/19/11	87844	DEUTSCHE BK AG NY CD	0.25000	11/30/11	50,000,000.00	49,991,986.96	27,777.78	BNY	INGF
NTRD	YANK1	09/19/11	87834	BK OF NOVA SCOTIA HOUSTON CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	09/19/11	87849	UBS AG STANFORD CT CD	0.34500	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	09/20/11	87847	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	09/20/11	87848	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	25,000,000.00	25,000,000.00	0.00	BNY	RABO
NTRD	YANK1	09/21/11	87879	CREDIT SUISSE NY CD	0.29000	11/21/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	09/21/11	87877	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,001,249.00	0.00	BNY	MFR
NTRD	YANK1	09/21/11	87878	BARCLAYS BK PLC NY CD	0.33000	12/20/11	39,000,000.00	39,000,974.22	0.00	BNY	MFR
NTRD	YANK1	09/22/11	87885	TORONTO DOMINION BK NY CD	0.23000	12/29/11	50,000,000.00	50,002,706.25	25,236.11	BNY	INGF
NTRD	YANK1	09/22/11	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,002,522.80	0.00	BNY	MFR
NTRD	YANK1	09/22/11	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,002,522.80	0.00	BNY	MFR
NTRD	YANK1	09/23/11	87911	CREDIT AGRICOLE CIB NY CD	0.41000	10/26/11	50,000,000.00	50,000,458.17	0.00	BNY	MFR
NTRD	YANK1	09/26/11	87916	DEUTSCHE BK AG NY CD	0.29000	10/27/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/26/11	87931	BK OF NOVA SCOTIA HOUSTON CD	0.18000	12/05/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	09/26/11	87929	SVENSKA HANDELSBANKEN AB NY CD	0.28000	12/08/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/27/11	87935	BNP PARIBAS SF CD	0.38000	10/31/11	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	09/27/11	87934	SOCIETE GENERALE NY CD	0.42000	11/01/11	50,000,000.00	50,000,485.92	0.00	BNY	MFR
NTRD	YANK1	09/27/11	87938	UBS AG STAMFORD CT CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	0.00	BNY	UBSSEC
NTRD	YANK1	09/30/11	87967	DNB NOR BANK ASA NY CD	0.19000	11/30/11	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	09/30/11	87987	CREDIT SUISSE NY CD	0.29000	11/30/11	50,000,000.00	50,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	09/30/11	87988	CREDIT SUISSE NY CD	0.29000	11/30/11	25,000,000.00	25,000,000.00	0.00	BNY	CRSU
NTRD	YANK1	09/30/11	87999	BK OF NOVA SCOTIA HOUSTON CD	0.17000	12/09/11	50,000,000.00	50,000,000.00	0.00	BNY	MFR
YANK1 Total							2,084,000,000.00	2,084,002,905.12	106,425.00		
NTRD Total							10,098,034,000.00	10,095,972,487.48	180,639.45		
TRADE	NOTE	09/28/11	87943	USTN 1.00	1.00000	08/31/16	50,000,000.00	50,117,187.50	38,461.54	BNY	MS
TRADE	NOTE	09/28/11	87944	USTN 1.00	1.00000	08/31/16	50,000,000.00	50,119,140.63	38,461.54	BNY	MLPF
NOTE Total							100,000,000.00	100,236,328.13	76,923.08		
TRADE Total							100,000,000.00	100,236,328.13	76,923.08		
PSI Total							10,198,034,000.00	10,196,208,815.61	257,562.53		

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Purchase Detail Report
Group: Specific Purpose Investments
For the Period September 1, 2011 to September 30, 2011
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	MCSA	09/14/11	87607	FNMA (CALLABLE)	1.05000	09/14/16	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	09/14/11	87608	FNMA (CALLABLE)	1.05000	09/14/16	50,000,000.00	50,000,000.00	0.00	BNY	CF
SANIT	MCSA	09/14/11	87609	FNMA (CALLABLE)	1.05000	09/14/16	50,000,000.00	50,000,000.00	0.00	BNY	CF
MCSA Total							150,000,000.00	150,000,000.00	0.00		
SANIT - SANITATION DISTRICT Total							150,000,000.00	150,000,000.00	0.00		
SPI Total							150,000,000.00	150,000,000.00	0.00		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
09/03/11	NTRD	80208	CHEVRON CORP MTN	Call	101.5570	50,000,000.00	50,778,500.00	0.00		50,778,500.00	778,995.44
09/03/11	NTRD	86508	CHEVRON CORP MTN	Call	101.5570	14,221,000.00	14,442,420.97	0.00		14,442,420.97	4,215.48
09/03/11	NTRD	86555	CHEVRON CORP MTN	Call	101.5570	12,200,000.00	12,389,954.00	0.00		12,389,954.00	1,766.74
			NOTE Total			76,421,000.00	77,610,874.97	0.00		77,610,874.97	784,977.66
09/01/11	NTRD	85031	FFCB 1.58 (CALLABLE)	Call	100.0000	40,000,000.00	40,000,000.00	219,444.44		40,219,444.44	41,484.12
09/01/11	NTRD	85190	FFCB 1.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	83,333.33		50,083,333.33	0.00
09/01/11	NTRD	85598	FFCB 1.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	83,333.33		50,083,333.33	721,209.62
			FFCB Total			140,000,000.00	140,000,000.00	386,111.10		140,386,111.10	762,693.74
09/02/11	NTRD	85604	FHLB 1.85 (CALLABLE)	Call	100.0000	26,150,000.00	26,150,000.00	120,943.75		26,270,943.75	256,983.18
09/03/11	NTRD	85248	FHLB 1.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	101,562.50		25,101,562.50	0.00
09/03/11	NTRD	85377	FHLB 1.625 (CALLABLE)	Call	100.0000	33,535,000.00	33,535,000.00	136,235.94		33,671,235.94	142,422.74
09/03/11	NTRD	85429	FHLB 2.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	128,125.00		25,128,125.00	26,543.67
09/16/11	NTRD	85060	FHLB 1.625 (CALLABLE)	Call	100.0000	10,416,666.68	10,416,666.68	56,423.61		10,473,090.29	6,507.56
			FHLB Total			120,101,666.68	120,101,666.68	543,290.80		120,644,957.48	432,457.15
09/02/11	NTRD	85251	FHLMC 1.57 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	99,215.28		25,099,215.28	0.00
09/14/11	NTRD	86647	FHLMC 2.625 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	25,127.99
09/16/11	NTRD	85061	FHLMC 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	141,666.67		25,141,666.67	15,618.15
09/16/11	NTRD	85062	FHLMC 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	141,666.67		25,141,666.67	20,824.21
09/16/11	NTRD	85063	FHLMC 1.70 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	141,666.67		25,141,666.67	20,824.21
09/17/11	NTRD	85147	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	145,833.33		25,145,833.33	20,824.21
09/17/11	NTRD	85182	FHLMC 1.75 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	87,500.00		15,087,500.00	2,498.90
09/17/11	NTRD	85229	FHLMC 1.75 (CALLABLE)	Call	100.0000	31,250,000.00	31,250,000.00	182,291.67		31,432,291.67	0.00
09/17/11	NTRD	85400	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	145,833.33		25,145,833.33	110,050.30
09/17/11	NTRD	85401	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	145,833.33		25,145,833.33	110,050.30
09/17/11	NTRD	85424	FHLMC 1.75 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	175,000.00		30,175,000.00	138,425.26
09/17/11	NTRD	85435	FHLMC 1.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	291,666.67		50,291,666.67	209,735.25
09/17/11	NTRD	85449	FHLMC 1.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	291,666.67		50,291,666.67	111,159.68
09/17/11	NTRD	85530	FHLMC 1.75 (CALLABLE)	Call	100.0000	19,425,000.00	19,425,000.00	113,312.50		19,538,312.50	132,095.06
			FHLMC Total			420,675,000.00	420,675,000.00	2,103,152.79		422,778,152.79	917,233.52
09/15/11	NTRD	85336	FHLB 5.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
09/15/11	NTRD	85407	FHLB 5.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
09/28/11	NTRD	85484	FHLB 6.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	4,246.99
			MCPN Total			100,000,000.00	100,000,000.00	0.00		100,000,000.00	4,246.99

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For the Period September 1, 2011 to September 30, 2011
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
09/10/11	NTRD	84599	FNMA 4.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
09/10/11	NTRD	85304	FHLMC 5.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	375,000.00		50,375,000.00	0.00
09/10/11	NTRD	85305	FHLB 1.50 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	112,500.00		30,112,500.00	5,096.39
09/10/11	NTRD	85404	FHLMC 5.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	168,750.00		25,168,750.00	0.00
09/10/11	NTRD	85405	FHLMC 5.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	168,750.00		25,168,750.00	0.00
09/15/11	NTRD	84665	FNMA 4.65 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
09/17/11	NTRD	84644	FNMA 4.375 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
09/17/11	NTRD	84666	FNMA 4.55 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
09/17/11	NTRD	84667	FNMA 4.50 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
09/28/11	NTRD	85605	FHLB 7.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	312,500.00		50,312,500.00	0.00
MCSA Total						430,000,000.00	430,000,000.00	1,137,500.00		431,137,500.00	5,096.39
NTRD Total						1,287,197,666.68	1,288,387,541.65	4,170,054.69		1,292,557,596.34	2,906,705.45
PSI Total						1,287,197,666.68	1,288,387,541.65	4,170,054.69		1,292,557,596.34	2,906,705.45

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
09/02/11	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	2,017.87	2,017.87	398.62	2,416.49	0.00
09/09/11	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,051.17	1,051.17	398.04	1,449.21	0.00
09/09/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	726.67	726.67	37.22	763.89	0.00
09/09/11	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	500.90	500.90	0.00	500.90	0.00
FLYING TRIANGLE LOAN Total							4,296.61	833.88	5,130.49	0.00
GF - GENERAL FUND Total							4,296.61	833.88	5,130.49	0.00
09/22/11	SANIT	86233	FNMA 2.25 (CALLABLE)	Call	100.0000	394,000.00	394,000.00	0.00	394,000.00	0.00
09/27/11	SANIT	87607	FNMA 1.05 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	18,958.33	50,018,958.33	0.00
09/27/11	SANIT	87608	FNMA 1.05 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	18,958.33	50,018,958.33	0.00
09/27/11	SANIT	87609	FNMA 1.05 (CALLABLE)	Sell	100.0000	49,380,000.00	49,380,000.00	18,723.25	49,398,723.25	0.00
FNMA Total							149,774,000.00	56,639.91	149,830,639.91	0.00
SANIT - SANITATION DISTRICT Total							149,774,000.00	56,639.91	149,830,639.91	0.00
SPI Total							149,778,296.61	57,473.79	149,835,770.40	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of September 30, 2011
 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	3,734,009,771.22	3,733,115,333.55	(894,437.67)	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	7,731,158,460.82	7,730,536,551.10	(621,909.72)	0.00	0.00	0.00
Governments	1,480,713,496.97	1,489,365,075.00	8,651,578.03	85,997.34	109,749.45	23,752.11
Agencies	9,647,591,470.09	9,711,012,234.85	63,420,764.76	3,296,000.00	3,307,583.56	11,583.56
Municipals	80,500,000.00	80,500,000.00	0.00	5,165,000.00	5,165,000.00	0.00
Corp. & Deposit Notes	746,879,741.39	747,784,834.26	905,092.87	0.00	0.00	0.00
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	63,767,048.91	63,767,048.91	0.00
TOTAL	<u>\$23,420,852,940.49</u>	<u>\$23,492,314,028.76</u>	<u>\$71,461,088.27</u>	<u>\$72,314,046.25</u>	<u>\$72,349,381.92</u>	<u>\$35,335.67</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.34% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of September 30, 2011
Attachment IXa

Security ID	Security Description	Calculated Market Price
87825	BK OF AMERICA NA BK NOTE	99.98230906
87976	BK OF AMERICA NA BK NOTE	99.98034600
87853	BK OF AMERICA NA BK NOTE	99.98000761
87854	BK OF AMERICA NA BK NOTE	99.98000761
87905	BK OF AMERICA NA BK NOTE	99.98106422
87770	BK OF AMERICA NA BK NOTE	99.96626325
87917	ROYAL BK OF CANADA NY FRN	99.95000000
87666	UNION BK OF CALIFORNIA CD	99.98402720
87828	UNION BK OF CALIFORNIA CD	99.97520282
87961	UNION BK OF CALIFORNIA CD	99.95669569
87899	UNION BK OF CALIFORNIA CD	99.96702095
87857	UNION BK OF CALIFORNIA CD	99.95503980
87668	BNP PARIBAS SF CD	99.99999925
87669	RABOBANK NEDERLAND NV NY CD	99.99891627
87439	TORONTO DOMINION BK NY CD	99.99866609
87473	DEUTSCHE BK AG NY CD	99.99860985
87640	LLOYDS TSB BK PLC NY CD	99.99819379
87641	LLOYDS TSB BK PLC NY CD	99.99819379
87740	DEUTSCHE BK AG NY CD	99.99930477
87694	CREDIT AGRICOLE CIB NY CD	100.00066517
87728	SOCIETE GENERALE NY CD	100.00019288
87729	SOCIETE GENERALE NY CD	100.00019288
87510	BARCLAYS BK PLC NY CD	99.99883135
87547	NORDEA BK FINLAND PLC NY CD	99.99533138
87763	BNP PARIBAS SF CD	99.99866490
87681	UBS AG STAMFORD CT CD	99.99566492
87682	UBS AG STAMFORD CT CD	99.99566492
87802	SOCIETE GENERALE NY CD	100.00046966
87325	RABOBANK NEDERLAND NV NY CD	99.99385590
87336	DNB NOR BANK ASA NY CD	99.99385590
87339	CREDIT SUISSE NY CD	99.99349454
87342	BK OF NOVA SCOTIA HOUSTON CD	99.98888427
87573	NORDEA BK FINLAND PLC NY CD	99.98999760
87629	SVENSKA HANDELSBANKEN AB NY CD	99.99124718
87839	BNP PARIBAS SF CD	99.99733099
87862	BNP PARIBAS SF CD	99.99930306
87911	CREDIT AGRICOLE CIB NY CD	100.00360810
87916	DEUTSCHE BK AG NY CD	99.99475055
87859	CREDIT AGRICOLE CIB NY CD	100.00299589
87860	CREDIT AGRICOLE CIB NY CD	100.00299589
87715	BNP PARIBAS SF CD	99.99921428
85140	BARCLAYS BK PLC NY CD	100.03400301
87935	BNP PARIBAS SF CD	99.99741646
87934	SOCIETE GENERALE NY CD	100.00088729
87804	SVENSKA HANDELSBANKEN AB NY CD	99.97950450
87815	BK OF MONTREAL CHICAGO CD	99.97317606
87816	BK OF MONTREAL CHICAGO CD	99.97317606
87879	CREDIT SUISSE NY CD	99.97978583
87664	BK OF NOVA SCOTIA HOUSTON CD	99.97791292
87820	NORDEA BK FINLAND PLC NY CD	99.97001275
87704	NORDEA BK FINLAND PLC NY CD	99.97977403
87705	SVENSKA HANDELSBANKEN AB NY CD	99.97822009
87712	NORDEA BK FINLAND PLC NY CD	99.97822063
87713	SVENSKA HANDELSBANKEN AB NY CD	99.97822063
87696	TORONTO DOMINION BK NY CD	99.95904572
87189	AU & NZ BANKING GRP NY CD	99.96391397
87844	DEUTSCHE BANK AG NY CD	99.96947620
87723	WESTPAC BANKING CORP NY CD	99.95696558
87931	BK OF NOVA SCOTIA HOUSTON CD	99.95420119
87718	COMMONWEALTH BK OF AU NY CD	99.96274828
87739	COMMONWEALTH BK OF AU NY CD	99.96274828
87938	UBS AG STAMFORD CT CD	99.97546234

Security ID	Security Description	Calculated Market Price
87929	SVENSKA HANDELSBANKEN AB NY CD	99.97127111
87877	BARCLAYS BK PLC NY CD	99.96403056
87878	BARCLAYS BK PLC NY CD	99.96403056
87834	BK OF NOVA SCOTIA HOUSTON CD	99.95503980
87847	RABOBANK NEDERLAND NV NY CD	99.96402955
87848	RABOBANK NEDERLAND NV NY CD	99.96402955
87849	UBS AG STANFORD CT CD	99.96739932
87775	NORDEA BK FINLAND PLC NY CD	99.95952374
87785	BARCLAYS BK PLC NY CD	99.96401845
87813	AU & NZ BANKING GRP NY CD	99.93481268
87814	AU & NZ BANKING GRP NY CD	99.93481268
87753	SVENSKA HANDELSBANKEN AB NY CD	99.96064524
87109	LLOYDS TSB BK PLC NY CD	99.97291768
87161	WESTPAC BANKING CORP NY CD	99.94823143

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2011
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	83163	LACCAL BANS	3.25000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	3.25000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	84700	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85107	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	85565	LACCAL BANS	0.59700	06/30/13	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	86157	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86248	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	86249	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	86858	LACCAL BANS	0.59700	06/30/13	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	87088	LACCAL BANS	0.59700	06/30/13	3,000,000.00	3,000,000.00	3,000,000.00
PSI	NTRD	BAN	87089	LACCAL BANS	0.59700	06/30/13	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	87937	LACCAL BANS	0.52500	06/30/14	3,500,000.00	3,500,000.00	3,500,000.00
BAN Total							80,500,000.00	80,500,000.00	80,500,000.00
PSI	NTRD	BNOT	87825	BK OF AMERICA NA BK NOTE	0.27000	11/18/11	50,000,000.00	50,000,000.00	49,991,154.50
PSI	NTRD	BNOT	87976	BK OF AMERICA NA BK NOTE	0.29000	11/28/11	34,000,000.00	34,000,000.00	33,993,317.64
PSI	NTRD	BNOT	87853	BK OF AMERICA NA BK NOTE	0.29000	11/29/11	50,000,000.00	50,000,000.00	49,990,003.50
PSI	NTRD	BNOT	87854	BK OF AMERICA NA BK NOTE	0.29000	11/29/11	25,000,000.00	25,000,000.00	24,995,001.75
PSI	NTRD	BNOT	87905	BK OF AMERICA NA BK NOTE	0.30000	12/01/11	50,000,000.00	50,000,000.00	49,990,532.00
PSI	NTRD	BNOT	87770	BK OF AMERICA NA BK NOTE	0.34000	12/20/11	41,000,000.00	41,000,000.00	40,986,167.83
BNOT Total							250,000,000.00	250,000,000.00	249,946,177.22
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.47210	07/27/12	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.43617	11/15/12	50,000,000.00	50,000,000.00	49,995,000.00
CNFL Total							100,000,000.00	100,000,000.00	100,026,250.00
PSI	NTRD	CNFM	85584	WESTPAC BANKING CORP NY FRN	0.30111	12/13/11	50,000,000.00	50,000,501.50	49,988,450.00
PSI	NTRD	CNFM	85585	WESTPAC BANKING CORP NY FRN	0.30111	12/13/11	50,000,000.00	50,000,501.50	49,988,450.00
PSI	NTRD	CNFM	87874	WESTPAC BANKING CORP NY FRN	0.33183	03/26/12	50,000,000.00	50,002,458.53	50,000,050.00
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.36078	09/27/12	50,000,000.00	50,000,000.00	49,975,000.00
CNFM Total							200,000,000.00	200,003,461.53	199,951,950.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,518,592.01	2,530,942.52
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,000,705.33	3,015,420.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,157,663.20	1,162,946.98
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,012,406.72	10,051,400.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,499,850.06	1,506,450.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,902,234.14	9,171,900.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,009,290.80	10,191,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,030,121.23	10,191,000.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,028,720.16	10,191,000.00
PSI	NTRD	CNFX	86231	GE CAPITAL CORP MTN	5.87500	02/15/12	12,070,000.00	12,312,811.64	12,300,537.00
PSI	NTRD	CNFX	86428	GE CAPITAL CORP MTN	5.87500	02/15/12	25,000,000.00	25,503,326.09	25,477,500.00
PSI	NTRD	CNFX	87500	GE CAPITAL CORP MTN	5.87500	02/15/12	22,252,000.00	22,698,845.15	22,677,013.20
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,796,100.29	5,989,503.00
PSI	NTRD	CNFX	86875	GE CAPITAL CORP MTN	6.00000	06/15/12	16,189,000.00	16,809,966.22	16,788,964.34
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	10,865,369.05	10,871,468.18
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	01/08/13	25,000,000.00	25,427,301.36	25,430,250.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	05/01/13	19,342,000.00	20,302,976.41	20,313,161.82
CNFX Total							193,534,000.00	196,876,279.86	197,860,457.04
PSI	NTRD	CPD	87559	COMMERZBANK US FINANCE INC CP	0.29000	10/03/11	50,000,000.00	49,999,194.44	49,997,275.00
PSI	NTRD	CPD	87563	DEUTSCHE BK FINANCIAL LLC CP	0.24000	10/03/11	50,000,000.00	49,999,333.33	49,997,275.00
PSI	NTRD	CPD	87569	DEUTSCHE BK FINANCIAL LLC CP	0.29000	10/03/11	50,000,000.00	49,999,194.44	49,997,275.00
PSI	NTRD	CPD	87576	SHEFFIELD RECEIVABLES CORP CP	0.22000	10/03/11	50,000,000.00	49,999,388.89	49,997,220.00
PSI	NTRD	CPD	87585	FALCON ASSET SEC CO LLC CP	0.17000	10/03/11	50,000,000.00	49,999,527.78	49,997,275.00
PSI	NTRD	CPD	87659	ABBAY NATIONAL NA LLC CP	0.25000	10/03/11	50,000,000.00	49,999,305.56	49,997,220.00
PSI	NTRD	CPD	87726	COMMERZBANK US FINANCE INC CP	0.30000	10/03/11	50,000,000.00	49,999,166.67	49,997,275.00
PSI	NTRD	CPD	87963	BARTON CAPITAL LLC CP	0.60000	10/03/11	50,000,000.00	49,998,333.33	49,997,275.00
PSI	NTRD	CPD	87964	BARTON CAPITAL LLC CP	0.60000	10/03/11	50,000,000.00	49,998,333.33	49,997,275.00
PSI	NTRD	CPD	87532	ING US FUNDING LLC CP	0.21000	10/04/11	25,000,000.00	24,999,562.50	24,998,422.50
PSI	NTRD	CPD	87593	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/04/11	50,000,000.00	49,999,166.67	49,996,775.00
PSI	NTRD	CPD	87594	DANSKE CORP CP	0.24000	10/04/11	50,000,000.00	49,999,000.00	49,996,845.00
PSI	NTRD	CPD	87617	COMMERZBANK US FINANCE INC CP	0.29000	10/04/11	50,000,000.00	49,998,791.67	49,996,845.00
PSI	NTRD	CPD	87642	ING US FUNDING LLC CP	0.22000	10/04/11	50,000,000.00	49,999,083.33	49,996,845.00
PSI	NTRD	CPD	87684	DEUTSCHE BK FINANCIAL LLC CP	0.25000	10/04/11	50,000,000.00	49,998,958.33	49,996,845.00
PSI	NTRD	CPD	87702	ATLANTIS ONE FUNDING CORP CP	0.19000	10/04/11	50,000,000.00	49,999,208.33	49,996,775.00
PSI	NTRD	CPD	87711	CIESCO LLC CP	0.16000	10/04/11	25,000,000.00	24,999,666.67	24,998,422.50
PSI	NTRD	CPD	87784	BARTON CAPITAL LLC CP	0.44000	10/04/11	50,000,000.00	49,998,166.67	49,996,845.00
PSI	NTRD	CPD	87824	BARTON CAPITAL LLC CP	0.55000	10/04/11	50,000,000.00	49,997,708.33	49,996,845.00
PSI	NTRD	CPD	87841	BARTON CAPITAL LLC CP	0.55000	10/04/11	50,000,000.00	49,997,708.33	49,996,845.00
PSI	NTRD	CPD	87867	BARTON CAPITAL LLC CP	0.70000	10/04/11	31,080,000.00	31,078,187.00	31,078,038.85
PSI	NTRD	CPD	87562	COMMERZBANK US FINANCE INC CP	0.29000	10/05/11	50,000,000.00	49,998,388.89	49,996,415.00
PSI	NTRD	CPD	87619	HSBC FINANCE CORP CP	0.16000	10/05/11	40,000,000.00	39,999,288.89	39,997,132.00
PSI	NTRD	CPD	87631	SHEFFIELD RECEIVABLES CORP CP	0.22000	10/05/11	50,000,000.00	49,998,777.78	49,996,330.00
PSI	NTRD	CPD	87636	ATLANTIS ONE FUNDING CORP CP	0.22000	10/05/11	50,000,000.00	49,998,777.78	49,996,330.00
PSI	NTRD	CPD	87638	DANSKE CORP CP	0.25000	10/05/11	50,000,000.00	49,998,611.11	49,996,415.00
PSI	NTRD	CPD	87644	DEUTSCHE BK FINANCIAL LLC CP	0.26000	10/05/11	50,000,000.00	49,998,555.56	49,996,415.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87710	DEUTSCHE BK FINANCIAL LLC CP	0.24000	10/05/11	50,000,000.00	49,998,666.67	49,996,415.00
PSI	NTRD	CPD	87714	DANSKE CORP CP	0.27000	10/05/11	25,000,000.00	24,999,250.00	24,998,207.50
PSI	NTRD	CPD	87727	DANSKE CORP CP	0.27000	10/05/11	25,000,000.00	24,999,250.00	24,998,207.50
PSI	NTRD	CPD	87754	FALCON ASSET SEC CO LLC CP	0.16000	10/05/11	25,000,000.00	24,999,555.56	24,998,207.50
PSI	NTRD	CPD	87799	BARTON CAPITAL LLC CP	0.44000	10/05/11	25,000,000.00	24,998,777.78	24,998,207.50
PSI	NTRD	CPD	87618	COMMERZBANK US FINANCE INC CP	0.30000	10/06/11	50,000,000.00	49,997,916.67	49,995,985.00
PSI	NTRD	CPD	87643	ING US FUNDING LLC CP	0.22000	10/06/11	26,500,000.00	26,499,190.28	26,497,872.05
PSI	NTRD	CPD	87662	ATLANTIS ONE FUNDING CORP CP	0.22000	10/06/11	50,000,000.00	49,998,472.22	49,995,885.00
PSI	NTRD	CPD	87663	ATLANTIS ONE FUNDING CORP CP	0.22000	10/06/11	25,000,000.00	24,999,236.11	24,997,942.50
PSI	NTRD	CPD	87687	CAFCO LLC CP	0.19000	10/06/11	50,000,000.00	49,998,680.56	49,995,985.00
PSI	NTRD	CPD	87707	ABBAY NATIONAL NA LLC CP	0.25000	10/06/11	50,000,000.00	49,998,263.89	49,995,885.00
PSI	NTRD	CPD	87765	BRYANT PARK FUNDING LLC CP	0.17000	10/06/11	17,553,000.00	17,552,585.55	17,551,590.49
PSI	NTRD	CPD	87776	BARTON CAPITAL LLC CP	0.45000	10/06/11	25,000,000.00	24,998,437.50	24,997,992.50
PSI	NTRD	CPD	87882	BARTON CAPITAL LLC CP	0.70000	10/06/11	50,000,000.00	49,995,138.89	49,995,985.00
PSI	NTRD	CPD	87491	CAFCO LLC CP	0.18000	10/07/11	30,000,000.00	29,999,100.00	29,997,333.00
PSI	NTRD	CPD	87554	SHEFFIELD RECEIVABLES CORP CP	0.23000	10/07/11	45,000,000.00	44,998,275.00	44,995,896.00
PSI	NTRD	CPD	87691	COMMERZBANK US FINANCE INC CP	0.32000	10/07/11	50,000,000.00	49,997,333.33	49,995,555.00
PSI	NTRD	CPD	87709	HSBC FINANCE CORP CP	0.17000	10/07/11	50,000,000.00	49,998,583.33	49,995,555.00
PSI	NTRD	CPD	87738	ATLANTIS ONE FUNDING CORP CP	0.20000	10/07/11	50,000,000.00	49,998,333.33	49,995,440.00
PSI	NTRD	CPD	87331	CRC FUNDING LLC CP	0.17000	10/11/11	35,000,000.00	34,998,347.22	34,995,681.00
PSI	NTRD	CPD	87548	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/11/11	40,000,000.00	39,997,333.33	39,994,932.00
PSI	NTRD	CPD	87596	THUNDER BAY FUNDING LLC CP	0.18000	10/11/11	25,000,000.00	24,998,750.00	24,996,915.00
PSI	NTRD	CPD	87615	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/11/11	50,000,000.00	49,996,111.11	49,993,830.00
PSI	NTRD	CPD	87616	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/11/11	21,437,000.00	21,435,332.68	21,434,354.67
PSI	NTRD	CPD	87725	ABBAY NATIONAL NA LLC CP	0.25000	10/11/11	50,000,000.00	49,996,527.78	49,993,665.00
PSI	NTRD	CPD	87742	COMMERZBANK US FINANCE INC CP	0.31000	10/11/11	50,000,000.00	49,995,694.44	49,993,830.00
PSI	NTRD	CPD	87756	ABBAY NATIONAL NA LLC CP	0.24000	10/11/11	50,000,000.00	49,996,666.67	49,993,665.00
PSI	NTRD	CPD	87861	BARTON CAPITAL LLC CP	0.50000	10/11/11	50,000,000.00	49,993,055.55	49,993,830.00
PSI	NTRD	CPD	87557	TOYOTA MOTOR CREDIT CORP CP	0.21000	10/12/11	50,000,000.00	49,996,791.67	49,993,220.00
PSI	NTRD	CPD	87701	FALCON ASSET SEC CO LLC CP	0.16000	10/12/11	50,000,000.00	49,997,555.55	49,993,400.00
PSI	NTRD	CPD	87741	BRYANT PARK FUNDING LLC CP	0.17000	10/12/11	30,000,000.00	29,998,441.67	29,996,040.00
PSI	NTRD	CPD	87755	BRYANT PARK FUNDING LLC CP	0.17000	10/12/11	45,000,000.00	44,997,662.50	44,994,060.00
PSI	NTRD	CPD	87797	THAMES ASSET GLOBAL SEC INC CP	0.27000	10/12/11	35,454,000.00	35,451,075.05	35,449,320.07
PSI	NTRD	CPD	87808	THAMES ASSET GLOBAL SEC INC CP	0.27000	10/12/11	46,998,000.00	46,994,122.67	46,991,796.26
PSI	NTRD	CPD	87832	BARTON CAPITAL LLC CP	0.50000	10/12/11	25,000,000.00	24,996,180.56	24,996,700.00
PSI	NTRD	CPD	87737	CRC FUNDING LLC CP	0.16000	10/13/11	50,000,000.00	49,997,333.33	49,992,970.00
PSI	NTRD	CPD	87764	COMMERZBANK US FINANCE INC CP	0.34000	10/13/11	50,000,000.00	49,994,333.33	49,992,970.00
PSI	NTRD	CPD	87796	DANSKE CORP CP	0.26000	10/13/11	25,000,000.00	24,997,833.33	24,996,485.00
PSI	NTRD	CPD	87818	COMMERZBANK US FINANCE INC CP	0.33000	10/13/11	50,000,000.00	49,994,500.00	49,992,970.00

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PSI	NTRD	CPD	87611	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/14/11	30,000,000.00	29,997,291.67	29,995,398.00
PSI	NTRD	CPD	87720	TOYOTA MOTOR CREDIT CORP CP	0.19000	10/14/11	50,000,000.00	49,996,569.45	49,992,330.00
PSI	NTRD	CPD	87751	ATLANTIS ONE FUNDING CORP CP	0.20000	10/14/11	50,000,000.00	49,996,388.89	49,992,330.00
PSI	NTRD	CPD	87766	ATLANTIS ONE FUNDING CORP CP	0.20000	10/14/11	33,000,000.00	32,997,616.67	32,994,937.80
PSI	NTRD	CPD	87767	ATLANTIS ONE FUNDING CORP CP	0.20000	10/14/11	17,000,000.00	16,998,772.22	16,997,392.20
PSI	NTRD	CPD	87774	COMMERZBANK US FINANCE INC CP	0.34000	10/14/11	25,000,000.00	24,996,930.56	24,996,270.00
PSI	NTRD	CPD	87777	ABBAY NATIONAL NA LLC CP	0.24000	10/14/11	50,000,000.00	49,995,666.67	49,992,330.00
PSI	NTRD	CPD	87794	CRC FUNDING LLC CP	0.17000	10/14/11	50,000,000.00	49,996,930.55	49,992,540.00
PSI	NTRD	CPD	87795	CRC FUNDING LLC CP	0.17000	10/14/11	50,000,000.00	49,996,930.55	49,992,540.00
PSI	NTRD	CPD	87819	BARTON CAPITAL LLC CP	0.50000	10/14/11	50,000,000.00	49,990,972.22	49,992,540.00
PSI	NTRD	CPD	87351	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/17/11	25,000,000.00	24,997,777.78	24,995,625.00
PSI	NTRD	CPD	87680	THAMES ASSET GLOBAL SEC INC CP	0.29000	10/17/11	25,000,000.00	24,996,777.78	24,995,625.00
PSI	NTRD	CPD	87693	THAMES ASSET GLOBAL SEC INC CP	0.28000	10/17/11	29,268,000.00	29,264,357.76	29,262,878.10
PSI	NTRD	CPD	87695	THUNDER BAY FUNDING LLC CP	0.19000	10/17/11	50,000,000.00	49,995,777.78	49,991,250.00
PSI	NTRD	CPD	87803	CAFCO LLC CP	0.17000	10/17/11	32,000,000.00	31,997,582.22	31,994,400.00
PSI	NTRD	CPD	87806	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/17/11	20,000,000.00	19,997,777.78	19,996,500.00
PSI	NTRD	CPD	87831	BRYANT PARK FUNDING LLC CP	0.17000	10/17/11	35,000,000.00	34,997,355.55	34,993,875.00
PSI	NTRD	CPD	87657	CAFCO LLC CP	0.21000	10/18/11	50,000,000.00	49,995,041.67	49,990,815.00
PSI	NTRD	CPD	87690	THAMES ASSET GLOBAL SEC INC CP	0.29000	10/18/11	25,000,000.00	24,996,576.39	24,995,407.50
PSI	NTRD	CPD	87786	HSBC FINANCE CORP CP	0.18000	10/18/11	50,000,000.00	49,995,750.00	49,990,815.00
PSI	NTRD	CPD	87800	BRYANT PARK FUNDING LLC CP	0.17000	10/18/11	25,000,000.00	24,997,993.06	24,995,407.50
PSI	NTRD	CPD	87805	SHEFFIELD RECEIVABLES CORP CP	0.18000	10/18/11	25,000,000.00	24,997,875.00	24,995,277.50
PSI	NTRD	CPD	87807	BRYANT PARK FUNDING LLC CP	0.17000	10/18/11	15,009,000.00	15,007,795.11	15,006,242.85
PSI	NTRD	CPD	87837	THUNDER BAY FUNDING LLC CP	0.16000	10/18/11	50,000,000.00	49,996,222.22	49,990,815.00
PSI	NTRD	CPD	87994	BARTON CAPITAL LLC CP	0.70000	10/18/11	50,000,000.00	49,983,472.22	49,989,250.00
PSI	NTRD	CPD	87635	THUNDER BAY FUNDING LLC CP	0.19000	10/19/11	50,000,000.00	49,995,250.00	49,990,385.00
PSI	NTRD	CPD	87665	CAFCO LLC CP	0.21000	10/19/11	30,000,000.00	29,996,850.00	29,994,231.00
PSI	NTRD	CPD	87678	CRC FUNDING LLC CP	0.21000	10/19/11	50,000,000.00	49,994,750.00	49,990,385.00
PSI	NTRD	CPD	87809	BRYANT PARK FUNDING LLC CP	0.17000	10/19/11	50,000,000.00	49,995,750.00	49,990,385.00
PSI	NTRD	CPD	87810	BRYANT PARK FUNDING LLC CP	0.17000	10/19/11	20,000,000.00	19,998,300.00	19,996,154.00
PSI	NTRD	CPD	87646	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/20/11	50,000,000.00	49,993,402.78	49,989,665.00
PSI	NTRD	CPD	87768	ING US FUNDING LLC CP	0.20000	10/20/11	50,000,000.00	49,994,722.22	49,989,955.00
PSI	NTRD	CPD	87769	ING US FUNDING LLC CP	0.20000	10/20/11	10,000,000.00	9,998,944.44	9,997,991.00
PSI	NTRD	CPD	87812	ABBAY NATIONAL NA LLC CP	0.25000	10/20/11	50,000,000.00	49,993,402.78	49,989,665.00
PSI	NTRD	CPD	87827	ATLANTIS ONE FUNDING CORP CP	0.20000	10/20/11	50,000,000.00	49,994,722.22	49,989,665.00
PSI	NTRD	CPD	87845	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/20/11	50,000,000.00	49,993,402.78	49,989,955.00
PSI	NTRD	CPD	87846	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/20/11	18,000,000.00	17,997,625.00	17,996,383.80
PSI	NTRD	CPD	87750	HSBC FINANCE CORP CP	0.20000	10/21/11	50,000,000.00	49,994,444.44	49,989,525.00
PSI	NTRD	CPD	87783	CITIGROUP FUNDING INC CP	0.28000	10/21/11	50,000,000.00	49,992,222.22	49,989,525.00

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PSI	NTRD	CPD	87826	DEUTSCHE BK FINANCIAL LLC CP	0.27000	10/21/11	50,000,000.00	49,992,500.00	49,989,525.00
PSI	NTRD	CPD	87836	COMMERZBANK US FINANCE INC CP	0.34000	10/21/11	50,000,000.00	49,990,555.55	49,989,525.00
PSI	NTRD	CPD	87927	ATLANTIS ONE FUNDING CORP CP	0.19500	10/21/11	25,000,000.00	24,997,291.66	24,994,610.00
PSI	NTRD	CPD	87928	ATLANTIS ONE FUNDING CORP CP	0.19500	10/21/11	25,068,000.00	25,065,284.30	25,062,595.34
PSI	NTRD	CPD	87647	CRC FUNDING LLC CP	0.21000	10/24/11	50,000,000.00	49,993,291.67	49,988,235.00
PSI	NTRD	CPD	87772	ABBEY NATIONAL NA LLC CP	0.39000	10/24/11	50,000,000.00	49,987,541.66	49,987,885.00
PSI	NTRD	CPD	87850	ATLANTIS ONE FUNDING CORP CP	0.19000	10/24/11	50,000,000.00	49,993,930.56	49,987,885.00
PSI	NTRD	CPD	87875	REGENCY MARKETS NO. 1 LLC CP	0.25000	10/24/11	50,000,000.00	49,992,013.89	49,988,235.00
PSI	NTRD	CPD	87903	BRYANT PARK FUNDING LLC CP	0.17000	10/24/11	25,017,000.00	25,014,282.87	25,011,113.50
PSI	NTRD	CPD	87912	COMMERZBANK US FINANCE INC CP	0.34000	10/24/11	50,000,000.00	49,989,138.89	49,988,235.00
PSI	NTRD	CPD	87648	CIESCO LLC CP	0.21000	10/25/11	50,000,000.00	49,993,000.00	49,987,805.00
PSI	NTRD	CPD	87778	ING US FUNDING LLC CP	0.20000	10/25/11	46,000,000.00	45,993,866.67	45,988,780.60
PSI	NTRD	CPD	87851	COMMERZBANK US FINANCE INC CP	0.34000	10/25/11	50,000,000.00	49,988,666.67	49,987,805.00
PSI	NTRD	CPD	87868	COMMERZBANK US FINANCE INC CP	0.34000	10/25/11	25,000,000.00	24,994,333.33	24,993,902.50
PSI	NTRD	CPD	87897	HSBC FINANCE CORP CP	0.18000	10/25/11	50,000,000.00	49,994,000.00	49,987,805.00
PSI	NTRD	CPD	87915	THAMES ASSET GLOBAL SEC INC CP	0.27000	10/25/11	43,877,000.00	43,869,102.14	43,866,298.40
PSI	NTRD	CPD	87722	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/26/11	25,000,000.00	24,995,833.33	24,993,500.00
PSI	NTRD	CPD	87842	ING US FUNDING LLC CP	0.20000	10/26/11	50,000,000.00	49,993,055.56	49,987,375.00
PSI	NTRD	CPD	87852	ABBEY NATIONAL NA LLC CP	0.24000	10/26/11	50,000,000.00	49,991,666.67	49,987,000.00
PSI	NTRD	CPD	87904	ABBEY NATIONAL NA LLC CP	0.25000	10/26/11	50,000,000.00	49,991,319.44	49,987,000.00
PSI	NTRD	CPD	87909	DANSKE CORP CP	0.28000	10/26/11	50,000,000.00	49,990,277.78	49,987,375.00
PSI	NTRD	CPD	87913	ABBEY NATIONAL NA LLC CP	0.25000	10/27/11	50,000,000.00	49,990,972.22	49,986,555.00
PSI	NTRD	CPD	87956	BRYANT PARK FUNDING LLC CP	0.17000	10/27/11	19,422,000.00	19,419,615.41	19,416,926.97
PSI	NTRD	CPD	87787	ABBEY NATIONAL NA LLC CP	0.25000	10/28/11	50,000,000.00	49,990,625.00	49,986,110.00
PSI	NTRD	CPD	87858	ING US FUNDING LLC CP	0.20000	10/28/11	50,000,000.00	49,992,500.00	49,986,510.00
PSI	NTRD	CPD	87876	DANSKE CORP CP	0.27000	10/28/11	25,000,000.00	24,994,937.50	24,993,255.00
PSI	NTRD	CPD	87898	ATLANTIS ONE FUNDING CORP CP	0.19000	10/28/11	50,000,000.00	49,992,875.00	49,986,110.00
PSI	NTRD	CPD	87923	SHEFFIELD RECEIVABLES CORP CP	0.18000	10/28/11	20,000,000.00	19,997,300.00	19,994,444.00
PSI	NTRD	CPD	87925	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/28/11	25,000,000.00	24,996,812.50	24,993,055.00
PSI	NTRD	CPD	87926	ING US FUNDING LLC CP	0.17000	10/28/11	50,000,000.00	49,993,625.00	49,986,510.00
PSI	NTRD	CPD	87939	RBS FINANCE NV NA INC CP	0.23000	10/28/11	45,000,000.00	44,992,237.50	44,987,859.00
PSI	NTRD	CPD	87941	CRC FUNDING LLC CP	0.17000	10/28/11	25,000,000.00	24,996,812.50	24,993,255.00
PSI	NTRD	CPD	87942	BRYANT PARK FUNDING LLC CP	0.17000	10/28/11	50,000,000.00	49,993,625.00	49,986,510.00
PSI	NTRD	CPD	87957	COMMERZBANK US FINANCE INC CP	0.34000	10/28/11	50,000,000.00	49,987,250.00	49,986,510.00
PSI	NTRD	CPD	87821	ING US FUNDING LLC CP	0.21000	10/31/11	50,000,000.00	49,991,250.00	49,985,040.00
PSI	NTRD	CPD	87822	ING US FUNDING LLC CP	0.21000	10/31/11	17,000,000.00	16,997,025.00	16,994,913.60
PSI	NTRD	CPD	87933	ATLANTIS ONE FUNDING CORP CP	0.19000	10/31/11	25,000,000.00	24,996,041.67	24,992,300.00
PSI	NTRD	CPD	87936	DANSKE CORP CP	0.27000	10/31/11	25,000,000.00	24,994,375.00	24,992,520.00
PSI	NTRD	CPD	87955	ING US FUNDING LLC CP	0.17000	10/31/11	50,000,000.00	49,992,916.66	49,985,040.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	87958	ATLANTIS ONE FUNDING CORP CP	0.20000	10/31/11	25,000,000.00	24,995,833.34	24,992,300.00
PSI	NTRD	CPD	87972	HSBC FINANCE CORP CP	0.19000	10/31/11	50,000,000.00	49,992,083.34	49,985,040.00
PSI	NTRD	CPD	87973	ABBAY NATIONAL NA LLC CP	0.26000	10/31/11	50,000,000.00	49,989,166.66	49,984,600.00
PSI	NTRD	CPD	87996	COMMERZBANK US FINANCE INC CP	0.41000	10/31/11	50,000,000.00	49,982,916.66	49,982,075.00
PSI	NTRD	CPD	87752	THUNDER BAY FUNDING LLC CP	0.19000	11/01/11	32,054,000.00	32,048,755.61	32,044,409.44
PSI	NTRD	CPD	87900	ING US FUNDING LLC CP	0.20000	11/01/11	50,000,000.00	49,991,388.89	49,985,040.00
PSI	NTRD	CPD	87922	DANSKE CORP CP	0.27500	11/01/11	25,000,000.00	24,994,079.86	24,992,520.00
PSI	NTRD	CPD	87949	RBS FINANCE NV NA INC CP	0.25000	11/01/11	50,000,000.00	49,989,236.11	49,985,040.00
PSI	NTRD	CPD	87974	RBS FINANCE NV NA INC CP	0.26000	11/01/11	50,000,000.00	49,988,805.55	49,985,040.00
PSI	NTRD	CPD	87978	DANSKE CORP CP	0.28500	11/01/11	25,000,000.00	24,993,864.58	24,992,520.00
PSI	NTRD	CPD	87980	ING US FUNDING LLC CP	0.17000	11/01/11	26,000,000.00	25,996,193.89	25,992,220.80
PSI	NTRD	CPD	87984	ABBAY NATIONAL NA LLC CP	0.26000	11/01/11	50,000,000.00	49,988,805.55	49,984,600.00
PSI	NTRD	CPD	87910	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/02/11	25,000,000.00	24,995,555.55	24,992,027.50
PSI	NTRD	CPD	87950	RBS FINANCE NV NA INC CP	0.25000	11/02/11	50,000,000.00	49,988,888.89	49,984,515.00
PSI	NTRD	CPD	87995	HSBC FINANCE CORP CP	0.19000	11/02/11	50,000,000.00	49,991,555.56	49,985,040.00
PSI	NTRD	CPD	87997	ING US FUNDING LLC CP	0.17000	11/02/11	50,000,000.00	49,992,444.44	49,984,515.00
PSI	NTRD	CPD	87951	RBS FINANCE NV NA INC CP	0.25000	11/03/11	50,000,000.00	49,988,541.67	49,983,980.00
PSI	NTRD	CPD	87983	RBS FINANCE NV NA INC CP	0.26000	11/03/11	50,000,000.00	49,988,083.33	49,983,980.00
PSI	NTRD	CPD	87998	ABBAY NATIONAL NA LLC CP	0.26000	11/03/11	50,000,000.00	49,988,083.33	49,984,925.00
PSI	NTRD	CPD	87864	HSBC FINANCE CORP CP	0.21000	11/04/11	35,000,000.00	34,993,058.33	34,988,408.00
PSI	NTRD	CPD	87865	SHEFFIELD RECEIVABLES CORP CP	0.20000	11/04/11	50,000,000.00	49,990,555.56	49,982,955.00
PSI	NTRD	CPD	87895	CRC FUNDING LLC CP	0.17000	11/04/11	50,000,000.00	49,991,972.22	49,983,440.00
PSI	NTRD	CPD	87952	RBS FINANCE NV NA INC CP	0.25000	11/04/11	50,000,000.00	49,988,194.45	49,983,440.00
PSI	NTRD	CPD	87975	RBS FINANCE NV NA INC CP	0.26000	11/07/11	50,000,000.00	49,986,638.89	49,981,790.00
PSI	NTRD	CPD	87977	RBS FINANCE NV NA INC CP	0.26000	11/08/11	50,000,000.00	49,986,277.78	49,981,230.00
PSI	NTRD	CPD	87830	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/09/11	25,000,000.00	24,991,875.00	24,990,332.50
PSI	NTRD	CPD	87840	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/09/11	30,000,000.00	29,990,575.00	29,988,399.00
PSI	NTRD	CPD	87902	THAMES ASSET GLOBAL SEC INC CP	0.28000	11/09/11	15,084,000.00	15,079,424.52	15,078,167.02
PSI	NTRD	CPD	87962	CIESCO LLC CP	0.17000	11/09/11	25,000,000.00	24,995,395.84	24,990,332.50
PSI	NTRD	CPD	87798	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	25,000,000.00	24,990,833.33	24,988,875.00
PSI	NTRD	CPD	87823	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	25,000,000.00	24,990,833.34	24,988,875.00
PSI	NTRD	CPD	87866	ATLANTIS ONE FUNDING CORP CP	0.22000	11/14/11	50,000,000.00	49,986,555.55	49,977,125.00
PSI	NTRD	CPD	87901	THAMES ASSET GLOBAL SEC INC CP	0.30000	11/14/11	50,000,000.00	49,981,666.67	49,977,750.00
PSI	NTRD	CPD	87667	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	10,000,000.00	9,996,125.00	9,995,430.00
PSI	NTRD	CPD	87692	REGENCY MARKETS NO. 1 LLC CP	0.31000	11/15/11	26,075,000.00	26,064,895.94	26,063,083.73
PSI	NTRD	CPD	87948	CAFCO LLC CP	0.17000	11/15/11	50,000,000.00	49,989,375.00	49,977,150.00
PSI	NTRD	CPD	87979	CAFCO LLC CP	0.18000	11/15/11	50,000,000.00	49,988,750.00	49,977,150.00
PSI	NTRD	CPD	87855	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/18/11	50,000,000.00	49,980,666.66	49,975,315.00
PSI	NTRD	CPD	87856	THAMES ASSET GLOBAL SEC INC CP	0.29000	11/18/11	13,280,000.00	13,274,865.06	13,273,443.66

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PSI	NTRD	CPD	87924	CAFCO LLC CP	0.21000	11/18/11	25,000,000.00	24,993,000.00	24,987,657.50
PSI	NTRD	CPD	87953	CRC FUNDING LLC CP	0.18000	11/18/11	50,000,000.00	49,988,000.00	49,975,315.00
PSI	NTRD	CPD	87880	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	22,000,000.00	21,992,208.34	21,987,992.40
PSI	NTRD	CPD	87894	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	25,000,000.00	24,991,145.83	24,986,355.00
PSI	NTRD	CPD	87896	SHEFFIELD RECEIVABLES CORP CP	0.25000	11/21/11	35,000,000.00	34,987,604.17	34,980,897.00
PSI	NTRD	CPD	87883	CRC FUNDING LLC CP	0.21000	11/22/11	50,000,000.00	49,984,833.33	49,972,790.00
PSI	NTRD	CPD	87908	VARIABLE FUNDING CAP CO LLC CP	0.19000	11/22/11	25,000,000.00	24,993,138.89	24,986,027.50
PSI	NTRD	CPD	87907	SHEFFIELD RECEIVABLES CORP CP	0.27000	12/02/11	25,000,000.00	24,988,375.00	24,982,787.50
PSI	NTRD	CPD	87954	CIESCO LLC CP	0.26000	12/07/11	25,000,000.00	24,987,902.78	24,981,397.50
PSI	NTRD	CPD	87985	CRC FUNDING LLC CP	0.26000	12/08/11	13,000,000.00	12,993,615.56	12,990,146.00
CPD Total							7,732,176,000.00	7,731,158,460.82	7,730,536,551.10
PSI	NTRD	FCDN	86558	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,943,687.50	49,993,500.00
PSI	NTRD	FCDN	86559	FFCB D/N	0.25500	03/08/12	50,000,000.00	49,943,687.50	49,993,500.00
PSI	NTRD	FCDN	86560	FFCB D/N	0.25500	03/08/12	15,000,000.00	14,983,106.25	14,998,050.00
PSI	NTRD	FCDN	86554	FFCB D/N	0.27000	03/23/12	50,000,000.00	49,934,750.00	49,993,000.00
PSI	NTRD	FCDN	86589	FFCB D/N	0.27000	04/05/12	30,000,000.00	29,957,925.00	29,993,700.00
FCDN Total							195,000,000.00	194,763,156.25	194,971,750.00
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,999,973.21	25,000,000.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,999,894.74	50,000,000.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	4,905,723.55	4,905,000.00
PSI	NTRD	FFCB	86411	FFCB	0.28000	03/16/12	50,000,000.00	50,001,169.47	50,026,500.00
PSI	NTRD	FFCB	86550	FFCB	0.28000	03/16/12	50,000,000.00	49,996,853.62	50,026,500.00
PSI	NTRD	FFCB	86551	FFCB	0.28000	03/16/12	50,000,000.00	49,996,853.62	50,026,500.00
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,946.45	15,164,700.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,775.89	25,274,500.00
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,382,339.08	36,438,158.70
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,399,770.11	26,320,750.00
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,105,408.89	6,316,980.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,569,026.05	17,108,487.50
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,651,328.20	26,715,000.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,252,634.05	10,686,000.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,949,766.75	36,332,400.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,617,787.34	26,715,000.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	51,333,672.68	53,430,000.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,701,164.22	26,715,000.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	41,795,806.41	43,502,706.00
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,449,486.03	12,965,323.80

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PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,364,926.43	26,415,792.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,202,945.40	9,597,096.60
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,045,750.00
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,514,991.33	19,565,739.90
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,115,000.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,992,360.35	40,576,800.00
PSI	NTRD	FFCB	85075	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	25,000,000.00	25,026,000.00
PSI	NTRD	FFCB	85081	FFCB (CALLABLE)	1.54000	10/28/15	25,000,000.00	24,994,906.90	25,026,000.00
PSI	NTRD	FFCB	85595	FFCB (CALLABLE)	1.54000	10/28/15	23,230,000.00	22,871,348.60	23,254,159.20
PSI	NTRD	FFCB	85355	FFCB (CALLABLE)	1.62000	11/16/15	26,495,000.00	26,350,925.49	26,545,075.55
PSI	NTRD	FFCB	85430	FFCB (CALLABLE)	2.00000	12/07/15	25,000,000.00	25,000,000.00	25,074,217.50
PSI	NTRD	FFCB	85557	FFCB (CALLABLE)	2.48000	12/15/15	25,000,000.00	24,978,970.43	25,104,000.00
PSI	NTRD	FFCB	87652	FFCB (CALLABLE)	1.37000	02/25/16	21,445,000.00	21,408,315.36	21,365,867.95
PSI	NTRD	FFCB	86749	FFCB (CALLABLE)	2.44000	04/27/16	14,125,000.00	14,125,000.00	14,297,466.25
PSI	NTRD	FFCB	86751	FFCB (CALLABLE)	2.44000	04/27/16	5,895,000.00	5,895,000.00	5,966,977.95
PSI	NTRD	FFCB	87773	FFCB (CALLABLE)	1.45000	06/14/16	50,000,000.00	50,000,000.00	49,707,500.00
PSI	NTRD	FFCB	87421	FFCB (CALLABLE)	2.10000	08/03/16	25,000,000.00	24,975,807.33	25,034,250.00
PSI	NTRD	FFCB	87538	FFCB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	24,931,750.00
PSI	NTRD	FFCB	87540	FFCB (CALLABLE)	1.50000	08/22/16	41,165,000.00	41,165,000.00	41,052,619.55
PSI	NTRD	FFCB	87577	FFCB (CALLABLE)	1.50000	08/22/16	29,035,000.00	29,035,000.00	28,955,734.45
PSI	NTRD	FFCB	87650	FFCB (CALLABLE)	1.50000	09/06/16	25,000,000.00	25,000,000.00	24,998,000.00
PSI	NTRD	FFCB	87732	FFCB (CALLABLE)	1.47000	09/12/16	29,250,000.00	29,250,000.00	29,067,480.00
PSI	NTRD	FFCB	87733	FFCB (CALLABLE)	1.47000	09/12/16	25,000,000.00	25,000,000.00	24,844,000.00
PSI	NTRD	FFCB	87890	FFCB (CALLABLE)	1.37500	09/26/16	25,000,000.00	25,000,000.00	24,828,500.00
PSI	NTRD	FFCB	87891	FFCB (CALLABLE)	1.39000	09/29/16	25,000,000.00	25,000,000.00	24,706,250.00
PSI	NTRD	FFCB	87578	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	24,971,250.00
PSI	NTRD	FFCB	87579	FFCB (CALLABLE)	1.84000	02/22/17	25,000,000.00	25,000,000.00	24,971,250.00
PSI	NTRD	FFCB	87625	FFCB (CALLABLE)	1.84000	02/22/17	10,000,000.00	9,997,548.51	9,988,500.00
PSI	NTRD	FFCB	87688	FFCB (CALLABLE)	1.83000	03/01/17	13,000,000.00	13,000,000.00	12,975,430.00
		FFCB Total					1,281,204,000.00	1,288,231,426.49	1,302,677,962.90
PSI	NTRD	FHLB	85222	FHLB	0.25000	11/04/11	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,060,814.29	15,088,650.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,602,468.92	37,631,724.90
PSI	NTRD	FHLB	85600	FHLB	0.30000	12/01/11	50,000,000.00	49,995,459.27	50,015,625.00
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,001,414.87	16,099,360.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,001,404.91	16,099,360.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,114,923.60	6,142,912.05
PSI	NTRD	FHLB	79531	FHLB	3.50000	12/09/11	10,000,000.00	10,015,336.13	10,062,100.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	22,983,102.70	23,092,519.50
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	20,806,538.55	20,878,857.50
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,997,968.04	25,131,250.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,112,250.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,977.73	25,122,000.00
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,106,250.00
PSI	NTRD	FHLB	86547	FHLB	0.25000	02/22/12	50,000,000.00	49,993,113.04	50,027,000.00
PSI	NTRD	FHLB	86548	FHLB	0.25000	02/22/12	32,540,000.00	32,535,517.97	32,557,571.60
PSI	NTRD	FHLB	86394	FHLB	0.25000	03/07/12	50,000,000.00	49,994,703.15	50,025,000.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,457,548.05	9,582,554.25
PSI	NTRD	FHLB	86561	FHLB	0.30000	04/04/12	50,000,000.00	49,998,770.25	50,021,000.00
PSI	NTRD	FHLB	86564	FHLB	0.25000	04/04/12	25,000,000.00	24,991,801.65	25,003,905.00
PSI	NTRD	FHLB	86584	FHLB	0.30000	04/04/12	45,000,000.00	45,001,222.07	45,018,900.00
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	29,611,211.19	30,040,395.00
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,433,800.88	24,807,750.00
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,466,250.00
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,061,541.66	17,559,828.00
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,197,684.14	11,552,640.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	25,673,286.91	26,512,250.00
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	25,744,958.50	26,512,250.00
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,497,777.64	20,090,983.05
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	46,990,602.69	48,310,621.95
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,959,913.77	52,672,500.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,143,226.38	31,416,275.00
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,528,762.51	26,604,250.00
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	25,657,968.75	27,064,407.90
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,152,628.35	4,380,240.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,437,464.48	41,539,021.25
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,226,174.10	13,576,550.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,059,694.12	52,529,000.00
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,889,035.07	29,389,616.75
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,186,266.94	46,585,806.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,227,121.94	53,281,250.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,384,808.74	9,761,125.00
PSI	NTRD	FHLB	86659	FHLB (CALLABLE)	2.00000	04/27/15	13,320,000.00	13,320,000.00	13,444,275.60
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,492,704.57	20,412,240.55
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,662,902.34	51,400,000.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,418,970.95	25,748,500.00

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PSI	NTRD	FHLB	84888	FHLB (CALLABLE)	1.80000	10/19/15	32,050,000.00	32,024,040.55	32,073,076.00
PSI	NTRD	FHLB	85121	FHLB (CALLABLE)	1.72500	10/27/15	48,995,000.00	48,993,003.96	48,999,409.55
PSI	NTRD	FHLB	85083	FHLB (CALLABLE)	1.60000	11/10/15	25,000,000.00	24,989,724.81	25,002,000.00
PSI	NTRD	FHLB	85581	FHLB (CALLABLE)	1.70000	11/10/15	50,000,000.00	49,582,126.95	50,096,500.00
PSI	NTRD	FHLB	85755	FHLB (CALLABLE)	1.70000	11/10/15	10,700,000.00	10,513,121.70	10,720,651.00
PSI	NTRD	FHLB	85163	FHLB (CALLABLE)	1.60000	11/18/15	25,000,000.00	25,000,000.00	25,046,000.00
PSI	NTRD	FHLB	85228	FHLB (CALLABLE)	1.55000	11/18/15	35,000,000.00	35,000,000.00	35,058,800.00
PSI	NTRD	FHLB	85629	FHLB (CALLABLE)	1.55000	11/18/15	50,000,000.00	48,889,208.33	50,084,000.00
PSI	NTRD	FHLB	85630	FHLB (CALLABLE)	1.55000	11/18/15	355,000.00	347,113.38	355,596.40
PSI	NTRD	FHLB	87655	FHLB (CALLABLE)	1.48000	03/21/16	22,750,000.00	22,716,082.70	22,645,805.00
PSI	NTRD	FHLB	86646	FHLB (CALLABLE)	2.70000	04/18/16	28,285,000.00	28,285,000.00	28,655,533.50
PSI	NTRD	FHLB	87580	FHLB (CALLABLE)	1.50000	06/09/16	25,000,000.00	25,000,000.00	24,781,000.00
PSI	NTRD	FHLB	87590	FHLB (CALLABLE)	1.50000	06/09/16	13,815,000.00	13,815,000.00	13,693,980.60
PSI	NTRD	FHLB	87735	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	24,966,250.00
PSI	NTRD	FHLB	87736	FHLB (CALLABLE)	1.50000	06/30/16	25,000,000.00	25,000,000.00	24,966,250.00
PSI	NTRD	FHLB	87215	FHLB (CALLABLE)	2.25000	07/20/16	25,000,000.00	24,992,799.67	25,120,750.00
PSI	NTRD	FHLB	87392	FHLB (CALLABLE)	2.12500	08/10/16	11,270,000.00	11,248,101.53	11,287,355.80
PSI	NTRD	FHLB	87514	FHLB (CALLABLE)	1.50000	08/22/16	25,000,000.00	25,000,000.00	24,881,000.00
PSI	NTRD	FHLB	87591	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,894,000.00
PSI	NTRD	FHLB	87602	FHLB (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	24,894,000.00
PSI	NTRD	FHLB	87512	FHLB (CALLABLE)	1.55000	09/02/16	25,000,000.00	25,000,000.00	24,808,250.00
PSI	NTRD	FHLB	87513	FHLB (CALLABLE)	1.55000	09/02/16	24,750,000.00	24,750,000.00	24,560,167.50
PSI	NTRD	FHLB	87543	FHLB (CALLABLE)	1.60000	09/07/16	25,000,000.00	25,000,000.00	24,861,500.00
PSI	NTRD	FHLB	87565	FHLB (CALLABLE)	1.60000	09/07/16	40,000,000.00	39,980,241.10	39,778,400.00
PSI	NTRD	FHLB	87632	FHLB (CALLABLE)	1.51000	09/16/16	33,425,000.00	33,395,164.48	33,247,429.69
PSI	NTRD	FHLB	87674	FHLB (CALLABLE)	1.51000	09/16/16	11,385,000.00	11,370,885.59	11,324,517.19
PSI	NTRD	FHLB	87734	FHLB (CALLABLE)	1.57000	09/23/16	16,925,000.00	16,925,000.00	16,926,015.50
PSI	NTRD	FHLB	87745	FHLB (CALLABLE)	1.52000	09/28/16	17,775,000.00	17,775,000.00	17,706,566.25
PSI	NTRD	FHLB	87746	FHLB (CALLABLE)	1.65000	09/28/16	50,000,000.00	50,000,000.00	49,666,000.00
PSI	NTRD	FHLB	87747	FHLB (CALLABLE)	1.52000	09/28/16	25,000,000.00	25,000,000.00	24,903,750.00
PSI	NTRD	FHLB	87758	FHLB (CALLABLE)	1.70000	12/23/16	33,490,000.00	33,490,000.00	33,400,246.80
PSI	NTRD	FHLB	87672	FHLB (CALLABLE)	1.85000	03/21/17	22,150,000.00	22,133,470.23	22,190,977.50
		FHLB Total					2,174,700,000.00	2,186,725,676.79	2,210,211,406.63
PSI	NTRD	FHLD	85636	FHLB D/N	0.33000	12/13/11	50,000,000.00	49,966,541.67	49,998,000.00
PSI	NTRD	FHLD	85637	FHLB D/N	0.33000	12/13/11	7,000,000.00	6,995,315.83	6,999,720.00
PSI	NTRD	FHLD	85634	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,966,083.33	49,998,000.00
PSI	NTRD	FHLD	85635	FHLB D/N	0.33000	12/14/11	50,000,000.00	49,966,083.33	49,998,000.00
		FHLD Total					157,000,000.00	156,894,024.16	156,993,720.00

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PSI	NTRD	FHLM	85751	FHLMC	1.12500	12/15/11	50,000,000.00	50,078,824.36	50,101,560.00
PSI	NTRD	FHLM	85752	FHLMC	1.12500	12/15/11	27,323,000.00	27,366,074.36	27,378,498.48
PSI	NTRD	FHLM	86412	FHLMC	2.12500	03/23/12	50,000,000.00	50,437,127.20	50,453,125.00
PSI	NTRD	FHLM	86424	FHLMC	2.12500	03/23/12	50,000,000.00	50,431,653.85	50,453,125.00
PSI	NTRD	FHLM	86425	FHLMC	2.12500	03/23/12	50,000,000.00	50,431,653.85	50,453,125.00
PSI	NTRD	FHLM	86449	FHLMC	2.12500	03/23/12	50,000,000.00	50,429,216.07	50,453,125.00
PSI	NTRD	FHLM	86450	FHLMC	2.12500	03/23/12	50,000,000.00	50,429,216.07	50,453,125.00
PSI	NTRD	FHLM	86494	FHLMC	2.12500	03/23/12	25,000,000.00	25,211,578.15	25,226,562.50
PSI	NTRD	FHLM	86682	FHLMC	1.75000	06/15/12	50,000,000.00	50,497,269.32	50,520,500.00
PSI	NTRD	FHLM	86683	FHLMC	1.75000	06/15/12	35,000,000.00	35,348,088.52	35,364,350.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,170,697.09	17,606,904.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	26,330,135.08	26,833,250.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	53,351,549.34	54,546,000.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,439,100.97	7,784,935.48
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	50,382,810.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,123,383.08	25,777,000.00
PSI	NTRD	FHLM	84874	FHLMC (CALLABLE)	2.05000	10/15/15	25,000,000.00	24,997,980.56	25,017,000.00
PSI	NTRD	FHLM	85076	FHLMC (CALLABLE)	1.70000	11/04/15	25,000,000.00	24,995,906.35	25,029,250.00
PSI	NTRD	FHLM	85144	FHLMC (CALLABLE)	1.70000	11/04/15	21,300,000.00	21,273,841.59	21,324,921.00
PSI	NTRD	FHLM	85384	FHLMC (CALLABLE)	1.75000	11/23/15	50,000,000.00	49,792,602.74	50,099,000.00
PSI	NTRD	FHLM	85399	FHLMC (CALLABLE)	1.75000	11/23/15	25,000,000.00	24,873,140.11	25,049,500.00
PSI	NTRD	FHLM	86645	FHLMC (CALLABLE)	2.65000	04/14/16	27,442,000.00	27,429,555.72	27,462,032.66
PSI	NTRD	FHLM	86764	FHLMC (CALLABLE)	2.50000	05/10/16	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	FHLM	87200	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,928,780.82	30,319,200.00
PSI	NTRD	FHLM	87209	FHLMC (CALLABLE)	2.00000	06/29/16	30,000,000.00	29,878,927.40	30,319,200.00
PSI	NTRD	FHLM	87214	FHLMC (CALLABLE)	1.89000	07/13/16	50,000,000.00	49,653,851.12	50,234,000.00
PSI	NTRD	FHLM	87181	FHLMC (CALLABLE)	2.12500	07/18/16	25,000,000.00	24,964,039.41	25,120,750.00
PSI	NTRD	FHLM	87274	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,136,717.50
PSI	NTRD	FHLM	87275	FHLMC (CALLABLE)	2.31000	07/27/16	25,000,000.00	25,000,000.00	25,136,717.50
PSI	NTRD	FHLM	87374	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,106,500.00
PSI	NTRD	FHLM	87375	FHLMC (CALLABLE)	2.20000	08/10/16	25,000,000.00	25,000,000.00	25,106,500.00
PSI	NTRD	FHLM	87541	FHLMC (CALLABLE)	1.50000	08/24/16	32,500,000.00	32,493,617.73	32,544,525.00
PSI	NTRD	FHLM	87530	FHLMC (CALLABLE)	1.55000	09/01/16	25,000,000.00	25,000,000.00	24,995,000.00
PSI	NTRD	FHLM	87527	FHLMC (CALLABLE)	1.55000	09/06/16	30,000,000.00	30,000,000.00	29,997,000.00
PSI	NTRD	FHLM	87539	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	24,931,500.00
PSI	NTRD	FHLM	87542	FHLMC (CALLABLE)	1.58000	09/06/16	25,000,000.00	25,000,000.00	24,931,500.00
PSI	NTRD	FHLM	87671	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,981,373.83	24,951,250.00
PSI	NTRD	FHLM	87673	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	24,981,373.83	24,951,250.00
PSI	NTRD	FHLM	87744	FHLMC (CALLABLE)	1.60000	09/09/16	25,000,000.00	25,000,000.00	24,951,250.00

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PSI	NTRD	FHLM	87945	FHLMC (CALLABLE)	1.60000	09/09/16	30,490,000.00	30,490,000.00	30,430,544.50
PSI	NTRD	FHLM	87603	FHLMC (CALLABLE)	1.50000	09/12/16	25,000,000.00	24,993,815.00	24,939,500.00
PSI	NTRD	FHLM	87651	FHLMC (CALLABLE)	1.55000	09/20/16	20,000,000.00	19,980,120.42	19,979,800.00
PSI	NTRD	FHLM	87653	FHLMC (CALLABLE)	1.55000	09/20/16	30,000,000.00	29,970,180.62	29,969,700.00
PSI	NTRD	FHLM	87654	FHLMC (CALLABLE)	1.60000	09/20/16	25,000,000.00	25,000,000.00	25,066,750.00
PSI	NTRD	FHLM	87965	FHLMC (CALLABLE)	1.50000	09/21/16	25,000,000.00	25,000,000.00	24,975,000.00
PSI	NTRD	FHLM	87697	FHLMC (CALLABLE)	1.65000	09/22/16	20,000,000.00	20,000,000.00	19,985,200.00
PSI	NTRD	FHLM	87698	FHLMC (CALLABLE)	1.65000	09/22/16	30,000,000.00	30,000,000.00	29,977,800.00
PSI	NTRD	FHLM	87699	FHLMC (CALLABLE)	1.65000	09/23/16	50,000,000.00	50,000,000.00	49,827,000.00
PSI	NTRD	FHLM	87759	FHLMC (CALLABLE)	1.45000	09/27/16	20,000,000.00	19,984,035.03	19,897,800.00
PSI	NTRD	FHLM	87760	FHLMC (CALLABLE)	1.45000	09/27/16	30,000,000.00	29,976,052.55	29,846,700.00
PSI	NTRD	FHLM	87761	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,898,250.00
PSI	NTRD	FHLM	87762	FHLMC (CALLABLE)	1.55000	09/27/16	30,000,000.00	30,000,000.00	29,877,900.00
PSI	NTRD	FHLM	87780	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,898,250.00
PSI	NTRD	FHLM	87789	FHLMC (CALLABLE)	1.55000	09/27/16	25,000,000.00	25,000,000.00	24,898,250.00
PSI	NTRD	FHLM	87748	FHLMC (CALLABLE)	1.25000	09/28/16	50,000,000.00	49,815,303.78	49,708,500.00
PSI	NTRD	FHLM	87790	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,907,550.68	24,854,250.00
PSI	NTRD	FHLM	87793	FHLMC (CALLABLE)	1.25000	09/28/16	25,000,000.00	24,907,550.68	24,854,250.00
PSI	NTRD	FHLM	87791	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	24,819,750.00
PSI	NTRD	FHLM	87792	FHLMC (CALLABLE)	1.51000	09/30/16	25,000,000.00	25,000,000.00	24,819,750.00
PSI	NTRD	FHLM	87610	FHLMC (CALLABLE)	1.55000	03/06/17	25,000,000.00	24,963,213.77	24,943,250.00
PSI	NTRD	FHLM	87621	FHLMC (CALLABLE)	1.75000	03/21/17	25,000,000.00	25,000,000.00	25,006,250.00
FHLM Total							1,867,909,000.00	1,875,308,381.05	1,880,025,253.62
PSI	NTRD	FHLMD	86586	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,943,055.55	49,993,500.00
PSI	NTRD	FHLMD	86587	FHLMC D/N	0.25000	03/12/12	50,000,000.00	49,943,055.55	49,993,500.00
PSI	NTRD	FHLMD	86585	FHLMC D/N	0.25000	03/16/12	40,000,000.00	39,953,333.33	39,994,400.00
FHLMD Total							140,000,000.00	139,839,444.43	139,981,400.00
PSI	NTRD	FNMA	86549	FNMA	5.00000	02/16/12	40,000,000.00	40,709,354.94	40,716,000.00
PSI	NTRD	FNMA	86556	FNMA	1.00000	04/04/12	50,000,000.00	50,178,903.31	50,196,500.00
PSI	NTRD	FNMA	86557	FNMA	1.00000	04/04/12	50,000,000.00	50,178,903.31	50,196,500.00
PSI	NTRD	FNMA	86562	FNMA	1.00000	04/04/12	50,000,000.00	50,177,289.26	50,196,500.00
PSI	NTRD	FNMA	86563	FNMA	1.00000	04/04/12	50,000,000.00	50,177,289.26	50,196,500.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	51,496,306.48	52,600,000.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	51,421,428.68	52,615,500.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	51,421,428.68	52,615,500.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,728,846.46	26,303,250.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	26,034,750.00

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PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,975,373.08	25,896,750.00
PSI	NTRD	FNMA	84664	FNMA (CALLABLE)	1.75000	09/14/15	14,710,000.00	14,695,459.17	14,808,115.70
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,212,029.81	35,892,150.00
PSI	NTRD	FNMA	85057	FNMA (CALLABLE)	1.55000	10/27/15	38,500,000.00	38,468,647.59	38,533,110.00
PSI	NTRD	FNMA	85185	FNMA (CALLABLE)	1.55000	10/27/15	25,000,000.00	25,000,000.00	25,021,500.00
PSI	NTRD	FNMA	85189	FNMA (CALLABLE)	1.55000	10/27/15	50,000,000.00	49,995,095.11	50,043,000.00
PSI	NTRD	FNMA	85058	FNMA (CALLABLE)	1.65000	10/29/15	25,000,000.00	24,969,420.87	25,025,500.00
PSI	NTRD	FNMA	85680	FNMA (CALLABLE)	1.65000	10/29/15	50,000,000.00	48,743,106.36	50,051,000.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,925,798.13	25,577,500.00
PSI	NTRD	FNMA	85227	FNMA (CALLABLE)	1.55000	11/12/15	25,000,000.00	25,000,000.00	25,041,750.00
PSI	NTRD	FNMA	87152	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,823,757.04	50,083,500.00
PSI	NTRD	FNMA	87159	FNMA (CALLABLE)	1.55000	11/12/15	50,000,000.00	49,823,757.04	50,083,500.00
PSI	NTRD	FNMA	87160	FNMA (CALLABLE)	1.55000	11/12/15	17,000,000.00	16,940,077.39	17,028,390.00
PSI	NTRD	FNMA	85244	FNMA (CALLABLE)	1.56000	11/23/15	25,000,000.00	25,000,000.00	25,054,500.00
PSI	NTRD	FNMA	86676	FNMA (CALLABLE)	2.37500	01/27/16	22,955,000.00	22,902,538.76	23,106,503.00
PSI	NTRD	FNMA	86762	FNMA (CALLABLE)	2.50000	05/09/16	19,650,000.00	19,650,000.00	19,899,162.00
PSI	NTRD	FNMA	86763	FNMA (CALLABLE)	2.50000	05/09/16	20,680,000.00	20,680,000.00	20,942,222.40
PSI	NTRD	FNMA	86830	FNMA (CALLABLE)	2.30000	05/23/16	13,950,000.00	13,930,575.37	14,115,656.25
PSI	NTRD	FNMA	86885	FNMA (CALLABLE)	2.35000	06/02/16	25,000,000.00	24,982,725.23	25,074,750.00
PSI	NTRD	FNMA	86886	FNMA (CALLABLE)	2.25000	06/06/16	15,600,000.00	15,589,049.26	15,775,500.00
PSI	NTRD	FNMA	86928	FNMA (CALLABLE)	2.35000	06/09/16	25,000,000.00	25,000,000.00	25,090,250.00
PSI	NTRD	FNMA	87146	FNMA (CALLABLE)	2.20000	07/05/16	31,275,000.00	31,275,000.00	31,402,602.00
PSI	NTRD	FNMA	87201	FNMA (CALLABLE)	2.25000	07/05/16	36,000,000.00	35,965,733.99	36,146,880.00
PSI	NTRD	FNMA	87182	FNMA (CALLABLE)	2.10000	07/18/16	50,000,000.00	49,880,131.36	50,245,000.00
PSI	NTRD	FNMA	87365	FNMA (CALLABLE)	2.20000	08/08/16	50,000,000.00	49,992,721.67	50,216,500.00
PSI	NTRD	FNMA	87406	FNMA (CALLABLE)	2.10000	08/15/16	15,450,000.00	15,446,236.86	15,611,298.00
PSI	NTRD	FNMA	87486	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,877,599.89	25,101,562.50
PSI	NTRD	FNMA	87501	FNMA (CALLABLE)	1.50000	08/24/16	25,000,000.00	24,938,799.95	25,101,562.50
PSI	NTRD	FNMA	87529	FNMA (CALLABLE)	1.55000	08/24/16	33,585,000.00	33,578,419.11	33,591,381.15
PSI	NTRD	FNMA	87888	FNMA (CALLABLE)	1.35000	09/20/16	20,120,000.00	20,120,000.00	20,039,721.20
PSI	NTRD	FNMA	87889	FNMA (CALLABLE)	1.37500	09/23/16	50,000,000.00	50,000,000.00	49,610,000.00
PSI	NTRD	FNMA	87870	FNMA (CALLABLE)	1.50000	09/30/16	37,000,000.00	37,000,000.00	36,884,375.00
FNMA Total							1,411,475,000.00	1,415,871,803.42	1,427,766,191.70
PSI	NTRD	MCSA	84399	FNMA (CALLABLE)	2.00000	08/10/15	50,000,000.00	50,000,000.00	50,102,000.00
PSI	NTRD	MCSA	84400	FNMA (CALLABLE)	2.12500	08/11/15	50,000,000.00	50,000,000.00	50,111,500.00
PSI	NTRD	MCSA	84709	FNMA (CALLABLE)	1.37500	09/28/15	50,000,000.00	50,000,000.00	50,134,500.00
PSI	NTRD	MCSA	84710	FNMA (CALLABLE)	1.50000	09/29/15	50,000,000.00	50,000,000.00	50,152,000.00
PSI	NTRD	MCSA	84712	FNMA (CALLABLE)	1.37500	09/29/15	50,000,000.00	50,000,000.00	50,138,500.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	84721	FNMA (CALLABLE)	1.50000	09/29/15	25,000,000.00	25,000,000.00	25,072,500.00
PSI	NTRD	MCSA	84722	FNMA (CALLABLE)	1.37500	09/29/15	25,000,000.00	25,000,000.00	25,064,500.00
PSI	NTRD	MCSA	84731	FNMA (CALLABLE)	1.37500	09/29/15	15,000,000.00	15,000,000.00	15,038,700.00
PSI	NTRD	MCSA	84749	FNMA (CALLABLE)	1.37500	09/29/15	25,000,000.00	25,000,000.00	25,064,500.00
PSI	NTRD	MCSA	84723	FNMA (CALLABLE)	2.65000	10/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	85082	FNMA (CALLABLE)	2.00000	11/09/15	25,000,000.00	25,000,000.00	25,050,000.00
PSI	NTRD	MCSA	85077	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	25,064,250.00
PSI	NTRD	MCSA	85078	FNMA (CALLABLE)	2.00000	11/17/15	25,000,000.00	25,000,000.00	25,064,250.00
PSI	NTRD	MCSA	85079	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	25,068,000.00
PSI	NTRD	MCSA	85080	FNMA (CALLABLE)	2.12500	11/17/15	25,000,000.00	25,000,000.00	25,068,000.00
PSI	NTRD	MCSA	85097	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	MCSA	85098	FNMA (CALLABLE)	2.50000	11/19/15	25,000,000.00	25,000,000.00	24,953,125.00
PSI	NTRD	MCSA	85119	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,898,000.00
PSI	NTRD	MCSA	85120	FNMA (CALLABLE)	2.40000	11/23/15	25,000,000.00	25,000,000.00	24,898,000.00
PSI	NTRD	MCSA	85249	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	25,051,750.00
PSI	NTRD	MCSA	85250	FNMA (CALLABLE)	1.15000	11/24/15	25,000,000.00	25,000,000.00	25,051,750.00
PSI	NTRD	MCSA	85230	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,053,750.00
PSI	NTRD	MCSA	85231	FNMA (CALLABLE)	1.60000	12/01/15	25,000,000.00	25,000,000.00	25,053,750.00
PSI	NTRD	MCSA	85233	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,048,750.00
PSI	NTRD	MCSA	85234	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	MCSA	85235	FNMA (CALLABLE)	1.50000	12/01/15	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	MCSA	85271	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,960,500.00
PSI	NTRD	MCSA	85272	FHLMC (CALLABLE)	1.35000	12/01/15	25,000,000.00	25,000,000.00	24,960,500.00
PSI	NTRD	MCSA	85245	FNMA (CALLABLE)	1.50000	12/02/15	25,000,000.00	25,000,000.00	25,057,500.00
PSI	NTRD	MCSA	85246	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,966,000.00
PSI	NTRD	MCSA	85247	FNMA (CALLABLE)	1.55000	12/02/15	25,000,000.00	25,000,000.00	24,966,000.00
PSI	NTRD	MCSA	85252	FNMA (CALLABLE)	1.50000	12/02/15	20,000,000.00	20,000,000.00	20,046,000.00
PSI	NTRD	MCSA	85267	FHLMC (CALLABLE)	2.25000	12/02/15	25,000,000.00	25,000,000.00	25,098,750.00
PSI	NTRD	MCSA	85282	FHLMC (CALLABLE)	2.25000	12/03/15	50,000,000.00	50,000,000.00	50,157,000.00
PSI	NTRD	MCSA	85270	FHLMC (CALLABLE)	2.25000	12/09/15	25,000,000.00	25,000,000.00	24,919,000.00
PSI	NTRD	MCSA	85467	FHLMC (CALLABLE)	3.00000	12/15/15	50,000,000.00	50,000,000.00	50,167,500.00
PSI	NTRD	MCSA	85468	FHLMC (CALLABLE)	3.00000	12/17/15	50,000,000.00	50,000,000.00	50,170,000.00
PSI	NTRD	MCSA	85469	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	49,786,000.00
PSI	NTRD	MCSA	85470	FHLMC (CALLABLE)	3.00000	12/22/15	50,000,000.00	50,000,000.00	50,175,500.00
PSI	NTRD	MCSA	85408	FHLMC (CALLABLE)	3.00000	12/23/15	25,000,000.00	25,000,000.00	25,060,000.00
PSI	NTRD	MCSA	85471	FHLMC (CALLABLE)	3.00000	12/23/15	50,000,000.00	50,000,000.00	50,120,000.00
PSI	NTRD	MCSA	85485	FHLMC (CALLABLE)	3.37500	12/29/15	25,000,000.00	25,000,000.00	24,939,500.00
PSI	NTRD	MCSA	85533	FHLMC (CALLABLE)	2.75000	12/29/15	50,000,000.00	50,000,000.00	50,314,500.00
PSI	NTRD	MCSA	85559	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,241,000.00

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PSI	NTRD	MCSA	85560	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	50,000,000.00	50,243,000.00
PSI	NTRD	MCSA	85561	FHLMC (CALLABLE)	3.25000	12/29/15	50,000,000.00	49,957,557.50	50,302,500.00
PSI	NTRD	MCSA	85483	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,142,500.00
PSI	NTRD	MCSA	85532	FHLMC (CALLABLE)	2.62500	12/30/15	50,000,000.00	50,000,000.00	50,065,000.00
PSI	NTRD	MCSA	85534	FHLMC (CALLABLE)	3.25000	12/30/15	50,000,000.00	50,000,000.00	50,167,500.00
PSI	NTRD	MCSA	85562	FHLMC (CALLABLE)	3.37500	12/30/15	50,000,000.00	50,000,000.00	50,152,500.00
PSI	NTRD	MCSA	85682	FHLB (CALLABLE)	4.00000	01/07/16	50,000,000.00	50,000,000.00	50,022,000.00
PSI	NTRD	MCSA	86649	FHLB (CALLABLE)	7.50000	05/03/16	50,000,000.00	50,000,000.00	50,301,000.00
PSI	NTRD	MCSA	86887	FHLB (CALLABLE)	6.00000	06/01/16	25,000,000.00	25,000,000.00	25,200,750.00
PSI	NTRD	MCSA	87180	FHLB (CALLABLE)	4.75000	07/13/16	50,000,000.00	50,000,000.00	50,479,000.00
PSI	NTRD	MCSA	87205	FHLB (CALLABLE)	5.00000	07/19/16	50,000,000.00	50,000,000.00	50,643,000.00
PSI	NTRD	MCSA	87216	FHLB (CALLABLE)	5.12500	07/19/16	25,000,000.00	25,000,000.00	25,312,000.00
PSI	NTRD	MCSA	87238	FHLB (CALLABLE)	5.75000	07/19/16	50,000,000.00	50,000,000.00	50,689,500.00
PSI	NTRD	MCSA	87253	FHLB (CALLABLE)	6.00000	07/19/16	25,000,000.00	25,000,000.00	25,376,000.00
PSI	NTRD	MCSA	87183	FHLB (CALLABLE)	5.25000	07/20/16	50,000,000.00	50,000,000.00	50,584,500.00
PSI	NTRD	MCSA	87204	FHLB (CALLABLE)	5.12500	07/20/16	50,000,000.00	50,000,000.00	50,574,000.00
PSI	NTRD	MCSA	87254	FHLB (CALLABLE)	6.00000	07/27/16	50,000,000.00	50,000,000.00	50,850,000.00
PSI	NTRD	MCSA	87393	FHLB (CALLABLE)	5.00000	08/15/16	25,000,000.00	25,000,000.00	24,823,500.00
PSI	NTRD	MCSA	87422	FHLMC (CALLABLE)	4.00000	08/23/16	50,000,000.00	50,000,000.00	50,255,500.00
PSI	NTRD	MCSA	87487	FHLMC (CALLABLE)	1.50000	08/24/16	25,000,000.00	25,000,000.00	25,056,250.00
PSI	NTRD	MCSA	87700	FHLMC (CALLABLE)	3.00000	09/23/16	50,000,000.00	50,000,000.00	49,928,000.00
PSI	NTRD	MCSA	87622	FHLMC (CALLABLE)	3.10000	03/16/17	30,000,000.00	30,000,000.00	29,859,600.00
MCSA Total							2,390,000,000.00	2,389,957,557.50	2,398,384,550.00
PSI	NTRD	NCD1	87666	UNION BK OF CALIFORNIA CD	0.18000	10/25/11	50,000,000.00	50,000,000.00	49,992,013.50
PSI	NTRD	NCD1	87828	UNION BK OF CALIFORNIA CD	0.21000	11/16/11	50,000,000.00	50,000,000.00	49,987,601.00
PSI	NTRD	NCD1	87961	UNION BK OF CALIFORNIA CD	0.15000	11/29/11	50,000,000.00	50,000,000.00	49,978,347.50
PSI	NTRD	NCD1	87899	UNION BK OF CALIFORNIA CD	0.23000	12/05/11	50,000,000.00	50,000,000.00	49,983,510.00
PSI	NTRD	NCD1	87857	UNION BK OF CALIFORNIA CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	49,977,519.50
NCD1 Total							250,000,000.00	250,000,000.00	249,918,991.50
PSI	NTRD	NOTE	85124	USTN	0.75000	11/30/11	50,000,000.00	50,040,632.81	50,054,685.00
PSI	NTRD	NOTE	85125	USTN	0.75000	11/30/11	50,000,000.00	50,040,632.81	50,054,685.00
PSI	NTRD	NOTE	85525	USTN	0.75000	11/30/11	50,000,000.00	50,038,298.60	50,054,685.00
PSI	NTRD	NOTE	85567	USTN	0.75000	11/30/11	50,000,000.00	50,035,880.34	50,054,685.00
PSI	NTRD	NOTE	85568	USTN	0.75000	11/30/11	50,000,000.00	50,035,880.34	50,054,685.00
PSI	NTRD	NOTE	85122	USTN	1.12500	12/15/11	50,000,000.00	50,087,606.88	50,107,500.00
PSI	NTRD	NOTE	85123	USTN	1.12500	12/15/11	30,000,000.00	30,052,564.13	30,064,500.00
PSI	NTRD	NOTE	85223	USTN	1.12500	12/15/11	50,000,000.00	50,090,060.76	50,107,500.00

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PSI	NTRD	NOTE	85224	USTN	1.12500	12/15/11	50,000,000.00	50,090,060.76	50,107,500.00
PSI	NTRD	NOTE	85437	USTN	1.12500	12/15/11	50,000,000.00	50,083,264.80	50,107,500.00
PSI	NTRD	NOTE	85438	USTN	1.12500	12/15/11	50,000,000.00	50,083,264.80	50,107,500.00
PSI	NTRD	NOTE	85753	USTN	4.62500	12/31/11	50,000,000.00	50,531,758.13	50,552,500.00
PSI	NTRD	NOTE	85754	USTN	4.62500	12/31/11	23,000,000.00	23,244,608.74	23,254,150.00
PSI	NTRD	NOTE	85508	USTN	1.12500	01/15/12	50,000,000.00	50,114,789.60	50,154,500.00
PSI	NTRD	NOTE	85509	USTN	1.12500	01/15/12	50,000,000.00	50,114,789.60	50,154,500.00
PSI	NTRD	NOTE	85574	USTN	1.12500	01/15/12	50,000,000.00	50,108,665.82	50,154,500.00
PSI	NTRD	NOTE	85575	USTN	1.12500	01/15/12	50,000,000.00	50,108,665.82	50,154,500.00
PSI	NTRD	NOTE	85744	USTN	4.75000	01/31/12	50,000,000.00	50,723,183.67	50,767,500.00
PSI	NTRD	NOTE	85745	USTN	4.75000	01/31/12	50,000,000.00	50,723,183.67	50,767,500.00
PSI	NTRD	NOTE	86410	USTN	1.37500	03/15/12	50,000,000.00	50,248,628.43	50,285,000.00
PSI	NTRD	NOTE	86530	USTN	1.00000	03/31/12	50,000,000.00	50,169,835.07	50,220,500.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,145,747.95	52,808,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,572,873.98	26,404,250.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	48,611,483.51	51,296,875.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	48,575,375.52	51,296,875.00
NOTE Total							1,178,000,000.00	1,180,671,736.54	1,189,147,075.00
PSI	NTRD	TBIL	85746	UST BILL	0.29000	12/15/11	50,000,000.00	49,969,791.67	49,998,500.00
PSI	NTRD	TBIL	85747	UST BILL	0.29000	12/15/11	50,000,000.00	49,969,791.67	49,998,500.00
PSI	NTRD	TBIL	86565	UST BILL	0.25750	04/05/12	50,000,000.00	49,933,121.53	49,985,500.00
PSI	NTRD	TBIL	86566	UST BILL	0.25750	04/05/12	50,000,000.00	49,933,121.53	49,985,500.00
TBIL Total							200,000,000.00	199,805,826.40	199,968,000.00
PSI	NTRD	YANK1	87439	TORONTO DOMINION BK NY CD	0.14000	10/03/11	50,000,000.00	50,000,000.00	49,999,333.00
PSI	NTRD	YANK1	87668	BNP PARIBAS SF CD	0.30000	10/03/11	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	87669	RABOBANK NEDERLAND NV NY CD	0.17000	10/03/11	50,000,000.00	50,000,000.00	49,999,458.00
PSI	NTRD	YANK1	87473	DEUTSCHE BK AG NY CD	0.20000	10/05/11	50,000,000.00	50,000,000.00	49,999,304.50
PSI	NTRD	YANK1	87640	LLOYDS TSB BK PLC NY CD	0.17000	10/05/11	50,000,000.00	50,000,000.00	49,999,096.50
PSI	NTRD	YANK1	87641	LLOYDS TSB BK PLC NY CD	0.17000	10/05/11	25,000,000.00	25,000,000.00	24,999,548.25
PSI	NTRD	YANK1	87740	DEUTSCHE BK AG NY CD	0.25000	10/05/11	25,000,000.00	25,000,000.00	24,999,826.00
PSI	NTRD	YANK1	87694	CREDIT AGRICOLE CIB NY CD	0.34000	10/06/11	50,000,000.00	50,000,069.42	50,000,330.00
PSI	NTRD	YANK1	87510	BARCLAYS BK PLC NY CD	0.25000	10/07/11	50,000,000.00	50,000,041.65	49,999,415.50
PSI	NTRD	YANK1	87728	SOCIETE GENERALE NY CD	0.32000	10/07/11	50,000,000.00	50,000,083.31	50,000,095.00
PSI	NTRD	YANK1	87729	SOCIETE GENERALE NY CD	0.32000	10/07/11	25,000,000.00	25,000,041.65	25,000,047.50
PSI	NTRD	YANK1	87547	NORDEA BK FINLAND PLC NY CD	0.18000	10/12/11	50,000,000.00	50,000,000.00	49,997,665.50
PSI	NTRD	YANK1	87763	BNP PARIBAS SF CD	0.28000	10/12/11	50,000,000.00	50,000,000.00	49,999,332.00
PSI	NTRD	YANK1	87681	UBS AG STAMFORD CT CD	0.20000	10/13/11	50,000,000.00	50,000,000.00	49,997,832.00

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PSI	NTRD	YANK1	87682	UBS AG STAMFORD CT CD	0.20000	10/13/11	25,000,000.00	25,000,000.00	24,998,916.00
PSI	NTRD	YANK1	87325	RABOBANK NEDERLAND NV NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	49,996,927.50
PSI	NTRD	YANK1	87336	DNB NOR BANK ASA NY CD	0.19000	10/17/11	50,000,000.00	50,000,000.00	49,996,927.50
PSI	NTRD	YANK1	87802	SOCIETE GENERALE NY CD	0.33000	10/17/11	50,000,000.00	50,000,222.15	50,000,230.00
PSI	NTRD	YANK1	87339	CREDIT SUISSE NY CD	0.19000	10/18/11	50,000,000.00	50,000,000.00	49,996,747.00
PSI	NTRD	YANK1	87342	BK OF NOVA SCOTIA HOUSTON CD	0.16000	10/20/11	50,000,000.00	50,000,263.78	49,994,442.00
PSI	NTRD	YANK1	87573	NORDEA BK FINLAND PLC NY CD	0.18000	10/20/11	50,000,000.00	50,000,000.00	49,994,998.50
PSI	NTRD	YANK1	87629	SVENSKA HANDELSBANKEN AB NY CD	0.21000	10/21/11	50,000,000.00	50,000,138.84	49,995,623.50
PSI	NTRD	YANK1	87839	BNP PARIBAS SF CD	0.32000	10/24/11	50,000,000.00	50,000,000.00	49,998,665.50
PSI	NTRD	YANK1	87862	BNP PARIBAS SF CD	0.35000	10/25/11	50,000,000.00	50,000,000.00	49,999,651.50
PSI	NTRD	YANK1	87911	CREDIT AGRICOLE CIB NY CD	0.41000	10/26/11	50,000,000.00	50,000,347.10	50,001,800.00
PSI	NTRD	YANK1	87859	CREDIT AGRICOLE CIB NY CD	0.40000	10/27/11	50,000,000.00	50,000,360.96	50,001,495.00
PSI	NTRD	YANK1	87860	CREDIT AGRICOLE CIB NY CD	0.40000	10/27/11	25,000,000.00	25,000,180.48	25,000,747.50
PSI	NTRD	YANK1	87916	DEUTSCHE BK AG NY CD	0.29000	10/27/11	50,000,000.00	50,000,000.00	49,997,375.00
PSI	NTRD	YANK1	85140	BARCLAYS BK PLC NY CD	0.80000	10/28/11	50,000,000.00	50,000,000.00	50,017,000.00
PSI	NTRD	YANK1	87715	BNP PARIBAS SF CD	0.35000	10/28/11	50,000,000.00	50,000,000.00	49,999,607.00
PSI	NTRD	YANK1	87935	BNP PARIBAS SF CD	0.38000	10/31/11	50,000,000.00	50,000,000.00	49,998,708.00
PSI	NTRD	YANK1	87934	SOCIETE GENERALE NY CD	0.42000	11/01/11	50,000,000.00	50,000,430.39	50,000,440.00
PSI	NTRD	YANK1	87804	SVENSKA HANDELSBANKEN AB NY CD	0.23000	11/10/11	50,000,000.00	50,000,277.68	49,989,752.00
PSI	NTRD	YANK1	87815	BK OF MONTREAL CHICAGO CD	0.20000	11/15/11	50,000,000.00	50,000,624.80	49,986,588.00
PSI	NTRD	YANK1	87816	BK OF MONTREAL CHICAGO CD	0.20000	11/15/11	25,000,000.00	25,000,312.39	24,993,294.00
PSI	NTRD	YANK1	87879	CREDIT SUISSE NY CD	0.29000	11/21/11	50,000,000.00	50,000,000.00	49,989,892.50
PSI	NTRD	YANK1	87664	BK OF NOVA SCOTIA HOUSTON CD	0.28000	11/22/11	50,000,000.00	50,000,000.00	49,988,956.00
PSI	NTRD	YANK1	87820	NORDEA BK FINLAND PLC NY CD	0.23000	11/23/11	50,000,000.00	50,000,735.80	49,985,006.00
PSI	NTRD	YANK1	87704	NORDEA BK FINLAND PLC NY CD	0.30000	11/25/11	50,000,000.00	50,000,763.36	49,989,887.00
PSI	NTRD	YANK1	87705	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,000,763.37	49,989,110.00
PSI	NTRD	YANK1	87712	NORDEA BK FINLAND PLC NY CD	0.29000	11/25/11	50,000,000.00	50,000,763.38	49,989,110.00
PSI	NTRD	YANK1	87713	SVENSKA HANDELSBANKEN AB NY CD	0.29000	11/25/11	50,000,000.00	50,000,000.00	49,989,110.00
PSI	NTRD	YANK1	87189	AU & NZ BANKING GRP NY CD	0.21000	11/28/11	50,000,000.00	50,001,605.98	49,981,957.00
PSI	NTRD	YANK1	87696	TORONTO DOMINION BK NY CD	0.18000	11/28/11	50,000,000.00	50,000,000.00	49,979,522.50
PSI	NTRD	YANK1	87844	DEUTSCHE BANK AG NY CD	0.25000	11/30/11	50,000,000.00	49,993,322.47	49,984,738.00
PSI	NTRD	YANK1	87967	DNB NOR BANK ASA NY CD	0.19000	11/30/11	50,000,000.00	50,000,000.00	49,979,681.00
PSI	NTRD	YANK1	87987	CREDIT SUISSE NY CD	0.29000	11/30/11	50,000,000.00	50,000,000.00	49,988,147.50
PSI	NTRD	YANK1	87988	CREDIT SUISSE NY CD	0.29000	11/30/11	25,000,000.00	25,000,000.00	24,994,073.75
PSI	NTRD	YANK1	87723	WESTPAC BANKING CORP NY CD	0.18000	12/01/11	50,000,000.00	50,000,000.00	49,978,482.50
PSI	NTRD	YANK1	87931	BK OF NOVA SCOTIA HOUSTON CD	0.18000	12/05/11	50,000,000.00	50,000,000.00	49,977,100.50
PSI	NTRD	YANK1	87718	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	50,000,000.00	49,997,238.50	49,981,374.00
PSI	NTRD	YANK1	87739	COMMONWEALTH BK OF AU NY CD	0.23000	12/06/11	45,000,000.00	44,997,514.65	44,983,236.60
PSI	NTRD	YANK1	87938	UBS AG STAMFORD CT CD	0.30000	12/07/11	50,000,000.00	50,000,000.00	49,987,731.00

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PSI	NTRD	YANK1	87929	SVENSKA HANDELSBANKEN AB NY CD	0.28000	12/08/11	50,000,000.00	50,000,000.00	49,985,635.50
PSI	NTRD	YANK1	87999	BK OF NOVA SCOTIA HOUSTON CD	0.17000	12/09/11	50,000,000.00	50,000,000.00	49,973,772.00
PSI	NTRD	YANK1	87109	LLOYDS TSB BK PLC NY CD	0.37000	12/20/11	50,000,000.00	50,001,109.12	49,986,458.50
PSI	NTRD	YANK1	87161	WESTPAC BANKING CORP NY CD	0.26000	12/20/11	50,000,000.00	50,001,109.75	49,974,115.50
PSI	NTRD	YANK1	87753	SVENSKA HANDELSBANKEN AB NY CD	0.31500	12/20/11	50,000,000.00	50,000,555.06	49,980,322.50
PSI	NTRD	YANK1	87775	NORDEA BK FINLAND PLC NY CD	0.31000	12/20/11	50,000,000.00	50,000,555.07	49,979,761.50
PSI	NTRD	YANK1	87785	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,001,110.10	49,982,009.00
PSI	NTRD	YANK1	87813	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	49,967,406.00
PSI	NTRD	YANK1	87814	AU & NZ BANKING GRP NY CD	0.20000	12/20/11	50,000,000.00	50,000,000.00	49,967,406.00
PSI	NTRD	YANK1	87834	BK OF NOVA SCOTIA HOUSTON CD	0.29000	12/20/11	50,000,000.00	50,000,000.00	49,977,519.50
PSI	NTRD	YANK1	87847	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	50,000,000.00	50,000,000.00	49,982,014.50
PSI	NTRD	YANK1	87848	RABOBANK NEDERLAND NV NY CD	0.33000	12/20/11	25,000,000.00	25,000,000.00	24,991,007.25
PSI	NTRD	YANK1	87849	UBS AG STANFORD CT CD	0.34500	12/20/11	50,000,000.00	50,000,000.00	49,983,699.50
PSI	NTRD	YANK1	87877	BARCLAYS BK PLC NY CD	0.33000	12/20/11	50,000,000.00	50,001,110.22	49,982,015.00
PSI	NTRD	YANK1	87878	BARCLAYS BK PLC NY CD	0.33000	12/20/11	39,000,000.00	39,000,865.97	38,985,971.70
PSI	NTRD	YANK1	87829	TORONTO DOMINION BK NY CD	0.22000	12/28/11	50,000,000.00	50,000,000.00	49,966,659.50
PSI	NTRD	YANK1	87885	TORONTO DOMINION BK NY CD	0.23000	12/29/11	50,000,000.00	50,002,457.72	49,967,505.50
PSI	NTRD	YANK1	87731	WESTPAC BANKING CORP NY CD	0.27000	12/30/11	50,000,000.00	50,000,000.00	49,972,215.50
PSI	NTRD	YANK1	87886	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,002,398.05	49,944,571.50
PSI	NTRD	YANK1	87887	COMMONWEALTH BK OF AU NY CD	0.40000	03/22/12	50,000,000.00	50,002,398.05	49,944,571.50
PSI	NTRD	YANK1	86658	BARCLAYS BK PLC NY CD	0.75000	04/20/12	50,000,000.00	50,000,000.00	50,013,370.00
YANK1 Total							3,484,000,000.00	3,484,009,771.22	3,483,196,342.05
NTRD Total							23,285,498,000.00	23,320,617,006.46	23,392,064,028.76
NTRD Historical Cost								23,369,090,235.48	
PSI	TRADE	NOTE	87943	USTN 1.00	1.00000	08/31/16	50,000,000.00	50,116,992.08	50,125,000.00
PSI	TRADE	NOTE	87944	USTN 1.00	1.00000	08/31/16	50,000,000.00	50,118,941.95	50,125,000.00
NOTE Total							100,000,000.00	100,235,934.03	100,250,000.00
TRADE Total							100,000,000.00	100,235,934.03	100,250,000.00
TRADE Historical Cost								100,236,328.13	
PSI Total							23,385,498,000.00	23,420,852,940.49	23,492,314,028.76
PSI Historical Cost								23,469,326,563.61	

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SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST TR	5.50000	08/01/12	7,704.07	7,704.07	7,704.07
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST TR	5.50000	01/01/14	35,090.62	35,090.62	35,090.62
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	93,650.03	93,650.03	93,650.03
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	84,160.78	84,160.78	84,160.78
			1TRD Total				483,105.50	483,105.50	483,105.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,165,000.00	5,165,000.00	5,165,000.00
			LTBD Total				5,165,000.00	5,165,000.00	5,165,000.00
			GF - GENERAL FUND Total				5,648,105.50	5,648,105.50	5,648,105.50
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,997.34	109,749.45
			BOND Total				85,000.00	85,997.34	109,749.45
			MAST - MGMT ATTORNEY SETTLEMENT TRUST Total				85,000.00	85,997.34	109,749.45
SPI	SANIT	FFCB	85624	FFCB (CALLABLE)	2.48000	12/21/15	1,134,000.00	1,134,000.00	1,139,465.88
			FFCB Total				1,134,000.00	1,134,000.00	1,139,465.88
SPI	SANIT	MCSA	85626	FHLMC (CALLABLE)	2.00000	12/30/15	1,462,000.00	1,462,000.00	1,468,491.28
SPI	SANIT	MCSA	87606	FHLB (CALLABLE)	1.00000	08/25/16	80,000.00	80,000.00	79,626.40
SPI	SANIT	MCSA	87609	FNMA (CALLABLE)	1.05000	09/14/16	620,000.00	620,000.00	620,000.00
			MCSA Total				2,162,000.00	2,162,000.00	2,168,117.68
			SANIT - SANITATION DISTRICT Total				3,296,000.00	3,296,000.00	3,307,583.56
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/11	2,771,350.54	2,771,350.54	2,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/11	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/11	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/11	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/11	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/11	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/11	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/11	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/11	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/11	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/11	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/11	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/11	433,556.17	433,556.17	433,556.17

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SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/11	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/11	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/11	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/11	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/11	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/11	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/11	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/11	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/11	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/11	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/11	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/11	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/11	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/11	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/11	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/11	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/11	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/11	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/11	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/11	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/11	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/11	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/11	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/11	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/11	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/11	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/11	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/11	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/11	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/11	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/11	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/11	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/11	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/11	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/11	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/11	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/11	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/11	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/11	45,607.02	45,607.02	45,607.02

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/11	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/11	47,004.27	47,004.27	47,004.27
CTDQ Total							39,653,016.64	39,653,016.64	39,653,016.64
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,653,016.64	39,653,016.64	39,653,016.64
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/11	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/11	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/11	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/11	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/11	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/11	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/11	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/11	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/11	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/11	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/11	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/11	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/11	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/11	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/11	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/11	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/11	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/11	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/11	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/11	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/11	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/11	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/11	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/11	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/11	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/11	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/11	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/11	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/11	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/11	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/11	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/11	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/11	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/11	79,551.40	79,551.40	79,551.40

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SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/11	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/11	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/11	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/11	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/11	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/11	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/11	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/11	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/11	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/11	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/11	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/11	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/11	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/11	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/11	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/11	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/11	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/11	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/11	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/11	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/11	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/11	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/11	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/11	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/11	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/11	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/11	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/11	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/11	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/11	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/11	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/11	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/11	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/11	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/11	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/11	11,931.63	11,931.63	11,931.63
CTDQ Total							10,065,577.83	10,065,577.83	10,065,577.83
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,065,577.83	10,065,577.83	10,065,577.83

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SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/11	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/11	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/11	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/11	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/11	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/11	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/11	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/11	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/11	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/11	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/11	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/11	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/11	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/11	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/11	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/11	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/11	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/11	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/11	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/11	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/11	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/11	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/11	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/11	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/11	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/11	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/11	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/11	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/11	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/11	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/11	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/11	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/11	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/11	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/11	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/11	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/11	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/11	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/11	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/11	43,670.82	43,670.82	43,670.82

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/11	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/11	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/11	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/11	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/11	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/11	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/11	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/11	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/11	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/11	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/11	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/11	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/11	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/11	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/11	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/11	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/11	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/11	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/11	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/11	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/11	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/11	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/11	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/11	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/11	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/11	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/11	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/11	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/11	16,080.22	16,080.22	16,080.22
CTDQ Total							13,565,348.94	13,565,348.94	13,565,348.94
WASIA - SCHOOLS LINKED INSURANCE MGMT Total							13,565,348.94	13,565,348.94	13,565,348.94
SPI Total							72,313,048.91	72,314,046.25	72,349,381.92
SPI Historical Cost								72,317,989.54	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/11
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,639.33
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	<u>6,666,302.86</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$9,991,942.19</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 09/30/11
 TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$409,893.04
03/08/06	CCTSA TOBACCO BONDS 2006	38,870,770.37
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	2,340,389.71
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.38
11/24/09	LAC-CAL 2009 SER A	<u>1,007,466.42</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$42,628,519.92</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/11
TRUSTEE: U.S. BANK
ATTACHMENT XI

Page: 3

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	\$4,181,314.86
02/09/93	DISNEY PROJECT, 1993	7,146,736.33
04/29/02	MASTER REFUNDING 2002A	3,445,480.38
12/02/02	MASTER REFUNDING 2002B	1,784,574.90
03/02/05	MASTER REFUNDING 2005A	26,710,670.31
12/13/06	MASTER REFUNDING 2006 A & B	29,527,986.73
11/23/10	MULTIPLE CAPITAL FACILITIES PROJECT 1 A & B	<u>547,730,160.33</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$620,526,923.84</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/11
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	LOS ANGELES COMMUNITY COLLEGE (LACC)	\$80,392.00
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,854.96</u>
	TREASURER TOTAL	<u><u>\$382,246.96</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/11
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

Page: 5

ISSUE DATE	FUND TITLE	FUND BALANCE
	ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM	
	INVESTMENTS	\$136,590,000.00
	CASH AND EQUIVALENTS	<u>592,076.61</u>
	PFM - TRUSTEE TOTAL	<u><u>\$137,182,076.61</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 09/30/11
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED-</u>						
CNFL -						
84432	TOYOTA MOTOR CREDIT CORP FRN	0.47	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+22bp. Issued under MTN Program.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.44	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Series B.
CNFL Totals				100,000,000.00	100,000,000.00	
CNFM -						
85584	WESTPAC BANKING CORP NY FRN	0.30	12/13/11	50,000,000.00	50,000,501.50	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
85585	WESTPAC BANKING CORP NY FRN	0.30	12/13/11	50,000,000.00	50,000,501.50	Cpn rate=Monthly US\$LIBOR+7.5bp. Iss'd under YCD Program.
87874	WESTPAC BANKING CORP NY FRN	0.33	03/26/12	50,000,000.00	50,002,458.53	Cpn rate=Monthly US\$LIBOR+10bp.
87917	ROYAL BK OF CANADA NY FRN	0.36	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				200,000,000.00	200,003,461.53	
CORPORATE AND AGENCY ISSUED TOTAL				300,000,000.00	300,003,461.53	
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
83163	LACCAL BANS	3.25	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
83362	LACCAL BANS	3.25	06/30/12	5,000,000.00	5,000,000.00	
84700	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85107	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
85565	LACCAL BANS	0.60	06/30/13	10,000,000.00	10,000,000.00	
86157	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86248	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
86249	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
86858	LACCAL BANS	0.60	06/30/13	7,000,000.00	7,000,000.00	
87088	LACCAL BANS	0.60	06/30/13	3,000,000.00	3,000,000.00	
87089	LACCAL BANS	0.60	06/30/13	5,000,000.00	5,000,000.00	
87937	LACCAL BANS	0.53	06/30/14	3,500,000.00	3,500,000.00	
BAN Totals				80,500,000.00	80,500,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				80,500,000.00	80,500,000.00	
NTRD - PSI NON-TRADING Total				380,500,000.00	380,503,461.53	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 09/30/11
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of September 30, 2011
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,734,009,771.22	51.74 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	7,731,158,460.82	20.58 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,380,477,562.94	254.21 DAYS	100,235,934.03	1,797.00 DAYS
AGENCIES	9,647,591,470.09	1,206.59 DAYS	0.00	0.00 DAYS
MUNICIPALS	80,500,000.00	586.86 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	746,879,741.39	177.66 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	\$23,320,617,006.46	537.03 DAYS	\$100,235,934.03	1,797.00 DAYS

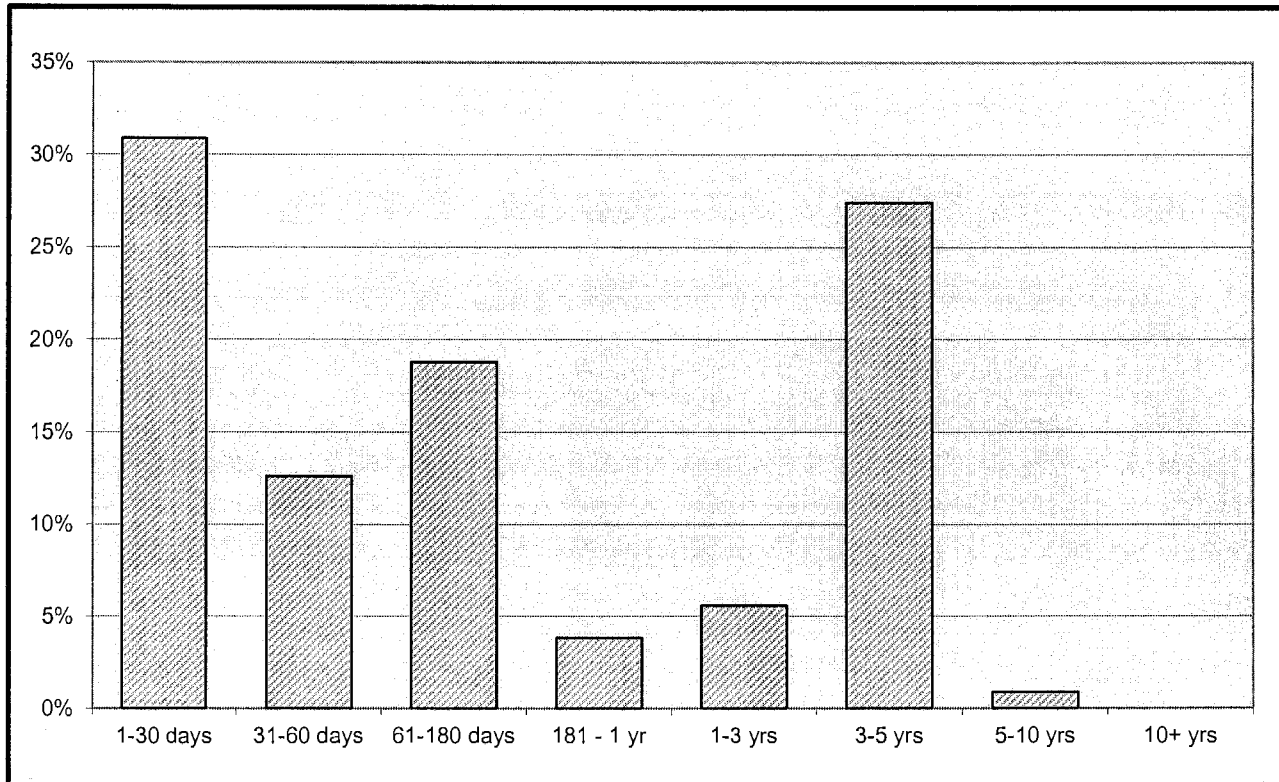
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2011
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	10/01/11 - 10/30/11	7,237,588,000.00	31.08	31.08	7,237,071,552.48	30.90	30.90
31 to 60 Days	10/31/11 - 11/29/11	2,953,668,000.00	12.68	43.76	2,953,280,664.60	12.61	43.51
61 to 90 Days	11/30/11 - 12/29/11	2,656,718,000.00	11.41	55.17	2,657,443,115.21	11.35	54.86
91 to 120 Days	12/30/11 - 01/28/12	398,000,000.00	1.71	56.88	399,223,255.44	1.70	56.56
121 to 180 Days	01/29/12 - 03/28/12	1,336,147,000.00	5.74	62.62	1,341,683,934.63	5.73	62.29
181 to 270 Days	03/29/12 - 06/26/12	744,804,000.00	3.20	65.82	747,398,240.71	3.19	65.48
271 to 365 Days	06/27/12 - 09/29/12	150,606,000.00	0.65	66.47	150,865,369.05	0.64	66.12
1 to 1.5 YEARS	09/30/12 - 03/30/13	155,190,000.00	0.67	67.14	156,239,563.33	0.67	66.79
1.5 to 2 YEARS	03/31/13 - 09/29/13	346,842,000.00	1.49	68.63	354,717,082.43	1.52	68.31
2 to 3 YEARS	09/30/13 - 09/30/14	769,913,000.00	3.31	71.94	791,805,947.91	3.38	71.69
3 to 4 YEARS	09/30/14 - 09/30/15	780,765,000.00	3.35	75.29	784,536,922.01	3.35	75.04
4 to 5 YEARS	09/30/15 - 09/30/16	5,646,617,000.00	23.82	99.11	5,638,003,060.18	24.07	99.11
5 to 10 YEARS	09/30/16 - 09/30/21	208,640,000.00	0.89	100.00	208,584,232.51	0.89	100.00
Portfolio Total:		\$23,385,498,000.00			\$23,420,852,940.49		
GF							
271 to 365 Days	06/27/12 - 09/29/12	7,704.07	0.14	0.14	7,704.07	0.13	0.13
2 to 3 YEARS	09/30/13 - 09/30/14	297,590.62	5.27	5.41	297,590.62	5.27	5.40
3 to 4 YEARS	09/30/14 - 09/30/15	93,650.03	1.66	7.07	93,650.03	1.66	7.06
5 to 10 YEARS	09/30/16 - 09/30/21	5,249,160.78	92.93	100.00	5,249,160.78	92.94	100.00
Portfolio Total:		\$5,648,105.50			\$5,648,105.50		
MAST							
4 to 5 YEARS	09/30/15 - 09/30/16	85,000.00	100.00	100.00	85,997.34	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,997.34		
SANIT							
4 to 5 YEARS	09/30/15 - 09/30/16	3,296,000.00	100.00	100.00	3,296,000.00	100.00	100.00
Portfolio Total:		\$3,296,000.00			\$3,296,000.00		
SCAQM							
91 to 120 Days	12/30/11 - 01/28/12	39,653,016.64	100.00	100.00	39,653,016.64	100.00	100.00
Portfolio Total:		\$39,653,016.64			\$39,653,016.64		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of September 30, 2011
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
91 to 120 Days	12/30/11 - 01/28/12	<u>10,065,577.83</u>	100.00	100.00	<u>10,065,577.83</u>	100.00	100.00
Portfolio Total:		\$10,065,577.83			\$10,065,577.83		
WASIA							
91 to 120 Days	12/30/11 - 01/28/12	<u>13,565,348.94</u>	100.00	100.00	<u>13,565,348.94</u>	100.00	100.00
Portfolio Total:		\$13,565,348.94			\$13,565,348.94		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,237,071	30.90%
31 - 60 days	2,953,281	12.61%
61 - 180 days	4,398,350	18.78%
181 - 1 yr	898,264	3.83%
1 - 3 yrs	1,302,763	5.57%
3 - 5 yrs	6,422,540	27.42%
5 - 10 yrs	208,584	0.89%
10+ yrs	-	0.00%
	<u>\$ 23,420,853</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 09/30/11
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,065,577.83
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,653,016.64
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,565,348.94</u>
	LAIF TOTAL	<u><u>\$63,283,943.41</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	AUGUST 2011	AUGUST 2010	CHANGE
Average Daily Portfolio	\$ 62,240,251	\$ 66,415,410	\$ -4,175,159
Accrued Earnings	\$ 21,523	\$ 28,970	\$ -7,447
Effective Yield	0.408 %	0.513 %	-0.105 %
Average Life-Month End (In Days)	227	194	+33
Total Security Transactions			
Amount	\$ 7,637,845	\$ 17,743,081	\$ -10,105,236
Number	154	364	-210
Total Time Deposit Transactions			
Amount	\$ 1,775,480	\$ 1,832,500	\$ -57,020
Number	99	84	+15
Average Workday Investment Activity	\$ 409,275	\$ 889,799	\$ -480,524
Prescribed Demand Account Balances For Services	\$ 1,702,107	\$ 1,375,427	\$ +326,680

BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA

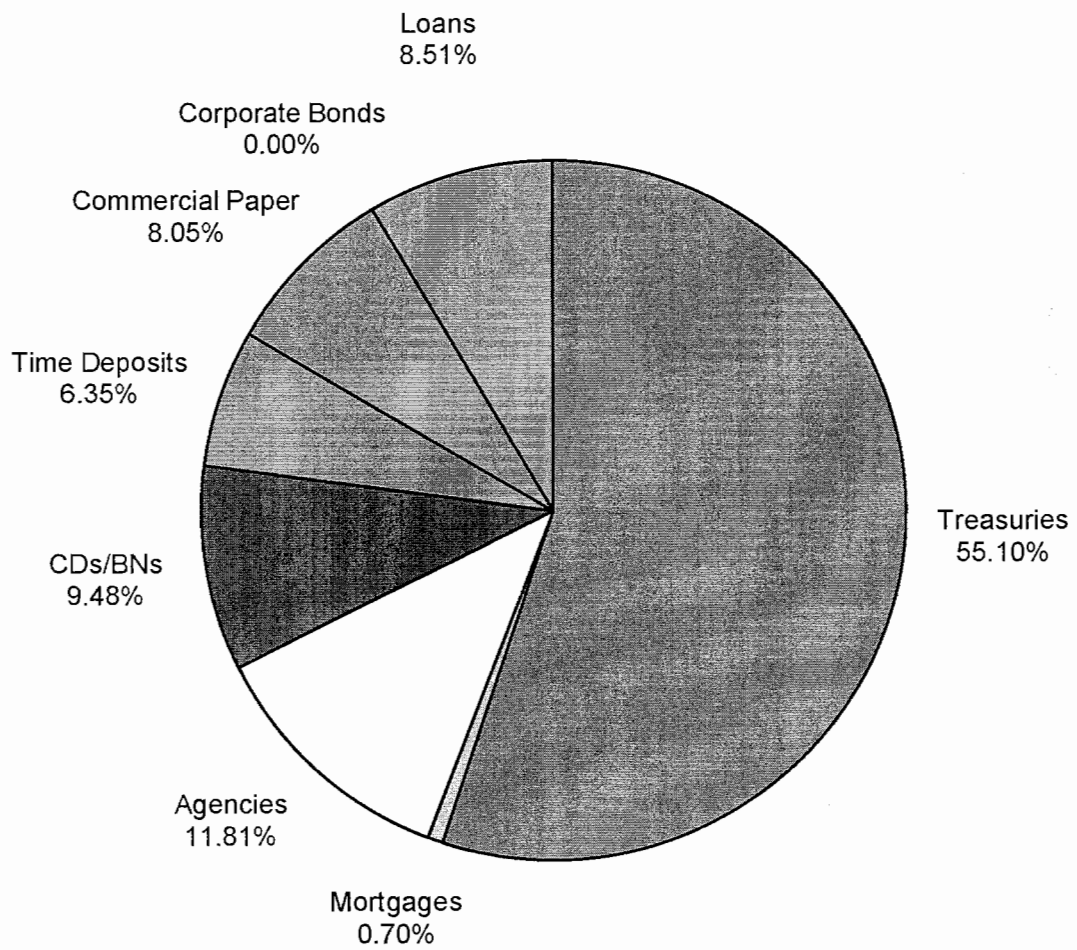
INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)

<u>TYPE OF SECURITY</u>	August 31, 2011		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 24,894,010	39.41	-2.13
Bonds	0	0.00	
Notes	9,909,866	15.69	-0.49
Strips	0	0.00	
Total Government	\$ 34,803,876	55.10	-2.62
Federal Agency Debentures	\$ 1,912,621	3.03	+0.08
Certificates of Deposit	5,985,001	9.48	-0.45
Bank Notes	0	0.00	-0.23
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	5,239,809	8.30	+0.24
Time Deposits	4,011,140	6.35	+0.12
GNMAs	38	0.00	0
Commercial Paper	5,086,976	8.05	-0.94
FHLMC/Remics	443,251	0.70	0
Corporate Bonds	0	0.00	0
AB 55 Loans	443,407	0.70	-0.02
GF Loans	4,933,300	7.81	+3.90
NOW Accounts	0	0.00	0
Other	300,000	0.48	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 63,159,419	100.00	

INVESTMENT ACTIVITY

	AUGUST 2011		JULY 2011	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	154	\$ 7,637,845	490	\$ 24,160,841
Other	8	211,095	6	\$ 593,592
Time Deposits	99	1,775,480	142	\$ 3,676,800
Totals	261	\$ 9,624,420	638	\$ 28,431,233
PMIA Monthly Average Effective Yield	0.408		0.381	
Year to Date Yield Last Day of Month	0.394		0.381	

Pooled Money Investment Account Portfolio Composition \$63.2 Billion 08/31/11



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

08/01/11 SALES

TR		NOTE	0.750%	06/15/14	0.552%	50,000	34	185,226.69	3.965
TR		NOTE	0.750%	06/15/14	0.552%	50,000	34	185,226.69	3.965
TR		NOTE	0.750%	06/15/14	0.552%	50,000	34	185,226.69	3.965
TR		NOTE	0.750%	06/15/14	0.552%	50,000	34	185,226.69	3.965
TR		NOTE	0.750%	06/15/14	0.552%	50,000	39	196,209.02	3.663
TR		NOTE	0.750%	06/15/14	0.552%	50,000	39	196,209.02	3.663
TR		NOTE	0.750%	06/15/14	0.552%	50,000	39	196,209.02	3.663
TR		NOTE	0.750%	06/15/14	0.552%	50,000	39	196,209.02	3.663

08/01/11 REDEMPTIONS

CP		BOFA		08/01/11	0.170%	50,000	48	11,333.33	0.172
CP		BOFA		08/01/11	0.170%	50,000	48	11,333.33	0.172
CP		BOFA		08/01/11	0.170%	50,000	48	11,333.33	0.172
CP		SOC GEN		08/01/11	0.220%	50,000	67	20,472.22	0.223
CP		SOC GEN		08/01/11	0.220%	50,000	67	20,472.22	0.223
CP		SOC GEN		08/01/11	0.220%	50,000	67	20,472.22	0.223
CP		SOC GEN		08/01/11	0.220%	50,000	67	20,472.22	0.223
CP		CITIFUND		08/01/11	0.220%	50,000	108	33,000.00	0.223
CP		CITIFUND		08/01/11	0.220%	50,000	108	33,000.00	0.223
YCD		TORONTO	0.135%	08/01/11	0.130%	50,000	39	7,041.70	0.132
YCD		TORONTO	0.135%	08/01/11	0.130%	50,000	39	7,041.70	0.132
YCD		TORONTO	0.135%	08/01/11	0.130%	50,000	39	7,041.70	0.132
YCD		TORONTO	0.135%	08/01/11	0.130%	50,000	39	7,041.70	0.132
YCD		BNP	0.190%	08/01/11	0.190%	50,000	68	17,944.44	0.193
YCD		BNP	0.190%	08/01/11	0.190%	50,000	68	17,944.44	0.193

08/01/11 NO PURCHASES

08/02/11 SALES

TR		NOTE	0.750%	06/15/14	0.552%	50,000	35	194,063.78	4.037
TR		NOTE	0.750%	06/15/14	0.552%	50,000	35	194,063.78	4.037
TR		NOTE	0.750%	06/15/14	0.552%	50,000	35	194,063.78	4.037
TR		NOTE	0.750%	06/15/14	0.552%	50,000	35	194,063.78	4.037

08/02/11 REDEMPTIONS

BN		BOFA	0.130%	08/02/11	0.130%	50,000	39	7,041.67	0.132
BN		BOFA	0.130%	08/02/11	0.130%	50,000	39	7,041.67	0.132
BN		BOFA	0.130%	08/02/11	0.130%	50,000	39	7,041.67	0.132
CP		GECC		08/02/11	0.120%	50,000	49	8,166.67	0.122
CP		GECC		08/02/11	0.120%	50,000	49	8,166.67	0.122
YCD		SUMITOMO	0.190%	08/02/11	0.190%	25,000	33	4,354.17	0.193
YCD		SUMITOMO	0.190%	08/02/11	0.190%	50,000	33	8,708.33	0.193
YCD		SUMITOMO	0.190%	08/02/11	0.190%	50,000	33	8,708.33	0.193
YCD		SUMITOMO	0.190%	08/02/11	0.190%	50,000	33	8,708.33	0.193
YCD		NORDEA	0.110%	08/02/11	0.110%	50,000	40	6,111.11	0.112
YCD		NORDEA	0.110%	08/02/11	0.110%	50,000	40	6,111.11	0.112
YCD		SCOTIA	0.120%	08/02/11	0.120%	50,000	40	6,666.67	0.122

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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08/02/11 REDEMPTIONS (Continued)

	YCD	SCOTIA	0.120%	08/02/11	0.120%	50,000	40	6,666.67	0.122
	YCD	SCOTIA	0.120%	08/02/11	0.120%	50,000	40	6,666.67	0.122
	YCD	SCOTIA	0.120%	08/02/11	0.120%	50,000	40	6,666.67	0.122

08/02/11 NO PURCHASES

08/03/11 NO REDEMPTIONS

08/03/11 NO PURCHASES

08/04/11 NO REDEMPTIONS

08/04/11 PURCHASES

	CP	BNP FIN		09/01/11	0.200%	50,000			
	CP	BNP FIN		09/01/11	0.200%	50,000			
	CP	BNP FIN		09/01/11	0.200%	50,000			
	CP	BNP FIN		09/01/11	0.200%	50,000			

08/05/11 NO REDEMPTIONS

08/05/11 PURCHASES

	CD	UNIONBANK	0.150%	09/01/11	0.150%	50,000			
	CD	UNIONBANK	0.150%	09/01/11	0.150%	50,000			
	CD	UNIONBANK	0.150%	09/01/11	0.150%	50,000			
	CD	UNIONBANK	0.150%	09/01/11	0.150%	50,000			
	CP	CITIFUND		09/01/11	0.170%	50,000			
	CP	CITIFUND		09/01/11	0.170%	50,000			
	CP	CITIFUND		09/01/11	0.170%	50,000			
	CP	CITIFUND		09/01/11	0.170%	50,000			
	CP	CITIFUND		09/01/11	0.170%	50,000			

08/08/11 REDEMPTIONS

	CP	BNP FIN		08/08/11	0.150%	50,000	10	2,083.33	0.152
	CP	BNP FIN		08/08/11	0.150%	50,000	10	2,083.33	0.152
	CP	BNP FIN		08/08/11	0.150%	50,000	10	2,083.33	0.152
	CP	BNP FIN		08/08/11	0.150%	50,000	10	2,083.33	0.152
	CP	BOFA		08/08/11	0.170%	50,000	55	12,986.11	0.172
	CP	BOFA		08/08/11	0.170%	50,000	55	12,986.11	0.172
	CP	BOFA		08/08/11	0.170%	50,000	55	12,986.11	0.172

08/08/11 NO PURCHASES

08/09/11 REDEMPTIONS

	CP	BNP FIN		08/09/11	0.150%	50,000	11	2,291.67	0.152
	CP	BNP FIN		08/09/11	0.150%	50,000	11	2,291.67	0.152

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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08/09/11 REDEMPTIONS (Continued)

	CP	BNP FIN	08/09/11	0.150%	50,000	11	2,291.67	0.152
	CP	BNP FIN	08/09/11	0.150%	50,000	11	2,291.67	0.152

08/09/11 NO PURCHASES

08/10/11 NO REDEMPTIONS

08/10/11 NO PURCHASES

08/11/11 NO REDEMPTIONS

08/11/11 NO PURCHASES

08/12/11 NO REDEMPTIONS

08/12/11 PURCHASES

	CD	UNIONBANK	0.210%	10/03/11	0.210%	50,000		
	CD	UNIONBANK	0.210%	10/03/11	0.210%	50,000		
	CD	UNIONBANK	0.210%	10/03/11	0.210%	50,000		

08/15/11 REDEMPTIONS

	YCD	SUMITOMO	0.180%	08/15/11	0.200%	50,000	17	4,722.24	0.203
	YCD	SUMITOMO	0.180%	08/15/11	0.200%	50,000	17	4,722.24	0.203

08/15/11 NO PURCHASES

08/16/11 REDEMPTIONS

	CP	CRC		08/16/11	0.150%	50,000	61	12,708.33	0.152
	CP	CRC		08/16/11	0.150%	50,000	61	12,708.33	0.152

08/16/11 PURCHASES

	CD	UNIONBANK	0.220%	11/01/11	0.220%	50,000		
	CD	UNIONBANK	0.220%	11/01/11	0.220%	50,000		
	CD	UNIONBANK	0.220%	11/01/11	0.220%	50,000		

08/17/11 NO REDEMPTIONS

08/17/11 NO PURCHASES

08/18/11 NO REDEMPTIONS

08/18/11 NO PURCHASES

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>	
08/19/11 SALES									
	TR	BILL	10/20/11	0.000%	50,000	295	102,885.42	0.255	
	TR	BILL	10/20/11	0.000%	50,000	295	102,885.42	0.255	
	TR	BILL	10/20/11	0.000%	50,000	295	102,885.42	0.255	
	TR	BILL	10/20/11	0.000%	50,000	295	102,885.42	0.255	
	TR	BILL	10/20/11	0.005%	50,000	295	102,454.86	0.254	
	TR	BILL	10/20/11	0.005%	50,000	295	102,454.86	0.254	
	TR	BILL	10/20/11	0.005%	50,000	295	102,454.86	0.254	
	TR	BILL	10/20/11	0.005%	50,000	295	102,454.86	0.254	
08/19/11 NO REDEMPTIONS									
08/19/11 NO PURCHASES									
08/22/11 REDEMPTIONS									
	YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	40,000	39	7,366.67	0.172
	YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	50,000	39	9,208.33	0.172
	YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	50,000	39	9,208.33	0.172
	YCD	TOKYO-MIT	0.170%	08/22/11	0.170%	50,000	39	9,208.33	0.172
	YCD	TORONTO	0.170%	08/22/11	0.170%	50,000	90	21,250.00	0.172
	YCD	TORONTO	0.170%	08/22/11	0.170%	50,000	90	21,250.00	0.172
08/22/11 NO PURCHASES									
08/23/11 NO REDEMPTIONS									
08/23/11 NO PURCHASES									
08/24/11 NO REDEMPTIONS									
08/24/11 PURCHASES									
	CP	BARCLY US		10/03/11	0.190%	50,000			
	CP	BARCLY US		10/03/11	0.190%	50,000			
	CP	BARCLY US		10/03/11	0.190%	50,000			
	YCD	TOKYO-MIT	0.200%	10/03/11	0.200%	50,000			
	YCD	TOKYO-MIT	0.200%	10/03/11	0.200%	50,000			
08/25/11 REDEMPTIONS									
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249
	TR	BILL		08/25/11	0.245%	50,000	360	122,500.00	0.249

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
08/25/11 REDEMPTIONS (Continued)								
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.250%	50,000	363	126,041.67	0.254
	TR	BILL	08/25/11	0.253%	50,000	364	127,652.78	0.257
	TR	BILL	08/25/11	0.253%	50,000	364	127,652.78	0.257
	TR	BILL	08/25/11	0.253%	50,000	364	127,652.78	0.257
	TR	BILL	08/25/11	0.253%	50,000	364	127,652.78	0.257

08/25/11 PURCHASES

CP	FCAR		10/03/11	0.210%	50,000			
YCD	NORDEA	0.170%	10/03/11	0.170%	50,000			
YCD	NORDEA	0.170%	10/03/11	0.170%	50,000			
YCD	NORDEA	0.170%	10/03/11	0.170%	50,000			
YCD	NORDEA	0.170%	10/03/11	0.170%	50,000			
YCD	NORDEA	0.170%	10/03/11	0.170%	50,000			
YCD	NORDEA	0.170%	10/03/11	0.170%	50,000			
YCD	RABOBANK	0.170%	10/03/11	0.170%	50,000			
YCD	RABOBANK	0.170%	10/03/11	0.170%	50,000			
YCD	RABOBANK	0.170%	10/03/11	0.170%	50,000			
YCD	RABOBANK	0.170%	10/03/11	0.170%	50,000			

08/26/11 REDEMPTIONS

CP	CITIFUND		08/26/11	0.190%	29,000	57	8,724.17	0.193
CP	CITIFUND		08/26/11	0.190%	50,000	57	15,041.67	0.193

08/26/11 NO PURCHASES

08/29/11 REDEMPTIONS

CP	BNP FIN		08/29/11	0.185%	40,000	74	15,211.11	0.188
CP	BNP FIN		08/29/11	0.185%	50,000	74	19,013.89	0.188
CP	BNP FIN		08/29/11	0.185%	50,000	74	19,013.89	0.188
CP	BNP FIN		08/29/11	0.185%	50,000	74	19,013.89	0.188
YCD	MONTREAL	0.130%	08/29/11	0.130%	50,000	63	11,375.00	0.132
YCD	MONTREAL	0.130%	08/29/11	0.130%	50,000	63	11,375.00	0.132
YCD	MONTREAL	0.130%	08/29/11	0.130%	50,000	63	11,375.00	0.132
YCD	MONTREAL	0.130%	08/29/11	0.130%	50,000	63	11,375.00	0.132
YCD	SVENSKA	0.190%	08/29/11	0.190%	50,000	88	23,222.00	0.193
YCD	SVENSKA	0.190%	08/29/11	0.190%	50,000	88	23,222.00	0.193
YCD	RABOBANK	0.230%	08/29/11	0.230%	50,000	137	43,763.89	0.233
YCD	RABOBANK	0.230%	08/29/11	0.230%	50,000	137	43,763.89	0.233

08/29/11 NO PURCHASES

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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08/30/11 NO REDEMPTIONS

08/30/11 NO PURCHASES

08/31/11 SALES

TR	BILL		10/20/11	0.004%	50,000	307	102,607.64	0.244
TR	BILL		10/20/11	0.004%	50,000	307	102,607.64	0.244
TR	BILL		10/20/11	0.004%	50,000	307	102,607.64	0.244
TR	BILL		10/20/11	0.004%	50,000	307	102,607.64	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244
TR	BILL		10/20/11	0.005%	50,000	307	102,538.20	0.244

08/31/11 NO REDEMPTIONS

08/31/11 NO PURCHASES

FOOTNOTES

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

TIME DEPOSITS

<u>ALHAMBRA</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Omni Bank, NA	06/02/11	0.120	2,000,000.00	09/01/11
	Omni Bank, NA	06/10/11	0.100	1,000,000.00	09/09/11
	Omni Bank, NA	06/17/11	0.120	2,000,000.00	09/16/11
	Omni Bank, NA	07/06/11	0.100	2,000,000.00	10/05/11
	Omni Bank, NA	07/14/11	0.110	3,000,000.00	10/13/11
	Omni Bank, NA	07/21/11	0.090	2,000,000.00	10/20/11
	Omni Bank, NA	07/28/11	0.140	2,000,000.00	10/27/11
	Omni Bank, NA	08/04/11	0.160	2,000,000.00	11/03/11
	Omni Bank, NA	08/12/11	0.090	2,000,000.00	11/10/11
	Omni Bank, NA	08/19/11	0.080	2,000,000.00	11/18/11
<u>ARCADIA</u>					
	American Plus Bank, NA	08/18/11	0.060	240,000.00	11/17/11
<u>CAMARILLO</u>					
	First California Bank	06/16/11	0.110	50,000,000.00	09/15/11
	First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
	First California Bank	07/08/11	0.020	25,000,000.00	10/07/11
<u>CHICO</u>					
	Tri Counties Bank	06/15/11	0.100	5,000,000.00	09/14/11
<u>CHULA VISTA</u>					
	Pacific Trust Bank, FSB	08/04/11	0.140	20,000,000.00	11/03/11
<u>DIAMOND BAR</u>					
	Prospectors Federal Credit Union	03/17/11	0.190	4,000,000.00	09/15/11
<u>ENCINO</u>					
	California United Bank	07/06/11	0.080	10,000,000.00	10/05/11
<u>FAIRFIELD</u>					
	Westamerica Bank	03/04/11	0.200	25,000,000.00	09/02/11
	Westamerica Bank	07/06/11	0.080	80,000,000.00	10/05/11
	Westamerica Bank	07/14/11	0.070	65,000,000.00	10/13/11
	Westamerica Bank	07/22/11	0.080	25,000,000.00	10/21/11
	Westamerica Bank	07/29/11	0.130	30,000,000.00	10/28/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD (Continued)</u>				
Westamerica Bank	05/11/11	0.110	75,000,000.00	11/09/11
<u>FOLSOM</u>				
Folsom Lake Bank	07/13/11	0.090	1,500,000.00	10/12/11
Folsom Lake Bank	08/05/11	0.120	3,500,000.00	11/04/11
<u>FRESNO</u>				
Central Valley Community Bank	06/16/11	0.110	5,000,000.00	09/15/11
Central Valley Community Bank	08/31/11	0.060	5,000,000.00	11/30/11
<u>FULLERTON</u>				
Fullerton Community Bank, FSB	06/09/11	0.100	15,500,000.00	09/08/11
Fullerton Community Bank, FSB	06/17/11	0.110	16,500,000.00	09/16/11
Fullerton Community Bank, FSB	06/30/11	0.090	5,000,000.00	09/29/11
Fullerton Community Bank, FSB	07/07/11	0.060	5,500,000.00	10/06/11
<u>IRVINE</u>				
CommerceWest Bank, NA	06/17/11	0.120	5,000,000.00	09/16/11
CommerceWest Bank, NA	07/07/11	0.060	5,000,000.00	10/06/11
CommerceWest Bank, NA	08/05/11	0.100	2,500,000.00	11/04/11
CommerceWest Bank, NA	08/12/11	0.070	2,500,000.00	11/10/11
<u>LAFAYETTE</u>				
California Bank of Commerce	06/17/11	0.120	10,000,000.00	09/16/11
California Bank of Commerce	07/14/11	0.090	5,000,000.00	10/13/11
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	03/16/11	0.180	20,000,000.00	09/14/11
Farmers & Merchants Bk Cen CA	07/22/11	0.060	35,000,000.00	10/21/11
Farmers & Merchants Bk Cen CA	04/28/11	0.170	35,000,000.00	10/27/11
Farmers & Merchants Bk Cen CA	06/01/11	0.150	35,000,000.00	11/30/11
<u>LOS ANGELES</u>				
1st Century Bank, NA	07/20/11	0.070	6,000,000.00	10/19/11
1st Century Bank, NA	07/22/11	0.090	12,000,000.00	10/21/11
1st Century Bank, NA	08/05/11	0.110	16,000,000.00	11/04/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
LOS ANGELES (Continued)				
Center Bank	04/08/11	0.190	55,000,000.00	10/07/11
Center Bank	06/08/11	0.150	25,000,000.00	12/07/11
Center Bank	06/17/11	0.160	35,000,000.00	12/16/11
City National Bank	06/10/11	0.100	50,000,000.00	09/09/11
City National Bank	08/17/11	0.080	50,000,000.00	11/16/11
Commonwealth Business Bank	03/25/11	0.210	5,000,000.00	09/23/11
Commonwealth Business Bank	07/07/11	0.040	6,000,000.00	10/06/11
Commonwealth Business Bank	05/19/11	0.110	5,000,000.00	10/21/11
Commonwealth Business Bank	08/05/11	0.080	4,000,000.00	11/04/11
Commonwealth Business Bank	05/18/11	0.130	5,000,000.00	11/16/11
Commonwealth Business Bank	08/26/11	0.030	3,000,000.00	11/18/11
Commonwealth Business Bank	06/15/11	0.150	5,000,000.00	12/14/11
Eastern International Bank	07/27/11	0.070	1,900,000.00	10/26/11
HSBC Bank USA, NA	08/17/11	0.070	25,000,000.00	11/16/11
Manufacturers Bank	06/16/11	0.110	50,000,000.00	09/15/11
Manufacturers Bank	07/15/11	0.070	100,000,000.00	10/14/11
Manufacturers Bank	07/22/11	0.080	50,000,000.00	10/21/11
Mission Valley Bank	04/20/11	0.160	7,000,000.00	10/19/11
Nara Bank	06/03/11	0.110	20,000,000.00	09/02/11
Nara Bank	06/17/11	0.120	40,000,000.00	09/16/11
Nara Bank	07/07/11	0.040	35,000,000.00	10/06/11
Nara Bank	07/13/11	0.050	45,000,000.00	10/12/11
Nara Bank	08/31/11	0.040	60,000,000.00	11/30/11
OneUnited Bank	07/06/11	0.090	7,000,000.00	10/05/11
OneUnited Bank	07/15/11	0.080	5,000,000.00	10/14/11
Pacific City Bank	08/12/11	0.090	4,500,000.00	09/16/11
Shinhan Bank America	07/15/11	0.080	10,000,000.00	10/14/11
Shinhan Bank America	08/18/11	0.090	10,000,000.00	11/17/11
State Bank of India (California)	06/08/11	0.100	18,000,000.00	09/07/11
State Bank of India (California)	06/15/11	0.100	5,000,000.00	09/14/11
State Bank of India (California)	07/08/11	0.080	3,000,000.00	10/07/11
State Bank of India (California)	07/13/11	0.090	5,000,000.00	10/12/11
State Bank of India (California)	07/21/11	0.090	3,000,000.00	10/20/11
State Bank of India (California)	08/12/11	0.090	2,000,000.00	11/10/11
State Bank of India (California)	08/17/11	0.090	5,000,000.00	11/16/11
State Bank of India (California)	08/25/11	0.080	10,000,000.00	11/17/11
State Bank of India (California)	08/31/11	0.080	3,000,000.00	11/30/11
Wilshire State Bank	07/28/11	0.140	78,000,000.00	09/01/11
Wilshire State Bank	08/04/11	0.160	8,000,000.00	09/08/11
Wilshire State Bank	08/10/11	0.100	39,000,000.00	09/14/11
Wilshire State Bank	08/18/11	0.090	66,000,000.00	09/22/11

TIME DEPOSITS

<u>MONTEREY</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	1st Capital Bank	03/17/11	0.170	5,000,000.00	09/15/11
	1st Capital Bank	04/28/11	0.150	1,000,000.00	10/27/11
<u>NEWPORT BEACH</u>					
	Commerce National Bank	06/10/11	0.110	16,000,000.00	09/09/11
	Commerce National Bank	06/17/11	0.130	4,000,000.00	09/16/11
	Commerce National Bank	07/08/11	0.070	2,500,000.00	10/07/11
<u>NORTH HIGHLANDS</u>					
	SAFE Credit Union	08/05/11	0.090	5,000,000.00	09/09/11
<u>OAKDALE</u>					
	Oak Valley Community Bank	06/09/11	0.100	3,500,000.00	09/08/11
<u>OAKLAND</u>					
	Metropolitan Bank	06/02/11	0.120	1,000,000.00	09/01/11
	Metropolitan Bank	06/16/11	0.110	4,500,000.00	09/15/11
	Metropolitan Bank	07/08/11	0.070	1,500,000.00	10/07/11
	Metropolitan Bank	08/05/11	0.110	2,000,000.00	11/04/11
<u>ONTARIO</u>					
	Citizens Business Bank	06/03/11	0.110	25,000,000.00	09/02/11
	Citizens Business Bank	07/08/11	0.060	50,000,000.00	10/07/11
	Citizens Business Bank	07/29/11	0.130	30,000,000.00	10/28/11
	Citizens Business Bank	08/04/11	0.140	30,000,000.00	11/03/11
	Citizens Business Bank	08/10/11	0.070	50,000,000.00	11/09/11
	Citizens Business Bank	08/18/11	0.080	30,000,000.00	11/17/11
	Citizens Business Bank	08/11/11	0.100	25,000,000.00	12/07/11
<u>PALOS VERDES ESTATES</u>					
	Malaga Bank, FSB	03/04/11	0.180	4,000,000.00	09/02/11
	Malaga Bank, FSB	03/09/11	0.180	12,000,000.00	09/07/11
	Malaga Bank, FSB	07/07/11	0.040	5,000,000.00	10/06/11
	Malaga Bank, FSB	07/29/11	0.110	8,000,000.00	10/28/11
	Malaga Bank, FSB	08/05/11	0.080	9,000,000.00	11/04/11
	Malaga Bank, FSB	08/12/11	0.050	10,000,000.00	11/10/11

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	06/15/11	0.100	30,000,000.00	09/14/11
	Community Bank	07/13/11	0.070	35,000,000.00	10/12/11
	Community Bank	08/10/11	0.070	30,000,000.00	11/09/11
	Community Bank	08/26/11	0.050	25,000,000.00	11/18/11
	East West Bank	07/14/11	0.090	50,000,000.00	10/13/11
	East West Bank	07/14/11	0.090	75,000,000.00	10/13/11
	East West Bank	07/27/11	0.090	50,000,000.00	10/26/11
	East West Bank	07/27/11	0.090	75,000,000.00	10/26/11
	East West Bank	07/29/11	0.130	50,000,000.00	10/28/11
<u>PLACERVILLE</u>					
	El Dorado Savings Bank	03/03/11	0.200	5,000,000.00	09/01/11
<u>PORTERVILLE</u>					
	Bank of the Sierra	06/09/11	0.120	25,000,000.00	09/08/11
	Bank of the Sierra	07/08/11	0.080	25,000,000.00	10/07/11
	Bank of the Sierra	07/14/11	0.110	5,000,000.00	10/13/11
	Bank of the Sierra	08/11/11	0.120	15,000,000.00	11/10/11
	Bank of the Sierra	08/18/11	0.100	10,000,000.00	11/17/11
<u>RANCHO CORDOVA</u>					
	American River Bank	06/02/11	0.130	1,000,000.00	09/01/11
	American River Bank	06/16/11	0.120	1,500,000.00	09/15/11
	American River Bank	07/06/11	0.100	7,500,000.00	10/05/11
	American River Bank	07/08/11	0.080	2,000,000.00	10/07/11
	American River Bank	07/13/11	0.090	2,500,000.00	10/12/11
	American River Bank	07/20/11	0.080	3,000,000.00	10/19/11
	American River Bank	08/05/11	0.120	2,500,000.00	11/04/11
	American River Bank	08/12/11	0.090	2,500,000.00	11/10/11
	American River Bank	08/18/11	0.100	6,500,000.00	11/17/11
<u>REDWOOD CITY</u>					
	Provident Credit Union	04/21/11	0.160	20,000,000.00	10/20/11
	Provident Credit Union	06/02/11	0.170	20,000,000.00	12/01/11
<u>RICHMOND</u>					
	Mechanics Bank, The	07/20/11	0.060	20,000,000.00	10/19/11
	Mechanics Bank, The	07/28/11	0.120	20,000,000.00	10/27/11

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND (Continued)</u>				
Mechanics Bank, The	08/18/11	0.080	10,000,000.00	11/17/11
Mechanics Bank, The	08/31/11	0.060	10,000,000.00	11/30/11
<u>ROCKLIN</u>				
Five Star Bank	06/16/11	0.100	10,500,000.00	09/15/11
Five Star Bank	07/06/11	0.080	14,500,000.00	10/05/11
Five Star Bank	07/20/11	0.060	2,000,000.00	10/19/11
Five Star Bank	08/05/11	0.100	3,000,000.00	11/04/11
<u>ROSEMEAD</u>				
Pacific Alliance Bank	03/11/11	0.200	1,500,000.00	09/09/11
Pacific Alliance Bank	07/13/11	0.050	4,000,000.00	10/12/11
<u>ROSEVILLE</u>				
Rabobank, NA	07/06/11	0.090	100,000,000.00	10/05/11
Rabobank, NA	07/15/11	0.080	100,000,000.00	10/14/11
<u>SACRAMENTO</u>				
Bank of Sacramento	07/06/11	0.080	6,000,000.00	10/05/11
Bank of Sacramento	07/28/11	0.120	4,000,000.00	10/27/11
Comerica Bank	06/02/11	0.120	75,000,000.00	09/01/11
Comerica Bank	06/15/11	0.100	25,000,000.00	09/14/11
Comerica Bank	07/13/11	0.070	50,000,000.00	10/12/11
Comerica Bank	07/20/11	0.060	75,000,000.00	10/19/11
Comerica Bank	08/10/11	0.070	50,000,000.00	11/09/11
Comerica Bank	08/17/11	0.070	25,000,000.00	11/16/11
Merchants National Bank of Sacramento	04/13/11	0.150	2,000,000.00	10/12/11
Merchants National Bank of Sacramento	05/11/11	0.110	2,000,000.00	11/09/11
Merchants National Bank of Sacramento	06/01/11	0.150	2,000,000.00	11/30/11
Merchants National Bank of Sacramento	06/08/11	0.150	2,000,000.00	12/07/11
River City Bank	08/26/11	0.050	20,000,000.00	11/18/11
<u>SAN DIEGO</u>				
Mission Federal Credit Union	07/20/11	0.070	10,000,000.00	10/19/11
Torrey Pines Bank	05/19/11	0.130	15,000,000.00	11/17/11
Torrey Pines Bank	06/01/11	0.150	25,000,000.00	11/30/11
Torrey Pines Bank	07/07/11	0.120	25,000,000.00	01/05/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	03/09/11	0.180	4,000,000.00	09/07/11
Union Bank, NA	06/09/11	0.100	150,000,000.00	09/08/11
Union Bank, NA	07/28/11	0.120	150,000,000.00	10/27/11
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/15/11	0.100	15,000,000.00	09/14/11
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	07/15/11	0.050	10,000,000.00	10/14/11
American Perspective Bank	08/17/11	0.050	6,000,000.00	11/16/11
<u>SANTA ROSA</u>				
Summit State Bank	06/10/11	0.100	12,000,000.00	09/09/11
Summit State Bank	07/22/11	0.080	4,000,000.00	10/21/11
Summit State Bank	07/29/11	0.130	3,500,000.00	10/28/11
Summit State Bank	08/03/11	0.130	4,000,000.00	11/02/11
Summit State Bank	08/10/11	0.070	8,000,000.00	11/09/11
<u>VACAVILLE</u>				
Travis Credit Union	06/23/11	0.060	40,000,000.00	09/22/11
<u>WALNUT CREEK</u>				
Bank of the West	06/08/11	0.100	66,000,000.00	09/07/11
Bank of the West	06/17/11	0.120	100,000,000.00	09/16/11
Bank of the West	08/04/11	0.150	134,000,000.00	11/03/11
<u>WATSONVILLE</u>				
Santa Cruz County Bank	07/28/11	0.110	5,000,000.00	09/01/11
Santa Cruz County Bank	06/15/11	0.100	5,000,000.00	09/14/11
Santa Cruz County Bank	06/24/11	0.070	4,000,000.00	09/23/11
Santa Cruz County Bank	07/22/11	0.080	2,500,000.00	10/21/11
Santa Cruz County Bank	06/24/11	0.140	2,500,000.00	12/16/11
TOTAL TIME DEPOSITS August 2011			4,011,140,000.00	

BANK DEMAND DEPOSITS

August 2011

(\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,574,963	\$ 3,240,273
2	1,875,301	2,331,891
3	1,992,092	2,364,605
4	2,250,785	2,379,224
5	1,679,806	2,316,930
6	1,679,806	2,316,930
7	1,679,806	2,316,930
8	1,654,941	2,489,648
9	1,802,790	2,150,070
10	1,599,649	2,079,189
11	1,747,082	1,986,726
12	1,913,413	2,072,134
13	1,913,413	2,072,134
14	1,913,413	2,072,134
15	1,999,518	2,313,413
16	1,564,130	2,124,293
17	1,431,348	2,525,020
18	1,697,718	2,448,295
19	2,145,404	2,610,156
20	2,145,404	2,610,156
21	2,145,404	2,610,156
22	1,595,094	1,811,914
23	2,013,777	1,679,538
24	1,626,713	1,548,447
25	1,805,028	1,658,850
26	1,336,380	2,396,067
27	1,336,380	2,396,067
28	1,336,380	2,396,067
29	1,233,840	1,906,287
30	1,813,603	2,060,676
31	2,365,098	2,236,381

AVERAGE DOLLAR DAYS 1,769,951 ^{al}

^{al} The prescribed bank balance for August was \$1,789,822. This consisted of \$1,702,107 in compensating balances for services, balances for uncollected funds of \$91,064 and a deduction of \$3,349 for August 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 August 17, 2011, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services \$1,702,107,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	08/15/11	08/19/11	\$ (393,000,000)	\$ (4,394,140,000)	\$ 4,001,140,000	\$ (393,000,000)
(2)	08/22/11	08/26/11	\$ (68,000,000)	\$ (4,462,140,000)	\$ 4,001,140,000	\$ (461,000,000)
(3)	08/29/11	09/02/11	\$ (2,807,000,000)	\$ (7,269,140,000)	\$ 4,001,140,000	\$ (3,268,000,000)
(4)	09/05/11	09/09/11	\$ (677,000,000)	\$ (7,946,140,000)	\$ 4,001,140,000	\$ (3,945,000,000)
(5)	09/12/11	09/16/11	\$ 1,485,300,000	\$ (6,460,840,000)	\$ 4,001,140,000	\$ (2,459,700,000)
(6)	09/19/11	09/23/11	\$ (64,700,000)	\$ (6,525,540,000)	\$ 4,001,140,000	\$ (2,524,400,000)
(7)	09/26/11	09/30/11	\$ 384,900,000	\$ (6,140,640,000)	\$ 4,001,140,000	\$ (2,139,500,000)
(8)	10/03/11	10/07/11	\$ (1,575,700,000)	\$ (7,716,340,000)	\$ 4,001,140,000	\$ (3,715,200,000)
(9)	10/10/11	10/14/11	\$ (690,800,000)	\$ (8,407,140,000)	\$ 4,001,140,000	\$ (4,406,000,000)
(10)	10/17/11	10/21/11	\$ 1,630,600,000	\$ (6,776,540,000)	\$ 4,001,140,000	\$ (2,775,400,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$1,702,107,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO

 Chairperson

 Member

Dated: August 17, 2011

* Government Code

 Member