



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR



MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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October 31, 2012

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2012

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2012

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2012

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 09/30/12		
At Cost	\$ 21,419,312,045	\$ 103,081,957
At Market	\$ 21,489,717,697	\$ 103,121,496
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	19.23%	0.00%
United States Government and Agency Obligations	46.18%	30.69%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.41%	0.00%
Municipal Obligations	0.08%	4.91%
Corporate and Deposit Notes	2.10%	2.98%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	61.42%
1-60 days	46.86%	0.00%
61 days-1 year	13.86%	62.80%
Over 1 year	39.28%	37.20%
Weighted Average Days to Maturity	570	

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

SCHEDULE A1

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

PSI

Commercial Paper	A-1	P-1	32.41%
Corporate and Deposit Notes	A-1+	P-1	1.14%
	AA+	A1	0.96%
Los Angeles County Securities	AA	Aa2	0.08%
Negotiable Certificates of Deposit	A-1	P-1	18.53%
	AA-	Aa3	0.70%
U.S. Agency Securities	AA+	Aaa	42.10%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.28%
U.S. Treasury Bills	AA+	Aaa	2.80%
			100.00%

SPI

Local Agency Investment Fund	Not rated	Not rated	61.33%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.47%
	AA+	A1	1.51%
Mortgage Trust Deeds	AA-	Aa2	0.09%
Los Angeles County Securities	AA-	Aa2	4.91%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	30.61%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT
SEPTEMBER 30, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 09/30/12	\$ 21,419,312,045
Market Value at 09/30/12	\$ 21,489,717,697
Average Daily Balance	\$ 21,125,159,889
Gains and Losses:	
For the Month	\$ 269,394
For the Past 12 Months	\$ 9,917,372
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 13,079,035
Earnings for the Past 12 Months	\$ 203,235,956
Earnings Rate for the Month	0.75%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 49,698,618.89
Bank of the West - Concentration	\$ 29,095,630.78 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 397,341.90
Wells Fargo - Concentration	<u>\$ 1,213,685.90</u>
Total Ledger Balance for all Banks	<u><u>\$ 80,405,277.47</u></u>

(A) \$28.091 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 2012
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for September 2012

Total Deposits	\$ 3,006,117,202.34
Total Disbursements	\$ 3,282,394,195.08

Discretionary Funds Liquidity Withdrawal Ratio:
As of September 30, 2012 1.57

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
October	\$ 8,021,400,000.00	\$ 3,051,700,000.00	\$ 4,485,800,000.00	\$ 6,587,300,000.00
November	\$ 2,215,520,000.00	\$ 4,901,700,000.00	\$ 4,029,100,000.00	\$ 9,675,420,000.00
December	\$ 625,000,000.00	\$ 6,787,700,000.00	\$ 5,170,000,000.00	\$ 11,918,120,000.00
January	\$ 75,000,000.00	\$ 3,538,200,000.00	\$ 4,959,600,000.00	\$ 10,571,720,000.00
February	\$ 183,855,000.00	\$ 2,461,300,000.00	\$ 4,304,600,000.00	\$ 8,912,275,000.00
March	\$ 346,335,000.00	\$ 3,653,200,000.00	\$ 4,541,800,000.00	\$ 8,370,010,000.00

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 2012, the Treasurer placed \$355.560 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$28.091 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$90 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

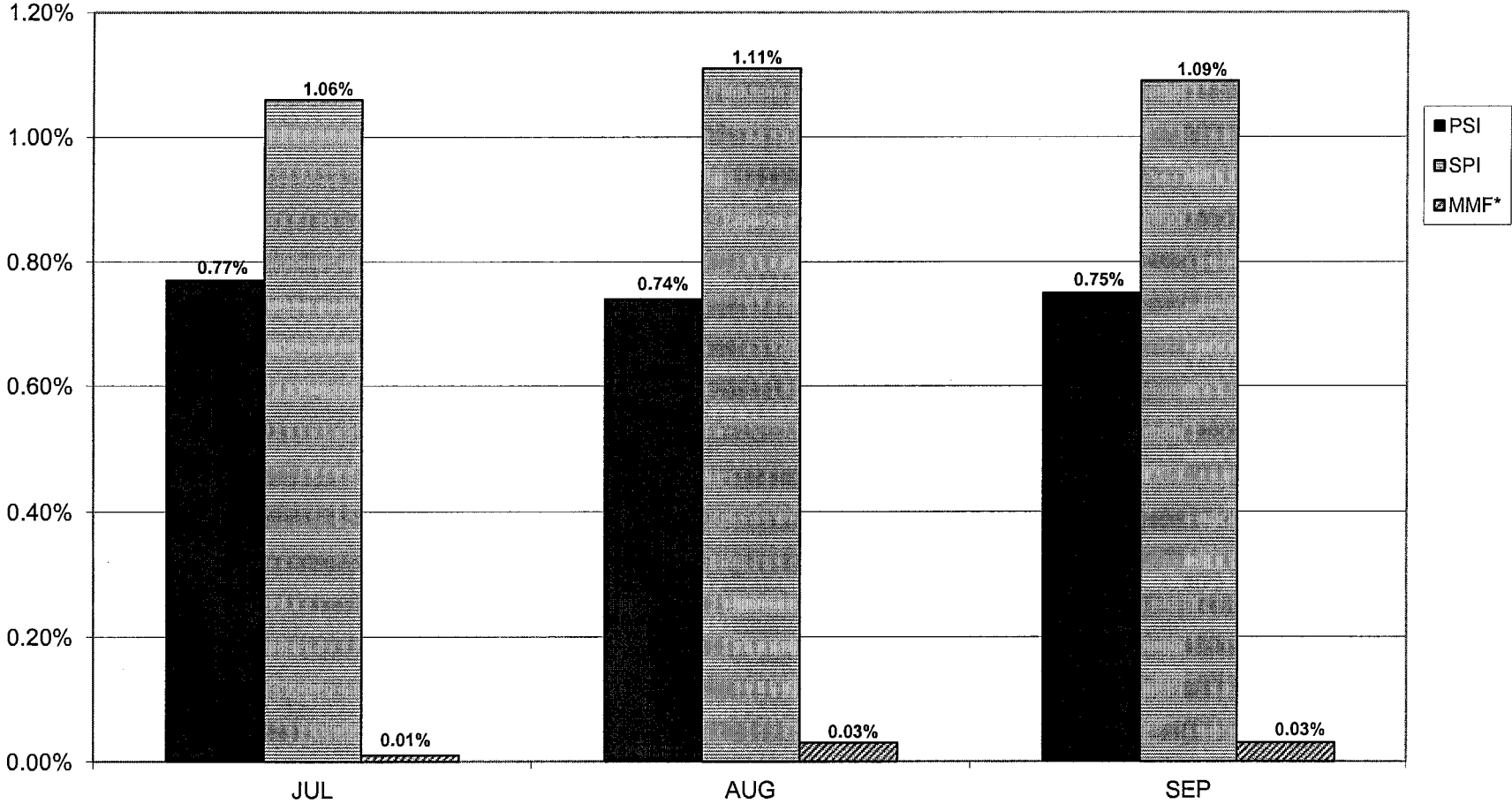
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 09/30/12
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	21,666,979,997.45	205,413,108.66
2	21,666,979,997.45	205,413,108.66
3	21,666,979,997.45	205,413,108.66
4	21,366,940,735.47	205,413,108.66
5	21,034,124,939.91	205,413,108.66
6	20,909,100,589.74	205,413,108.66
7	21,055,273,118.30	205,413,108.66
8	21,055,273,118.30	205,413,108.66
9	21,055,273,118.30	205,413,108.66
10	20,910,869,987.47	205,413,108.66
11	21,100,154,291.30	205,413,108.66
12	21,035,392,781.07	205,413,108.66
13	21,004,908,106.53	104,513,108.66
14	20,872,684,894.75	103,804,752.47
15	20,872,684,894.75	103,804,752.47
16	20,872,684,894.75	103,804,752.47
17	20,916,109,344.56	103,804,752.47
18	20,926,642,517.48	103,804,752.47
19	20,920,541,255.66	103,804,752.47
20	20,976,540,906.06	103,089,752.47
21	20,920,700,062.72	103,089,752.47
22	20,920,700,062.72	103,089,752.47
23	20,920,700,062.72	103,089,752.47
24	20,947,774,592.29	103,089,752.47
25	20,870,742,395.34	103,089,752.47
26	21,458,833,998.09	103,089,752.47
27	21,569,672,054.71	103,089,752.47
28	21,420,110,961.96	103,089,752.47
29	21,420,110,961.96	103,089,752.47
30	21,419,312,045.37	103,081,956.88
AVG	<u>21,125,159,889.49</u>	<u>144,209,280.30</u>

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



* Provided for comparative purposes only.

* Source: Money Fund Report as of October 9, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$13,190,609	\$137,415
Gains (Losses) on Sales of Non-Trading Securities.	269,394	127
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(380,968)	(7,790)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$13,079,035</u></u>	<u><u>\$129,752</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>4,415</u>
	<u><u>\$0</u></u>	<u><u>\$4,415</u></u>
NET INCOME	<u><u>\$13,079,035</u></u>	<u><u>\$125,337</u></u>

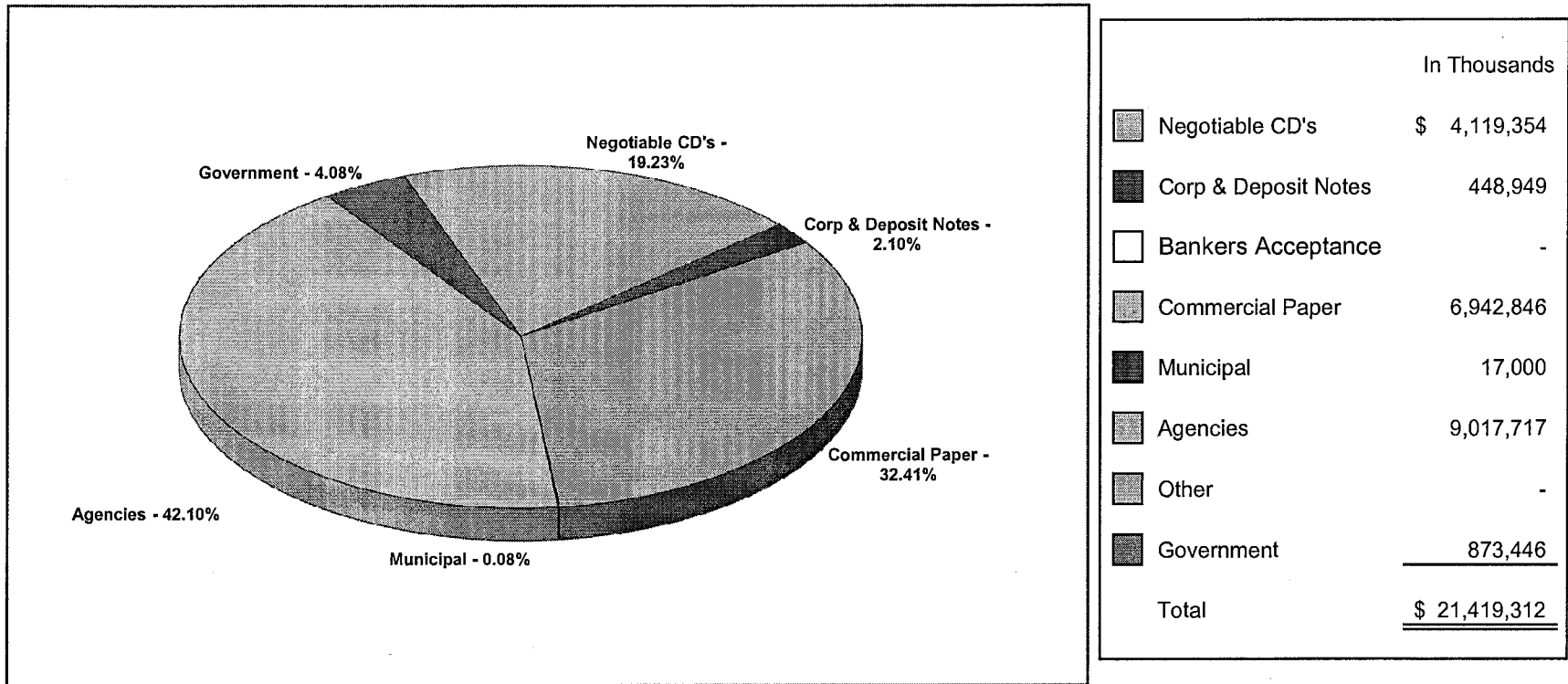
Los Angeles County Treasurer
 Non-Trading Composition
 As of September 30, 2012
 Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	55.35%	
Los Angeles County and Related Entities	32.16%	
Consolidated Sanitation Districts		3.77%
Metropolitan Transportation Authority		1.64%
Miscellaneous Agencies Pooled Investments		2.08%
County Bond Proceeds		2.41%
South Coast Air Quality Management District		2.57%
Miscellaneous		0.02%
Total	<u>87.51%</u>	<u>12.49%</u>

NOTE: The discretionary participation from local agencies outside of Los Angeles County represents 10.08% of the PSI Portfolio.

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



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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CNFL	9/28/2012	91175	NORDEA BANK FINLAND NY FRN	1.01350	9/28/2015	50,000,000.00	50,149,000.00	0.00	CITI	FTNFCM
	CNFL Total						50,000,000.00	50,149,000.00	0.00		
NTRD	CPD	9/4/2012	90995	AUTOBAHN FUNDING CO LLC CP	0.22000	10/9/2012	5,000,000.00	4,998,930.56	0.00	CITI	MS
NTRD	CPD	9/4/2012	90996	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/15/2012	50,000,000.00	49,990,319.44	0.00	CITI	BLAY
NTRD	CPD	9/4/2012	90997	BARTON CAPITAL LLC CP	0.45000	11/1/2012	5,000,000.00	4,996,375.00	0.00	CITI	MS
NTRD	CPD	9/4/2012	90998	ABBEY NATIONAL NA LLC CP	0.34000	10/3/2012	50,000,000.00	49,986,305.56	0.00	CITI	MFR
NTRD	CPD	9/4/2012	91000	ABBEY NATIONAL NA LLC CP	0.35000	10/5/2012	50,000,000.00	49,984,930.56	0.00	CITI	MFR
NTRD	CPD	9/4/2012	90992	VARIABLE FDG CAPITAL CO LLC CP	0.16000	10/1/2012	50,000,000.00	49,994,000.00	0.00	CITI	WFI
NTRD	CPD	9/4/2012	90993	AUTOBAHN FUNDING CO LLC CP	0.22000	10/4/2012	30,000,000.00	29,994,500.00	0.00	CITI	CITGM
NTRD	CPD	9/5/2012	91006	ABBEY NATIONAL NA LLC CP	0.35000	10/9/2012	50,000,000.00	49,983,472.22	0.00	CITI	MFR
NTRD	CPD	9/5/2012	91002	SALISBURY RECEIVABLES LLC CP	0.19000	10/19/2012	25,000,000.00	24,994,194.44	0.00	CITI	KEYBANC
NTRD	CPD	9/5/2012	91003	AUTOBAHN FUNDING CO LLC CP	0.22000	10/5/2012	25,000,000.00	24,995,416.67	0.00	CITI	MS
NTRD	CPD	9/5/2012	91004	ABBEY NATIONAL NA LLC CP	0.34000	10/4/2012	50,000,000.00	49,986,305.56	0.00	CITI	MFR
NTRD	CPD	9/6/2012	91008	CANCARA ASSET SEC LLC CP	0.21000	10/11/2012	10,000,000.00	9,997,958.33	0.00	CITI	KEYBANC
NTRD	CPD	9/6/2012	91010	JUPITER SEC COMPANY LLC CP	0.16000	10/5/2012	50,000,000.00	49,993,555.56	0.00	CITI	MFR
NTRD	CPD	9/6/2012	91011	JUPITER SEC COMPANY LLC CP	0.17000	10/4/2012	50,000,000.00	49,993,388.89	0.00	CITI	LOOP
NTRD	CPD	9/6/2012	91012	SALISBURY RECEIVABLES LLC CP	0.19000	10/16/2012	15,000,000.00	14,996,833.33	0.00	CITI	KEYBANC
NTRD	CPD	9/6/2012	91013	CANCARA ASSET SEC LLC CP	0.20000	10/11/2012	50,000,000.00	49,990,277.78	0.00	CITI	BLAY
NTRD	CPD	9/7/2012	91015	CANCARA ASSET SEC LLC CP	0.21000	10/15/2012	42,000,000.00	41,990,690.00	0.00	CITI	MS
NTRD	CPD	9/7/2012	91009	AUTOBAHN FUNDING CO LLC CP	0.21000	10/5/2012	25,000,000.00	24,995,916.67	0.00	CITI	BLAY
NTRD	CPD	9/7/2012	91017	SALISBURY RECEIVABLES LLC CP	0.18000	10/17/2012	19,000,000.00	18,996,200.00	0.00	CITI	BLAY
NTRD	CPD	9/7/2012	91018	CANCARA ASSET SEC LLC CP	0.20000	10/11/2012	20,000,000.00	19,996,222.22	0.00	CITI	BLAY
NTRD	CPD	9/7/2012	91019	AUTOBAHN FUNDING CO LLC CP	0.21000	10/10/2012	50,000,000.00	49,990,375.00	0.00	CITI	CITGM
NTRD	CPD	9/7/2012	91020	SHEFFIELD RECEIVABLES CORP CP	0.18000	10/9/2012	50,000,000.00	49,992,000.00	0.00	CITI	MS
NTRD	CPD	9/7/2012	91024	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/22/2012	50,000,000.00	49,989,375.00	0.00	CITI	BLAY
NTRD	CPD	9/7/2012	91025	ABBEY NATIONAL NA LLC CP	0.35000	10/11/2012	50,000,000.00	49,983,472.22	0.00	CITI	MFR
NTRD	CPD	9/7/2012	91026	ABBEY NATIONAL NA LLC CP	0.35000	10/12/2012	50,000,000.00	49,982,986.11	0.00	CITI	MFR
NTRD	CPD	9/10/2012	91029	AUTOBAHN FUNDING CO LLC CP	0.20000	10/10/2012	35,000,000.00	34,994,166.67	0.00	CITI	BLAY
NTRD	CPD	9/10/2012	91030	JUPITER SEC COMPANY LLC CP	0.17000	10/10/2012	50,000,000.00	49,992,916.67	0.00	CITI	CITGM
NTRD	CPD	9/10/2012	91031	MONT BLANC CAPITAL CORP CP	0.18000	10/1/2012	25,000,000.00	24,997,375.00	0.00	CITI	INGF
NTRD	CPD	9/10/2012	91032	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/23/2012	40,000,000.00	39,990,922.22	0.00	CITI	MS
NTRD	CPD	9/10/2012	91016	AUTOBAHN FUNDING CO LLC CP	0.21000	10/5/2012	25,000,000.00	24,996,354.17	0.00	CITI	BLAY
NTRD	CPD	9/11/2012	91035	CANCARA ASSET SEC LLC CP	0.20000	10/15/2012	50,000,000.00	49,990,555.56	0.00	CITI	MS
NTRD	CPD	9/11/2012	91036	THUNDER BAY FUNDING LLC CP	0.16000	10/15/2012	12,250,000.00	12,248,148.89	0.00	CITI	KEYBANC
NTRD	CPD	9/11/2012	91037	CHARIOT FUNDING LLC CP	0.17000	10/11/2012	50,000,000.00	49,992,916.67	0.00	CITI	CITGM
NTRD	CPD	9/11/2012	91039	REGENCY MARKETS NO. 1 LLC CP	0.19000	9/17/2012	35,000,000.00	34,998,891.67	0.00	CITI	JPM
NTRD	CPD	9/11/2012	91040	AUTOBAHN FUNDING CO LLC CP	0.21000	10/12/2012	25,000,000.00	24,995,479.17	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/11/2012	91041	ABBEY NATIONAL NA LLC CP	0.35000	10/15/2012	50,000,000.00	49,983,472.22	0.00	CITI	MFR
NTRD	CPD	9/11/2012	91042	BARTON CAPITAL LLC CP	0.25000	9/24/2012	25,000,000.00	24,997,743.06	0.00	CITI	MS
NTRD	CPD	9/11/2012	91043	BARTON CAPITAL LLC CP	0.25000	9/24/2012	25,006,000.00	25,003,742.51	0.00	CITI	MS
NTRD	CPD	9/11/2012	91044	CHARIOT FUNDING LLC CP	0.17000	10/15/2012	35,000,000.00	34,994,380.56	0.00	CITI	JPM
NTRD	CPD	9/12/2012	91046	BARTON CAPITAL LLC CP	0.25000	9/24/2012	26,126,000.00	26,123,822.83	0.00	CITI	KEYBANC
NTRD	CPD	9/12/2012	91047	CHARIOT FUNDING LLC CP	0.17000	10/12/2012	50,000,000.00	49,992,916.67	0.00	CITI	RBCCM
NTRD	CPD	9/12/2012	91048	REGENCY MARKETS NO. 1 LLC CP	0.19000	9/17/2012	50,000,000.00	49,998,680.56	0.00	CITI	MS
NTRD	CPD	9/12/2012	91049	BARTON CAPITAL LLC CP	0.29000	10/16/2012	50,000,000.00	49,986,305.56	0.00	CITI	BLAY
NTRD	CPD	9/12/2012	91051	ING U.S. FUNDING LLC CP	0.18000	10/26/2012	50,000,000.00	49,989,000.00	0.00	CITI	INGF
NTRD	CPD	9/12/2012	91052	CANCARA ASSET SEC LLC CP	0.20000	10/17/2012	50,000,000.00	49,990,277.78	0.00	CITI	BLAY
NTRD	CPD	9/13/2012	91054	SALISBURY RECEIVABLES LLC CP	0.19000	10/17/2012	50,000,000.00	49,991,027.78	0.00	CITI	CITGM
NTRD	CPD	9/13/2012	91056	AUTOBAHN FUNDING CO LLC CP	0.19000	10/16/2012	20,000,000.00	19,996,516.67	0.00	CITI	BLAY
NTRD	CPD	9/13/2012	91057	CANCARA ASSET SEC LLC CP	0.20000	10/17/2012	15,750,000.00	15,747,025.00	0.00	CITI	BLAY
NTRD	CPD	9/13/2012	91058	SALISBURY RECEIVABLES LLC CP	0.20000	10/22/2012	22,750,000.00	22,745,070.83	0.00	CITI	LOOP
NTRD	CPD	9/13/2012	91059	ING U.S. FUNDING LLC CP	0.18000	10/29/2012	25,000,000.00	24,994,250.00	0.00	CITI	INGF
NTRD	CPD	9/13/2012	91060	BRYANT PARK FUNDING LLC CP	0.18000	10/18/2012	50,000,000.00	49,991,250.00	0.00	CITI	JPM
NTRD	CPD	9/13/2012	91061	BRYANT PARK FUNDING LLC CP	0.18000	10/18/2012	3,496,000.00	3,495,388.20	0.00	CITI	JPM
NTRD	CPD	9/14/2012	91055	AUTOBAHN FUNDING CO LLC CP	0.19000	10/15/2012	25,000,000.00	24,995,909.72	0.00	CITI	BLAY
NTRD	CPD	9/14/2012	91067	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/15/2012	50,000,000.00	49,990,958.33	0.00	CITI	CITGM
NTRD	CPD	9/14/2012	91068	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/15/2012	7,000,000.00	6,998,734.17	0.00	CITI	CITGM
NTRD	CPD	9/14/2012	91069	CANCARA ASSET SEC LLC CP	0.19000	10/19/2012	50,000,000.00	49,990,763.89	0.00	CITI	BLAY
NTRD	CPD	9/14/2012	91070	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/19/2012	25,000,000.00	24,995,868.06	0.00	CITI	LOOP
NTRD	CPD	9/14/2012	91065	SALISBURY RECEIVABLES LLC CP	0.18000	10/23/2012	35,000,000.00	34,993,175.00	0.00	CITI	MS
NTRD	CPD	9/14/2012	91073	ATLANTIS ONE FUNDING CORP CP	0.17000	10/18/2012	50,000,000.00	49,991,972.22	0.00	CITI	BLAY
NTRD	CPD	9/14/2012	91074	ABBEY NATIONAL NA LLC CP	0.35000	10/17/2012	50,000,000.00	49,983,958.33	0.00	CITI	MFR
NTRD	CPD	9/17/2012	91076	BARTON CAPITAL LLC CP	0.30000	10/18/2012	50,000,000.00	49,987,083.33	0.00	CITI	BLAY
NTRD	CPD	9/17/2012	91077	BARTON CAPITAL LLC CP	0.30000	10/19/2012	50,000,000.00	49,986,666.67	0.00	CITI	BLAY
NTRD	CPD	9/17/2012	91078	BARTON CAPITAL LLC CP	0.31000	10/19/2012	50,000,000.00	49,986,222.22	0.00	CITI	JPM
NTRD	CPD	9/17/2012	91079	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/15/2012	34,909,000.00	34,903,298.20	0.00	CITI	JPM
NTRD	CPD	9/17/2012	91080	CANCARA ASSET SEC LLC CP	0.19000	10/19/2012	50,000,000.00	49,991,555.56	0.00	CITI	BLAY
NTRD	CPD	9/17/2012	91081	BARTON CAPITAL LLC CP	0.30000	10/25/2012	25,000,000.00	24,992,083.33	0.00	CITI	BLAY
NTRD	CPD	9/17/2012	91082	SALISBURY RECEIVABLES LLC CP	0.18000	10/23/2012	15,000,000.00	14,997,300.00	0.00	CITI	BLAY
NTRD	CPD	9/17/2012	91083	AUTOBAHN FUNDING CO LLC CP	0.21000	10/19/2012	30,600,000.00	30,594,288.00	0.00	CITI	MS
NTRD	CPD	9/17/2012	91084	CANCARA ASSET SEC LLC CP	0.19000	10/22/2012	50,000,000.00	49,990,763.89	0.00	CITI	LOOP
NTRD	CPD	9/17/2012	91085	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/16/2012	35,000,000.00	34,994,079.17	0.00	CITI	CITGM
NTRD	CPD	9/17/2012	91086	ABBEY NATIONAL NA LLC CP	0.35000	10/16/2012	50,000,000.00	49,985,902.78	0.00	CITI	MFR
NTRD	CPD	9/17/2012	91087	BARTON CAPITAL LLC CP	0.44000	11/1/2012	25,000,000.00	24,986,250.00	0.00	CITI	MFR
NTRD	CPD	9/18/2012	91089	ATLANTIS ONE FUNDING CORP CP	0.17000	10/18/2012	40,569,000.00	40,563,252.73	0.00	CITI	BLAY

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/18/2012	91090	BARTON CAPITAL LLC CP	0.45000	11/1/2012	26,000,000.00	25,985,700.00	0.00	CITI	MS
NTRD	CPD	9/18/2012	91092	ING U.S. FUNDING LLC CP	0.17000	10/30/2012	50,000,000.00	49,990,083.33	0.00	CITI	INGF
NTRD	CPD	9/18/2012	91093	CANCARA ASSET SEC LLC CP	0.19000	10/22/2012	50,000,000.00	49,991,027.78	0.00	CITI	BLAY
NTRD	CPD	9/18/2012	91094	ABBEY NATIONAL NA LLC CP	0.33000	10/16/2012	50,000,000.00	49,987,166.67	0.00	CITI	MFR
NTRD	CPD	9/19/2012	91097	BARTON CAPITAL LLC CP	0.28000	10/16/2012	50,000,000.00	49,989,500.00	0.00	CITI	MS
NTRD	CPD	9/19/2012	91101	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/25/2012	30,000,000.00	29,994,900.00	0.00	CITI	BCI
NTRD	CPD	9/19/2012	91102	SALISBURY RECEIVABLES LLC CP	0.17000	10/25/2012	20,000,000.00	19,996,600.00	0.00	CITI	LOOP
NTRD	CPD	9/19/2012	91103	SALISBURY RECEIVABLES LLC CP	0.17000	10/25/2012	25,000,000.00	24,995,750.00	0.00	CITI	MS
NTRD	CPD	9/19/2012	91104	SALISBURY RECEIVABLES LLC CP	0.16000	10/25/2012	25,000,000.00	24,996,000.00	0.00	CITI	BLAY
NTRD	CPD	9/19/2012	91105	HSBC USA INC CP	0.26000	11/20/2012	31,280,000.00	31,265,993.51	0.00	CITI	INGF
NTRD	CPD	9/20/2012	91111	CANCARA ASSET SEC LLC CP	0.19000	10/24/2012	14,000,000.00	13,997,487.78	0.00	CITI	KEYBANC
NTRD	CPD	9/20/2012	91112	BRYANT PARK FUNDING LLC CP	0.18000	10/22/2012	50,000,000.00	49,992,000.00	0.00	CITI	KEYBANC
NTRD	CPD	9/20/2012	91113	BARTON CAPITAL LLC CP	0.43000	11/1/2012	13,140,000.00	13,133,408.10	0.00	CITI	MS
NTRD	CPD	9/20/2012	91114	BARTON CAPITAL LLC CP	0.43000	11/2/2012	10,000,000.00	9,994,863.89	0.00	CITI	MS
NTRD	CPD	9/20/2012	91108	CANCARA ASSET SEC LLC CP	0.19000	10/26/2012	25,000,000.00	24,995,250.00	0.00	CITI	BLAY
NTRD	CPD	9/20/2012	91116	THUNDER BAY FUNDING LLC CP	0.14000	10/25/2012	50,000,000.00	49,993,194.44	0.00	CITI	BLAY
NTRD	CPD	9/20/2012	91118	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	11/19/2012	40,000,000.00	39,990,000.00	0.00	CITI	MFR
NTRD	CPD	9/20/2012	91098	AUTOBAHN FUNDING LLC CP	0.20000	10/22/2012	50,000,000.00	49,991,111.11	0.00	CITI	BLAY
NTRD	CPD	9/20/2012	91096	JUPITER SEC COMPANY LLC CP	0.16000	10/25/2012	50,000,000.00	49,992,222.22	0.00	CITI	JPM
NTRD	CPD	9/21/2012	91120	AUTOBAHN FUNDING CO LLC CP	0.20000	10/29/2012	25,000,000.00	24,994,722.22	0.00	CITI	BLAY
NTRD	CPD	9/21/2012	91109	CANCARA ASSET SEC LLC CP	0.20000	10/30/2012	50,000,000.00	49,989,166.67	0.00	CITI	MS
NTRD	CPD	9/21/2012	91124	SALISBURY RECEIVABLES LLC CP	0.20000	11/1/2012	11,600,000.00	11,597,357.78	0.00	CITI	KEYBANC
NTRD	CPD	9/21/2012	91125	JUPITER SEC COMPANY LLC CP	0.19000	11/21/2012	50,000,000.00	49,983,902.78	0.00	CITI	KEYBANC
NTRD	CPD	9/21/2012	91126	JUPITER SEC COMPANY LLC CP	0.16000	10/30/2012	50,000,000.00	49,991,333.33	0.00	CITI	CITGM
NTRD	CPD	9/21/2012	91127	AUTOBAHN FUNDING CO LLC CP	0.19000	10/24/2012	50,000,000.00	49,991,291.67	0.00	CITI	MS
NTRD	CPD	9/21/2012	91128	THUNDER BAY FUNDING LLC CP	0.14000	10/3/2012	35,000,000.00	34,998,366.67	0.00	CITI	BLAY
NTRD	CPD	9/21/2012	91129	ABBEY NATIONAL NA LLC CP	0.36000	10/29/2012	50,000,000.00	49,981,000.00	0.00	CITI	MFR
NTRD	CPD	9/24/2012	91131	BARTON CAPITAL LLC CP	0.33000	10/31/2012	36,000,000.00	35,987,790.00	0.00	CITI	BLAY
NTRD	CPD	9/24/2012	91132	BARTON CAPITAL LLC CP	0.34000	11/5/2012	50,000,000.00	49,980,166.67	0.00	CITI	BLAY
NTRD	CPD	9/24/2012	91133	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/10/2012	50,000,000.00	49,995,555.56	0.00	CITI	MS
NTRD	CPD	9/24/2012	91134	JUPITER SEC COMPANY LLC CP	0.15000	10/23/2012	50,000,000.00	49,993,958.33	0.00	CITI	LOOP
NTRD	CPD	9/24/2012	91135	AUTOBAHN FUNDING CO LLC CP	0.19000	10/22/2012	24,700,000.00	24,696,349.89	0.00	CITI	MS
NTRD	CPD	9/24/2012	91136	BRYANT PARK FUNDING LLC CP	0.18000	10/15/2012	17,558,000.00	17,556,156.41	0.00	CITI	MS
NTRD	CPD	9/24/2012	91137	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,987,250.00	0.00	CITI	INGF
NTRD	CPD	9/24/2012	91138	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,986,000.00	0.00	CITI	INGF
NTRD	CPD	9/25/2012	91140	AUTOBAHN FUNDING CO LLC CP	0.20000	10/31/2012	50,000,000.00	49,990,000.00	0.00	CITI	BLAY
NTRD	CPD	9/25/2012	91141	ATLANTIS ONE FUNDING CORP CP	0.19000	10/12/2012	36,000,000.00	35,996,770.00	0.00	CITI	MFR
NTRD	CPD	9/25/2012	91142	BARTON CAPITAL LLC CP	0.35000	11/2/2012	30,000,000.00	29,988,916.67	0.00	CITI	RBCCM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/25/2012	91143	BARTON CAPITAL LLC CP	0.32000	10/31/2012	50,000,000.00	49,984,000.00	0.00	CITI	MS
NTRD	CPD	9/25/2012	91144	AUTOBAHN FUNDING CO LLC CP	0.19000	10/30/2012	25,000,000.00	24,995,381.94	0.00	CITI	MS
NTRD	CPD	9/25/2012	91145	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	10/29/2012	50,000,000.00	49,993,861.11	0.00	CITI	BLAY
NTRD	CPD	9/25/2012	91146	ATLANTIS ONE FUNDING CORP CP	0.21000	11/20/2012	50,000,000.00	49,983,666.67	0.00	CITI	BLAY
NTRD	CPD	9/25/2012	91147	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,987,500.00	0.00	CITI	INGF
NTRD	CPD	9/26/2012	91149	HSBC USA INC CP	0.21000	11/20/2012	50,000,000.00	49,983,958.33	0.00	CITI	BLAY
NTRD	CPD	9/26/2012	91154	SALISBURY RECEIVABLES LLC CP	0.15000	9/27/2012	50,000,000.00	49,999,791.67	0.00	CITI	MS
NTRD	CPD	9/26/2012	91155	SALISBURY RECEIVABLES LLC CP	0.15000	9/27/2012	50,000,000.00	49,999,791.67	0.00	CITI	MS
NTRD	CPD	9/26/2012	91156	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,986,500.00	0.00	CITI	INGF
NTRD	CPD	9/26/2012	91157	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,987,750.00	0.00	CITI	INGF
NTRD	CPD	9/26/2012	91158	DEUTSCHE BANK FINANCIAL LLC CP	0.14000	11/13/2012	50,000,000.00	49,990,666.67	0.00	CITI	BLAY
NTRD	CPD	9/26/2012	91159	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	10/31/2012	50,000,000.00	49,993,680.56	0.00	CITI	BLAY
NTRD	CPD	9/26/2012	91160	UBS FINANCE (DELAWARE) LLC CP	0.16000	12/26/2012	50,000,000.00	49,979,777.78	0.00	CITI	UBSSEC
NTRD	CPD	9/26/2012	91165	ATLANTIS ONE FUNDING CORP CP	0.19000	11/20/2012	20,000,000.00	19,994,194.44	0.00	CITI	LOOP
NTRD	CPD	9/26/2012	91166	ATLANTIS ONE FUNDING CORP CP	0.19000	11/16/2012	19,000,000.00	18,994,885.83	0.00	CITI	LOOP
NTRD	CPD	9/26/2012	91167	CANCARA ASSET SEC LLC CP	0.20000	10/30/2012	13,000,000.00	12,997,544.44	0.00	CITI	KEYBANC
NTRD	CPD	9/26/2012	91168	ATLANTIS ONE FUNDING CORP CP	0.20000	10/11/2012	5,000,000.00	4,999,583.33	0.00	CITI	KEYBANC
NTRD	CPD	9/26/2012	91169	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,986,500.00	0.00	CITI	INGF
NTRD	CPD	9/26/2012	91151	ATLANTIS ONE FUNDING CORP CP	0.21000	11/20/2012	50,000,000.00	49,983,958.33	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91174	AUTOBAHN FUNDING CO LLC CP	0.20000	10/30/2012	25,000,000.00	24,995,416.67	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91187	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	10/30/2012	50,000,000.00	49,994,041.67	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91188	AUTOBAHN FUNDING CO LLC CP	0.17000	10/11/2012	36,000,000.00	35,997,620.00	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91190	BARTON CAPITAL LLC CP	0.25000	10/15/2012	27,018,000.00	27,014,622.75	0.00	CITI	MS
NTRD	CPD	9/27/2012	91191	JUPITER SEC CO LLC CP	0.16000	11/8/2012	50,000,000.00	49,990,666.67	0.00	CITI	JPM
NTRD	CPD	9/27/2012	91192	BARTON CAPITAL LLC CP	0.34000	11/6/2012	22,500,000.00	22,491,500.00	0.00	CITI	JPM
NTRD	CPD	9/27/2012	91193	BARTON CAPITAL LLC CP	0.17000	9/28/2012	50,000,000.00	49,999,763.89	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91194	BARTON CAPITAL LLC CP	0.17000	9/28/2012	16,000,000.00	15,999,924.44	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91195	AUTOBAHN FUNDING CO LLC CP	0.15000	9/28/2012	30,411,000.00	30,410,873.29	0.00	CITI	BLAY
NTRD	CPD	9/27/2012	91196	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/5/2012	50,000,000.00	49,992,958.33	0.00	CITI	BLAY
NTRD	CPD	9/28/2012	91176	CANCARA ASSET SEC LLC CP	0.19000	10/9/2012	43,000,000.00	42,997,503.61	0.00	CITI	BLAY
NTRD	CPD	9/28/2012	91152	CANCARA ASSET SEC LLC CP	0.19000	10/30/2012	50,000,000.00	49,991,555.56	0.00	CITI	MS
NTRD	CPD	9/28/2012	91203	VARIABLE FDG CAPITAL CO LLC CP	0.16000	10/31/2012	25,000,000.00	24,996,333.33	0.00	CITI	WFI
NTRD	CPD	9/28/2012	91205	AUTOBAHN FUNDING CO LLC CP	0.15000	10/1/2012	41,000,000.00	40,999,487.50	0.00	CITI	KEYBANC
NTRD	CPD	9/28/2012	91208	AUTOBAHN FUNDING CO LLC CP	0.19000	10/31/2012	10,000,000.00	9,998,258.33	0.00	CITI	BLAY
NTRD	CPD	9/28/2012	91209	BRYANT PARK FUNDING LLC CP	0.17000	10/29/2012	39,057,000.00	39,051,282.49	0.00	CITI	LOOP
NTRD	CPD	9/28/2012	91210	BRYANT PARK FUNDING LLC CP	0.17000	10/26/2012	7,878,000.00	7,876,958.35	0.00	CITI	LOOP
NTRD	CPD	9/28/2012	91211	BRYANT PARK FUNDING LLC CP	0.18000	10/29/2012	50,000,000.00	49,992,250.00	0.00	CITI	MS
NTRD	CPD	9/28/2012	91213	ABBEY NATIONAL NA LLC CP	0.24000	10/9/2012	50,000,000.00	49,996,333.33	0.00	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/28/2012	91214	BRYANT PARK FUNDING LLC CP	0.18000	10/22/2012	35,000,000.00	34,995,800.00	0.00	CITI	JPM
	CPD Total						<u>5,579,598,000.00</u>	<u>5,578,477,140.10</u>	<u>0.00</u>		
NTRD	FHLB	9/27/2012	91172	FHLB	0.12500	9/25/2013	50,000,000.00	49,961,400.00	347.22	CITI	MFR
NTRD	FHLB	9/27/2012	91173	FHLB	0.12500	9/25/2013	50,000,000.00	49,961,400.00	347.22	CITI	MFR
NTRD	FHLB	9/27/2012	91197	FHLB	0.12500	9/25/2013	29,000,000.00	28,977,612.00	201.39	CITI	MFR
	FHLB Total						<u>129,000,000.00</u>	<u>128,900,412.00</u>	<u>895.83</u>		
NTRD	FHLM	9/28/2012	91206	FHLMC	0.37500	10/30/2013	50,000,000.00	50,093,800.00	77,083.33	CITI	MFR
NTRD	FHLM	9/28/2012	91207	FHLMC	0.37500	10/30/2013	50,000,000.00	50,093,800.00	77,083.33	CITI	MFR
	FHLM Total						<u>100,000,000.00</u>	<u>100,187,600.00</u>	<u>154,166.66</u>		
NTRD	FNMA	9/11/2012	91034	FNMA (CALLABLE)	1.12500	4/12/2016	50,000,000.00	50,040,212.50	232,812.50	CITI	MFR
NTRD	FNMA	9/11/2012	91028	FNMA (CALLABLE)	1.00000	1/25/2016	25,000,000.00	25,025,000.00	31,944.44	CITI	PIPE
	FNMA Total						<u>75,000,000.00</u>	<u>75,065,212.50</u>	<u>264,756.94</u>		
NTRD	FRCDQ2	9/28/2012	91179	RABOBANK NEDERLAND NV NY FRCD	0.51225	9/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
	FRCDQ2 Total						<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>0.00</u>		
NTRD	MCPN	9/5/2012	90824	FHLB (CALLABLE)	1.50000	9/5/2017	25,000,000.00	25,000,000.00	0.00	CITI	MS
	MCPN Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	NCD1	9/20/2012	91117	UNION BANK OF CALIFORNIA NA CD	0.21000	12/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	9/26/2012	91170	UNION BANK OF CALIFORNIA NA CD	0.21000	12/28/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	NOTE	9/26/2012	91161	USTN	0.25000	10/31/2013	50,000,000.00	50,023,437.50	50,611.41	CITI	MS
NTRD	NOTE	9/26/2012	91162	USTN	0.25000	10/31/2013	50,000,000.00	50,023,437.50	50,611.41	CITI	MS
	NOTE Total						<u>100,000,000.00</u>	<u>100,046,875.00</u>	<u>101,222.82</u>		
NTRD	TBIL	9/26/2012	91163	UST BILL	0.13000	3/21/2013	50,000,000.00	49,968,222.22	0.00	CITI	MFR
NTRD	TBIL	9/26/2012	91164	UST BILL	0.13000	3/21/2013	50,000,000.00	49,968,222.22	0.00	CITI	MFR
	TBIL Total						<u>100,000,000.00</u>	<u>99,936,444.44</u>	<u>0.00</u>		
NTRD	YANK1	9/4/2012	90994	BANK OF MONTREAL CHICAGO CD	0.17000	10/4/2012	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	9/4/2012	90999	CREDIT AGRICOLE CIB NY CD	0.34000	10/19/2012	50,000,000.00	50,000,624.74	0.00	CITI	MFR
NTRD	YANK1	9/5/2012	91005	BNP PARIBAS SF CD	0.18000	10/5/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/7/2012	91021	TORONTO DOMINION BANK NY CD	0.17000	10/9/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker	
NTRD	YANK1	9/7/2012	91022	CREDIT AGRICOLE CIB NY CD	0.34000	10/10/2012	50,000,000.00	50,000,458.19	0.00	CITI	MFR	
NTRD	YANK1	9/7/2012	91023	CREDIT AGRICOLE CIB NY CD	0.34000	10/10/2012	25,000,000.00	25,000,229.10	0.00	CITI	MFR	
NTRD	YANK1	9/11/2012	91038	SOCIETE GENERALE NY CD	0.33000	10/15/2012	50,000,000.00	50,000,472.08	0.00	CITI	MFR	
NTRD	YANK1	9/12/2012	91050	CREDIT AGRICOLE CIB NY CD	0.32000	10/18/2012	50,000,000.00	50,000,499.85	0.00	CITI	MFR	
NTRD	YANK1	9/13/2012	91062	DEUTSCHE BANK AG NY CD	0.17000	10/30/2012	50,000,000.00	50,000,652.64	0.00	CITI	MFR	
NTRD	YANK1	9/13/2012	91063	DEUTSCHE BANK AG NY CD	0.17000	10/30/2012	25,000,000.00	25,000,326.32	0.00	CITI	MFR	
NTRD	YANK1	9/14/2012	91066	SVENSKA HANDELSBANKEN NY CD	0.17500	10/15/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL	
NTRD	YANK1	9/14/2012	91071	BANK OF MONTREAL CHICAGO CD	0.16000	10/16/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS	
NTRD	YANK1	9/14/2012	91072	BANK OF MONTREAL CHICAGO CD	0.16000	10/16/2012	25,000,000.00	25,000,000.00	0.00	CITI	MS	
NTRD	YANK1	9/18/2012	91091	SOCIETE GENERALE NY CD	0.30000	10/31/2012	50,000,000.00	50,000,597.02	0.00	CITI	MFR	
NTRD	YANK1	9/19/2012	91106	SVENSKA HANDELSBANKEN NY CD	0.18000	10/24/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL	
NTRD	YANK1	9/20/2012	91115	DEUTSCHE BANK AG NY CD	0.37000	11/7/2012	50,000,000.00	50,010,656.49	25,694.44	CITI	INGF	
NTRD	YANK1	9/20/2012	91110	TORONTO DOMINION BANK NY CD	0.15500	10/16/2012	50,000,000.00	50,000,180.54	0.00	CITI	MFR	
NTRD	YANK1	9/21/2012	91121	DNB BANK ASA NY CD	0.14000	10/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	MFR	
NTRD	YANK1	9/21/2012	91122	DNB BANK ASA NY CD	0.14000	10/30/2012	25,000,000.00	25,000,000.00	0.00	CITI	MFR	
NTRD	YANK1	9/26/2012	91150	LLOYDS TSB BANK PLC NY CD	0.22000	12/26/2012	50,000,000.00	50,001,263.22	0.00	CITI	MFR	
NTRD	YANK1	9/27/2012	91189	BANK OF MONTREAL CHICAGO CD	0.14000	10/24/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS	
NTRD	YANK1	9/28/2012	91177	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	50,000,000.00	50,002,525.10	0.00	CITI	MFR	
NTRD	YANK1	9/28/2012	91178	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	25,000,000.00	25,001,262.55	0.00	CITI	MFR	
NTRD	YANK1	9/28/2012	91202	DNB BANK ASA NY CD	0.22000	12/24/2012	50,000,000.00	50,000,000.00	0.00	CITI	MFR	
NTRD	YANK1	9/28/2012	91204	SVENSKA HANDELSBANKEN NY CD	0.24000	11/13/2012	50,000,000.00	50,003,190.11	14,666.67	CITI	INGF	
NTRD	YANK1	9/28/2012	91212	TORONTO DOMINION BANK NY CD	0.12000	10/31/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL	
YANK1 Total							1,175,000,000.00	1,175,022,937.95	40,361.11			
PSI Total							7,483,598,000.00	7,482,785,621.99	561,403.36			

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2012 to September 30, 2012
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
9/4/2012	NTRD	90216	FFCB 1.22 (CALLABLE)	Call	100.00000	20,350,000.00	20,350,000.00	13,792.78		20,363,792.78	9,625.43
9/6/2012	NTRD	87650	FFCB 1.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
9/12/2012	NTRD	87732	FFCB 1.47 (CALLABLE)	Call	100.00000	29,250,000.00	29,250,000.00	0.00		29,250,000.00	0.00
9/12/2012	NTRD	87733	FFCB 1.47 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
9/26/2012	NTRD	87890	FFCB 1.375 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
9/27/2012	NTRD	90507	FFCB 0.99 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	134,750.00		50,134,750.00	23,607.71
FFCB Total						174,600,000.00	174,600,000.00	148,542.78		174,748,542.78	33,233.14
9/7/2012	NTRD	89313	FHLB 1.24 (CALLABLE)	Call	100.00000	30,000,000.00	30,000,000.00	0.00		30,000,000.00	26,960.57
9/13/2012	NTRD	90101	FHLB 1.17 (CALLABLE)	Call	100.00000	22,500,000.00	22,500,000.00	75,318.75		22,575,318.75	37,067.70
9/14/2012	NTRD	89419	FHLB 1.24 (CALLABLE)	Call	100.00000	38,225,000.00	38,225,000.00	0.00		38,225,000.00	42,940.32
9/14/2012	NTRD	89313	FHLB 1.24 (CALLABLE)	Call	100.00000	20,000,000.00	20,000,000.00	4,822.22		20,004,822.22	17,897.04
9/14/2012	NTRD	89314	FHLB 1.24 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	12,055.56		50,012,055.56	44,767.12
9/14/2012	NTRD	89328	FHLB 1.24 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	44,934.28
9/28/2012	NTRD	90150	FHLB 1.37 (CALLABLE)	Call	100.00000	32,745,000.00	32,745,000.00	140,812.60		32,885,812.60	15,450.22
9/28/2012	NTRD	90795	FHLB 1.15 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	23,958.33		25,023,958.33	0.00
9/28/2012	NTRD	90796	FHLB 1.15 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	23,958.33		25,023,958.33	0.00
9/28/2012	NTRD	90804	FHLB 1.15 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	23,958.33		25,023,958.33	6,143.84
FHLB Total						318,470,000.00	318,470,000.00	304,884.12		318,774,884.12	236,161.09
9/21/2012	NTRD	87965	FHLMC 1.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
FHLMC Total						25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
9/20/2012	NTRD	87888	FNMA 1.35 (CALLABLE)	Call	100.00000	20,120,000.00	20,120,000.00	0.00		20,120,000.00	0.00
9/21/2012	NTRD	89392	FNMA 1.40 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
9/28/2012	NTRD	89512	FNMA 1.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
FNMA Total						95,120,000.00	95,120,000.00	0.00		95,120,000.00	0.00
9/17/2012	NTRD	90771	FHLB 1.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	52,083.33		50,052,083.33	0.00
9/27/2012	NTRD	90350	FHLB 1.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
FHLB - MCPN Total						100,000,000.00	100,000,000.00	52,083.33		100,052,083.33	0.00
PSI Total						713,190,000.00	713,190,000.00	505,510.23		713,695,510.23	269,394.23

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
9/14/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,069.55	1,069.55	379.66		1,449.21	0.00
9/14/2012	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	1,289.73	1,289.73	83.61		1,373.34	0.00
						FLYING TRIANGLE LOAN Total	2,359.28	2,359.28	463.27	2,822.55	0.00
						GF - GENERAL FUND Total	2,359.28	2,359.28	463.27	2,822.55	0.00
9/14/2012	PHHPA	90239	FHLB 3.24 (CALLABLE)	Call	100.00000	86,129.03	86,129.03	697.65		86,826.68	127.00
						FHLB Total	86,129.03	86,129.03	697.65	86,826.68	127.00
						PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total	86,129.03	86,129.03	697.65	86,826.68	127.00
9/13/2012	SANIT	90833	FHLB 0.75 (CALLABLE)	Sell	100.00000	50,000,000.00	50,000,000.00	15,625.00		50,015,625.00	0.00
9/13/2012	SANIT	90834	FHLB 0.75 (CALLABLE)	Sell	100.00000	50,000,000.00	50,000,000.00	15,625.00		50,015,625.00	0.00
9/13/2012	SANIT	90835	FHLB 0.75 (CALLABLE)	Sell	100.00000	900,000.00	900,000.00	281.25		900,281.25	0.00
9/14/2012	SANIT	87609	FNMA 1.05 (CALLABLE)	Call	100.00000	620,000.00	620,000.00	0.00		620,000.00	0.00
9/20/2012	SANIT	90195	FHLB 1.00 (CALLABLE)	Call	100.00000	715,000.00	715,000.00	1,787.50		716,787.50	0.00
						MCSA Total	102,235,000.00	102,235,000.00	33,318.75	102,268,318.75	0.00
						SANIT - SANITATION DISTRICT Total	102,235,000.00	102,235,000.00	33,318.75	102,268,318.75	0.00
						SPI Total	102,323,488.31	102,323,488.31	34,479.67	102,357,967.98	127.00

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,119,354,504.78	4,120,183,374.65	828,869.87	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	6,942,845,829.66	6,942,774,787.47	(71,042.19)	0.00	0.00	0.00
Governments	873,445,626.48	880,836,822.50	7,391,196.02	85,781.09	105,898.02	20,116.93
Agencies	9,017,716,776.27	9,079,422,109.08	61,705,332.81	31,547,727.27	31,528,504.16	(19,223.11)
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	448,949,308.18	449,500,603.44	551,295.26	3,072,422.20	3,111,067.50	38,645.30
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	63,311,026.38	63,311,026.38	0.00
TOTAL	<u>\$21,419,312,045.37</u>	<u>\$21,489,717,697.14</u>	<u>\$70,405,651.77</u>	<u>\$103,081,956.94</u>	<u>\$103,121,496.06</u>	<u>\$39,539.12</u>

Market Pricing Policies and Source:

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

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

Page: 1

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND NY FRN	99.950000
90402	FFCB 1.30 (CALLABLE)	100.000000
89787	FHLB 0.20	99.998000
89788	FHLB 0.20	99.998000
89789	FHLB 0.20	99.998000
90489	FHLMC 1.15 (CALLABLE)	100.207000
91179	RABOBANK NEDERLAND NV NY FRCD	99.950000
91050	CREDIT AGRICOLE CIB NY CD	100.007748
91189	BANK OF MONTREAL CHICAGO CD	99.998000
91121	DNB BANK ASA NY CD	99.995833
91122	DNB BANK ASA NY CD	99.995833
91212	TORONTO DOMINION BANK NY CD	99.993973
91202	DNB BANK ASA NY CD	99.964613

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.64700	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.64700	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
BAN Total							17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	CNFL	85269	TOYOTA MOTOR CREDIT CORP FRN	0.58450	11/15/2012	50,000,000.00	50,000,000.00	50,012,800.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.65760	10/12/2012	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.30960	1/7/2014	19,150,000.00	18,993,399.47	19,209,805.45
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.99425	3/14/2013	25,000,000.00	25,000,576.31	25,049,075.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.58875	12/17/2012	25,000,000.00	25,000,000.00	25,025,450.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.76375	9/16/2013	50,000,000.00	50,040,987.71	50,118,400.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CR CORP MTN FRN	0.71160	6/26/2014	50,000,000.00	50,000,000.00	49,985,700.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND NY FRN	1.01350	9/28/2015	50,000,000.00	50,148,591.78	49,975,000.00
CNFL Total							319,150,000.00	319,183,555.27	319,381,030.45
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/2014	35,000,000.00	35,000,000.00	35,001,015.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	1/30/2015	25,000,000.00	25,000,000.00	24,398,100.00
CNFRQ Total							60,000,000.00	60,000,000.00	59,399,115.00
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	1/8/2013	25,000,000.00	25,090,973.84	25,158,425.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,694,468.85	19,832,957.99
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,980,310.22	25,729,075.00
CNFX Total							69,342,000.00	69,765,752.91	70,720,457.99
PSI	NTRD	CPD	90632	THUNDER BAY FUNDING LLC CP	0.20000	10/2/2012	10,000,000.00	9,999,944.44	9,999,778.00
PSI	NTRD	CPD	90760	ATLANTIS ONE FUNDING CORP CP	0.22000	10/1/2012	50,000,000.00	50,000,000.00	49,999,585.00
PSI	NTRD	CPD	90762	ATLANTIS ONE FUNDING CORP CP	0.22000	10/1/2012	50,000,000.00	50,000,000.00	49,999,585.00
PSI	NTRD	CPD	90774	ATLANTIS ONE FUNDING CORP CP	0.22000	10/1/2012	24,000,000.00	24,000,000.00	23,999,800.80
PSI	NTRD	CPD	90799	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/2/2012	25,000,000.00	24,999,826.39	24,999,527.50
PSI	NTRD	CPD	90863	TOYOTA MOTOR CREDIT CORP CP	0.16000	10/2/2012	50,000,000.00	49,999,777.78	49,999,665.00
PSI	NTRD	CPD	90883	SALISBURY RECEIVABLES LLC CP	0.21000	10/1/2012	50,000,000.00	50,000,000.00	49,999,210.00
PSI	NTRD	CPD	90894	ATLANTIS ONE FUNDING CORP CP	0.21000	10/12/2012	30,000,000.00	29,998,075.00	29,998,833.00
PSI	NTRD	CPD	90898	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/3/2012	25,000,000.00	24,999,722.22	24,999,410.00
PSI	NTRD	CPD	90901	ATLANTIS ONE FUNDING CORP CP	0.21000	10/12/2012	25,000,000.00	24,998,395.83	24,999,027.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90902	THUNDER BAY FUNDING LLC CP	0.17000	10/9/2012	9,565,000.00	9,564,638.65	9,564,415.58
PSI	NTRD	CPD	90904	ING U.S. FUNDING LLC CP	0.20000	10/5/2012	50,000,000.00	49,998,888.89	49,998,445.00
PSI	NTRD	CPD	90905	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/17/2012	20,000,000.00	19,997,866.67	19,998,132.00
PSI	NTRD	CPD	90906	ABBAY NATIONAL NA LLC CP	0.37000	10/1/2012	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	CPD	90910	HSBC USA INC. CP	0.22000	10/22/2012	50,000,000.00	49,993,583.33	49,993,655.00
PSI	NTRD	CPD	90911	TOYOTA MOTOR CREDIT CORP CP	0.15000	10/3/2012	50,000,000.00	49,999,583.33	49,999,585.00
PSI	NTRD	CPD	90912	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/4/2012	30,000,000.00	29,999,500.00	29,999,151.00
PSI	NTRD	CPD	90913	THUNDER BAY FUNDING LLC CP	0.16000	10/16/2012	45,000,000.00	44,997,000.00	44,995,500.00
PSI	NTRD	CPD	90914	SALISBURY RECEIVABLES LLC CP	0.20000	10/10/2012	50,000,000.00	49,997,500.00	49,996,835.00
PSI	NTRD	CPD	90918	HSBC USA INC CP	0.24000	10/9/2012	50,000,000.00	49,997,333.33	49,997,785.00
PSI	NTRD	CPD	90919	ING U.S. FUNDING LLC CP	0.19500	10/9/2012	50,000,000.00	49,997,833.33	49,997,405.00
PSI	NTRD	CPD	90922	TOYOTA MOTOR CREDIT CORP CP	0.15000	10/4/2012	50,000,000.00	49,999,375.00	49,999,500.00
PSI	NTRD	CPD	90926	SALISBURY RECEIVABLES LLC CP	0.20000	10/2/2012	50,000,000.00	49,999,722.22	49,998,945.00
PSI	NTRD	CPD	90928	AUTOBAHN FUNDING CO LLC CP	0.24000	10/2/2012	25,000,000.00	24,999,833.33	24,999,472.50
PSI	NTRD	CPD	90932	ING US FUNDING LLC CP	0.19000	10/11/2012	50,000,000.00	49,997,361.11	49,996,840.00
PSI	NTRD	CPD	90933	TOYOTA MOTOR CREDIT CORP CP	0.16000	10/5/2012	50,000,000.00	49,999,111.11	49,999,415.00
PSI	NTRD	CPD	90934	SALISBURY RECEIVABLES LLC CP	0.20000	10/10/2012	50,000,000.00	49,997,500.00	49,996,835.00
PSI	NTRD	CPD	90935	THUNDER BAY FUNDING LLC CP	0.17000	10/23/2012	50,000,000.00	49,994,805.55	49,992,900.00
PSI	NTRD	CPD	90937	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/1/2012	50,000,000.00	50,000,000.00	49,999,290.00
PSI	NTRD	CPD	90938	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/5/2012	50,000,000.00	49,999,055.56	49,998,445.00
PSI	NTRD	CPD	90939	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/5/2012	25,000,000.00	24,999,527.78	24,999,222.50
PSI	NTRD	CPD	90946	HSBC USA INC CP	0.22000	10/23/2012	50,000,000.00	49,993,277.78	49,993,285.00
PSI	NTRD	CPD	90947	BARTON CAPITAL LLC CP	0.55000	11/6/2012	35,000,000.00	34,980,750.00	34,993,402.50
PSI	NTRD	CPD	90961	BARTON CAPITAL LLC CP	0.50000	11/1/2012	27,000,000.00	26,988,375.00	26,995,893.30
PSI	NTRD	CPD	90972	SALISBURY RECEIVABLES LLC CP	0.19000	10/3/2012	25,000,000.00	24,999,736.11	24,999,340.00
PSI	NTRD	CPD	90976	CANCARA ASSET SEC LLC CP	0.20000	10/1/2012	50,000,000.00	50,000,000.00	49,999,210.00
PSI	NTRD	CPD	90977	CANCARA ASSET SEC LLC CP	0.21000	10/5/2012	25,000,000.00	24,999,416.67	24,999,077.50
PSI	NTRD	CPD	90979	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/22/2012	25,000,000.00	24,996,500.00	24,997,000.00
PSI	NTRD	CPD	90980	AUTOBAHN FUNDING CO. LLC CP	0.22000	10/2/2012	45,000,000.00	44,999,725.00	44,999,050.50
PSI	NTRD	CPD	90982	BARTON CAPITAL LLC CP	0.50000	11/1/2012	25,000,000.00	24,989,236.11	24,996,197.50
PSI	NTRD	CPD	90983	CANCARA ASSET SEC LLC CP	0.20000	10/1/2012	21,000,000.00	21,000,000.00	20,999,668.20
PSI	NTRD	CPD	90986	ABBAY NATIONAL NA LLC CP	0.33000	10/5/2012	50,000,000.00	49,998,166.67	49,997,665.00
PSI	NTRD	CPD	90988	TOYOTA MOTOR CREDIT CORP CP	0.17000	10/23/2012	50,000,000.00	49,994,805.56	49,996,235.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90990	ABBEY NATIONAL NA LLC CP	0.33000	10/3/2012	50,000,000.00	49,999,083.33	49,998,335.00
PSI	NTRD	CPD	90992	VARIABLE FDG CAPITAL CO LLC CP	0.16000	10/1/2012	50,000,000.00	50,000,000.00	49,999,335.00
PSI	NTRD	CPD	90993	AUTOBAHN FUNDING CO LLC CP	0.22000	10/4/2012	30,000,000.00	29,999,450.00	29,999,049.00
PSI	NTRD	CPD	90995	AUTOBAHN FUNDING CO LLC CP	0.22000	10/9/2012	5,000,000.00	4,999,755.56	4,999,709.50
PSI	NTRD	CPD	90996	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/15/2012	50,000,000.00	49,996,694.44	49,995,515.00
PSI	NTRD	CPD	90997	BARTON CAPITAL LLC CP	0.45000	11/1/2012	5,000,000.00	4,998,062.50	4,999,239.50
PSI	NTRD	CPD	90998	ABBEY NATIONAL NA LLC CP	0.34000	10/3/2012	50,000,000.00	49,999,055.56	49,998,335.00
PSI	NTRD	CPD	91000	ABBEY NATIONAL NA LLC CP	0.35000	10/5/2012	50,000,000.00	49,998,055.56	49,997,665.00
PSI	NTRD	CPD	91002	SALISBURY RECEIVABLES LLC CP	0.19000	10/19/2012	25,000,000.00	24,997,625.00	24,997,082.50
PSI	NTRD	CPD	91003	AUTOBAHN FUNDING CO LLC CP	0.22000	10/5/2012	25,000,000.00	24,999,388.89	24,999,077.50
PSI	NTRD	CPD	91004	ABBEY NATIONAL NA LLC CP	0.34000	10/4/2012	50,000,000.00	49,998,583.33	49,998,000.00
PSI	NTRD	CPD	91006	ABBEY NATIONAL NA LLC CP	0.35000	10/9/2012	50,000,000.00	49,996,111.11	49,996,180.00
PSI	NTRD	CPD	91008	CANCARA ASSET SEC LLC CP	0.21000	10/11/2012	10,000,000.00	9,999,416.67	9,999,314.00
PSI	NTRD	CPD	91009	AUTOBAHN FUNDING CO LLC CP	0.21000	10/5/2012	25,000,000.00	24,999,416.67	24,999,077.50
PSI	NTRD	CPD	91010	JUPITER SEC COMPANY LLC CP	0.16000	10/5/2012	50,000,000.00	49,999,111.11	49,998,155.00
PSI	NTRD	CPD	91011	JUPITER SEC COMPANY LLC CP	0.17000	10/4/2012	50,000,000.00	49,999,291.67	49,998,415.00
PSI	NTRD	CPD	91012	SALISBURY RECEIVABLES LLC CP	0.19000	10/16/2012	15,000,000.00	14,998,812.50	14,998,537.50
PSI	NTRD	CPD	91013	CANCARA ASSET SEC LLC CP	0.20000	10/11/2012	50,000,000.00	49,997,222.22	49,996,570.00
PSI	NTRD	CPD	91015	CANCARA ASSET SEC LLC CP	0.21000	10/15/2012	42,000,000.00	41,996,570.00	41,996,173.80
PSI	NTRD	CPD	91016	AUTOBAHN FUNDING CO LLC CP	0.21000	10/5/2012	25,000,000.00	24,999,416.67	24,999,077.50
PSI	NTRD	CPD	91017	SALISBURY RECEIVABLES LLC CP	0.18000	10/17/2012	19,000,000.00	18,998,480.00	18,998,024.00
PSI	NTRD	CPD	91018	CANCARA ASSET SEC LLC CP	0.20000	10/11/2012	20,000,000.00	19,998,888.89	19,998,628.00
PSI	NTRD	CPD	91019	AUTOBAHN FUNDING CO LLC CP	0.21000	10/10/2012	50,000,000.00	49,997,375.00	49,996,835.00
PSI	NTRD	CPD	91020	SHEFFIELD RECEIVABLES CORP CP	0.18000	10/9/2012	50,000,000.00	49,998,000.00	49,997,405.00
PSI	NTRD	CPD	91024	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/22/2012	50,000,000.00	49,995,041.67	49,992,765.00
PSI	NTRD	CPD	91025	ABBEY NATIONAL NA LLC CP	0.35000	10/11/2012	50,000,000.00	49,995,138.89	49,995,395.00
PSI	NTRD	CPD	91026	ABBEY NATIONAL NA LLC CP	0.35000	10/12/2012	50,000,000.00	49,994,652.78	49,994,985.00
PSI	NTRD	CPD	91029	AUTOBAHN FUNDING CO LLC CP	0.20000	10/10/2012	35,000,000.00	34,998,250.00	34,997,784.50
PSI	NTRD	CPD	91030	JUPITER SEC COMPANY LLC CP	0.17000	10/10/2012	50,000,000.00	49,997,875.00	49,996,835.00
PSI	NTRD	CPD	91031	MONT BLANC CAPITAL CORP CP	0.18000	10/1/2012	25,000,000.00	25,000,000.00	24,999,605.00
PSI	NTRD	CPD	91032	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/23/2012	40,000,000.00	39,995,355.55	39,995,000.00
PSI	NTRD	CPD	91035	CANCARA ASSET SEC LLC CP	0.20000	10/15/2012	50,000,000.00	49,996,111.11	49,995,445.00
PSI	NTRD	CPD	91036	THUNDER BAY FUNDING LLC CP	0.16000	10/15/2012	12,250,000.00	12,249,237.78	12,248,844.83

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91037	CHARIOT FUNDING LLC CP	0.17000	10/11/2012	50,000,000.00	49,997,638.89	49,998,375.00
PSI	NTRD	CPD	91040	AUTOBAHN FUNDING CO LLC CP	0.21000	10/12/2012	25,000,000.00	24,998,395.83	24,998,152.50
PSI	NTRD	CPD	91041	ABBAY NATIONAL NA LLC CP	0.35000	10/15/2012	50,000,000.00	49,993,194.44	49,993,470.00
PSI	NTRD	CPD	91044	CHARIOT FUNDING LLC CP	0.17000	10/15/2012	35,000,000.00	34,997,686.11	34,998,512.50
PSI	NTRD	CPD	91047	CHARIOT FUNDING LLC CP	0.17000	10/12/2012	50,000,000.00	49,997,402.78	49,998,250.00
PSI	NTRD	CPD	91049	BARTON CAPITAL LLC CP	0.29000	10/16/2012	50,000,000.00	49,993,958.34	49,996,250.00
PSI	NTRD	CPD	91051	ING U.S. FUNDING LLC CP	0.18000	10/26/2012	50,000,000.00	49,993,750.00	49,991,210.00
PSI	NTRD	CPD	91052	CANCARA ASSET SEC LLC CP	0.20000	10/17/2012	50,000,000.00	49,995,555.56	49,994,800.00
PSI	NTRD	CPD	91054	SALISBURY RECEIVABLES LLC CP	0.19000	10/17/2012	50,000,000.00	49,995,777.78	49,994,800.00
PSI	NTRD	CPD	91055	AUTOBAHN FUNDING CO LLC CP	0.19000	10/15/2012	25,000,000.00	24,998,152.78	24,997,722.50
PSI	NTRD	CPD	91056	AUTOBAHN FUNDING CO LLC CP	0.19000	10/16/2012	20,000,000.00	19,998,416.67	19,998,050.00
PSI	NTRD	CPD	91057	CANCARA ASSET SEC LLC CP	0.20000	10/17/2012	15,750,000.00	15,748,600.00	15,748,362.00
PSI	NTRD	CPD	91058	SALISBURY RECEIVABLES LLC CP	0.20000	10/22/2012	22,750,000.00	22,747,345.83	22,746,967.43
PSI	NTRD	CPD	91059	ING U.S. FUNDING LLC CP	0.18000	10/29/2012	25,000,000.00	24,996,500.00	24,995,027.50
PSI	NTRD	CPD	91060	BRYANT PARK FUNDING LLC CP	0.18000	10/18/2012	50,000,000.00	49,995,750.00	49,994,500.00
PSI	NTRD	CPD	91061	BRYANT PARK FUNDING LLC CP	0.18000	10/18/2012	3,496,000.00	3,495,702.84	3,495,615.44
PSI	NTRD	CPD	91065	SALISBURY RECEIVABLES LLC CP	0.18000	10/23/2012	35,000,000.00	34,996,150.00	34,995,138.50
PSI	NTRD	CPD	91067	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/15/2012	50,000,000.00	49,995,916.67	49,995,445.00
PSI	NTRD	CPD	91068	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/15/2012	7,000,000.00	6,999,428.33	6,999,362.30
PSI	NTRD	CPD	91069	CANCARA ASSET SEC LLC CP	0.19000	10/19/2012	50,000,000.00	49,995,250.00	49,994,165.00
PSI	NTRD	CPD	91070	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/19/2012	25,000,000.00	24,997,875.00	24,997,375.00
PSI	NTRD	CPD	91073	ATLANTIS ONE FUNDING CORP CP	0.17000	10/18/2012	50,000,000.00	49,995,986.11	49,997,220.00
PSI	NTRD	CPD	91074	ABBAY NATIONAL NA LLC CP	0.35000	10/17/2012	50,000,000.00	49,992,222.22	49,992,260.00
PSI	NTRD	CPD	91076	BARTON CAPITAL LLC CP	0.30000	10/18/2012	50,000,000.00	49,992,916.66	49,995,835.00
PSI	NTRD	CPD	91077	BARTON CAPITAL LLC CP	0.30000	10/19/2012	50,000,000.00	49,992,500.00	49,995,625.00
PSI	NTRD	CPD	91078	BARTON CAPITAL LLC CP	0.31000	10/19/2012	50,000,000.00	49,992,250.00	49,995,625.00
PSI	NTRD	CPD	91079	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/15/2012	34,909,000.00	34,906,149.10	34,905,819.79
PSI	NTRD	CPD	91080	CANCARA ASSET SEC LLC CP	0.19000	10/19/2012	50,000,000.00	49,995,250.00	49,994,165.00
PSI	NTRD	CPD	91081	BARTON CAPITAL LLC CP	0.30000	10/25/2012	25,000,000.00	24,995,000.00	24,997,187.50
PSI	NTRD	CPD	91082	SALISBURY RECEIVABLES LLC CP	0.18000	10/23/2012	15,000,000.00	14,998,350.00	14,997,916.50
PSI	NTRD	CPD	91083	AUTOBAHN FUNDING CO LLC CP	0.21000	10/19/2012	30,600,000.00	30,596,787.00	30,596,428.98
PSI	NTRD	CPD	91084	CANCARA ASSET SEC LLC CP	0.19000	10/22/2012	50,000,000.00	49,994,458.33	49,993,335.00
PSI	NTRD	CPD	91085	REGENCY MARKETS NO. 1 LLC CP	0.21000	10/16/2012	35,000,000.00	34,996,937.50	34,996,587.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91086	ABBEY NATIONAL NA LLC CP	0.35000	10/16/2012	50,000,000.00	49,992,708.33	49,992,875.00
PSI	NTRD	CPD	91087	BARTON CAPITAL LLC CP	0.44000	11/1/2012	25,000,000.00	24,990,527.78	24,996,197.50
PSI	NTRD	CPD	91089	ATLANTIS ONE FUNDING CORP CP	0.17000	10/18/2012	40,569,000.00	40,565,743.21	40,566,744.36
PSI	NTRD	CPD	91090	BARTON CAPITAL LLC CP	0.45000	11/1/2012	26,000,000.00	25,989,925.00	25,996,045.40
PSI	NTRD	CPD	91092	ING U.S. FUNDING LLC CP	0.17000	10/30/2012	50,000,000.00	49,993,152.78	49,989,645.00
PSI	NTRD	CPD	91093	CANCARA ASSET SEC LLC CP	0.19000	10/22/2012	50,000,000.00	49,994,458.33	49,993,335.00
PSI	NTRD	CPD	91094	ABBEY NATIONAL NA LLC CP	0.33000	10/16/2012	50,000,000.00	49,993,125.00	49,992,875.00
PSI	NTRD	CPD	91096	JUPITER SEC COMPANY LLC CP	0.16000	10/25/2012	50,000,000.00	49,994,666.67	49,992,500.00
PSI	NTRD	CPD	91097	BARTON CAPITAL LLC CP	0.28000	10/16/2012	50,000,000.00	49,994,166.67	49,996,250.00
PSI	NTRD	CPD	91098	AUTOBAHN FUNDING CO LLC CP	0.20000	10/22/2012	50,000,000.00	49,994,166.67	49,993,335.00
PSI	NTRD	CPD	91101	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/25/2012	30,000,000.00	29,996,600.00	29,995,950.00
PSI	NTRD	CPD	91102	SALISBURY RECEIVABLES LLC CP	0.17000	10/25/2012	20,000,000.00	19,997,733.33	19,997,000.00
PSI	NTRD	CPD	91103	SALISBURY RECEIVABLES LLC CP	0.17000	10/25/2012	25,000,000.00	24,997,166.67	24,996,250.00
PSI	NTRD	CPD	91104	SALISBURY RECEIVABLES LLC CP	0.16000	10/25/2012	25,000,000.00	24,997,333.33	24,996,250.00
PSI	NTRD	CPD	91105	HSBC USA INC CP	0.26000	11/20/2012	31,280,000.00	31,268,704.44	31,268,870.58
PSI	NTRD	CPD	91108	CANCARA ASSET SEC LLC CP	0.19000	10/26/2012	25,000,000.00	24,996,701.39	24,996,110.00
PSI	NTRD	CPD	91109	CANCARA ASSET SEC LLC CP	0.20000	10/30/2012	50,000,000.00	49,991,944.45	49,990,935.00
PSI	NTRD	CPD	91111	CANCARA ASSET SEC LLC CP	0.19000	10/24/2012	14,000,000.00	13,998,300.56	13,997,978.40
PSI	NTRD	CPD	91112	BRYANT PARK FUNDING LLC CP	0.18000	10/22/2012	50,000,000.00	49,994,750.00	49,993,335.00
PSI	NTRD	CPD	91113	BARTON CAPITAL LLC CP	0.43000	11/1/2012	13,140,000.00	13,135,134.55	13,138,001.41
PSI	NTRD	CPD	91114	BARTON CAPITAL LLC CP	0.43000	11/2/2012	10,000,000.00	9,996,177.78	9,998,415.00
PSI	NTRD	CPD	91116	THUNDER BAY FUNDING LLC CP	0.14000	10/25/2012	50,000,000.00	49,995,333.33	49,992,250.00
PSI	NTRD	CPD	91118	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	11/19/2012	40,000,000.00	39,991,833.33	39,984,228.00
PSI	NTRD	CPD	91120	AUTOBAHN FUNDING CO LLC CP	0.20000	10/29/2012	25,000,000.00	24,996,111.11	24,995,652.50
PSI	NTRD	CPD	91124	SALISBURY RECEIVABLES LLC CP	0.20000	11/1/2012	11,600,000.00	11,598,002.22	11,597,721.76
PSI	NTRD	CPD	91125	JUPITER SEC COMPANY LLC CP	0.19000	11/21/2012	50,000,000.00	49,986,541.67	49,981,850.00
PSI	NTRD	CPD	91126	JUPITER SEC COMPANY LLC CP	0.16000	10/30/2012	50,000,000.00	49,993,555.55	49,990,935.00
PSI	NTRD	CPD	91127	AUTOBAHN FUNDING CO LLC CP	0.19000	10/24/2012	50,000,000.00	49,993,930.56	49,992,780.00
PSI	NTRD	CPD	91128	THUNDER BAY FUNDING LLC CP	0.14000	10/3/2012	35,000,000.00	34,999,727.78	34,999,027.00
PSI	NTRD	CPD	91129	ABBEY NATIONAL NA LLC CP	0.36000	10/29/2012	50,000,000.00	49,986,000.00	49,984,025.00
PSI	NTRD	CPD	91131	BARTON CAPITAL LLC CP	0.33000	10/31/2012	36,000,000.00	35,990,100.00	35,994,787.20
PSI	NTRD	CPD	91132	BARTON CAPITAL LLC CP	0.34000	11/5/2012	50,000,000.00	49,983,472.23	49,990,975.00
PSI	NTRD	CPD	91133	REGENCY MARKETS NO. 1 LLC CP	0.20000	10/10/2012	50,000,000.00	49,997,500.00	49,996,835.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91134	JUPITER SEC COMPANY LLC CP	0.15000	10/23/2012	50,000,000.00	49,995,416.66	49,993,055.00
PSI	NTRD	CPD	91135	AUTOBAHN FUNDING CO LLC CP	0.19000	10/22/2012	24,700,000.00	24,697,262.42	24,696,707.49
PSI	NTRD	CPD	91136	BRYANT PARK FUNDING LLC CP	0.18000	10/15/2012	17,558,000.00	17,556,770.94	17,556,400.47
PSI	NTRD	CPD	91137	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,989,000.00	49,983,225.00
PSI	NTRD	CPD	91138	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,987,750.00	49,980,285.00
PSI	NTRD	CPD	91140	AUTOBAHN FUNDING CO LLC CP	0.20000	10/31/2012	50,000,000.00	49,991,666.67	49,990,560.00
PSI	NTRD	CPD	91141	ATLANTIS ONE FUNDING CORP CP	0.19000	10/12/2012	36,000,000.00	35,997,910.00	35,998,599.60
PSI	NTRD	CPD	91142	BARTON CAPITAL LLC CP	0.35000	11/2/2012	30,000,000.00	29,990,666.67	29,995,245.00
PSI	NTRD	CPD	91143	BARTON CAPITAL LLC CP	0.32000	10/31/2012	50,000,000.00	49,986,666.67	49,992,760.00
PSI	NTRD	CPD	91144	AUTOBAHN FUNDING CO LLC CP	0.19000	10/30/2012	25,000,000.00	24,996,173.61	24,995,467.50
PSI	NTRD	CPD	91145	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	10/29/2012	50,000,000.00	49,994,944.44	49,990,055.00
PSI	NTRD	CPD	91146	ATLANTIS ONE FUNDING CORP CP	0.21000	11/20/2012	50,000,000.00	49,985,416.67	49,990,455.00
PSI	NTRD	CPD	91147	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,989,000.00	49,983,225.00
PSI	NTRD	CPD	91149	HSBC USA INC CP	0.21000	11/20/2012	50,000,000.00	49,985,416.66	49,982,210.00
PSI	NTRD	CPD	91151	ATLANTIS ONE FUNDING CORP CP	0.21000	11/20/2012	50,000,000.00	49,985,416.66	49,990,455.00
PSI	NTRD	CPD	91152	CANCARA ASSET SEC LLC CP	0.19000	10/30/2012	50,000,000.00	49,992,347.23	49,990,935.00
PSI	NTRD	CPD	91156	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,987,750.00	49,980,285.00
PSI	NTRD	CPD	91157	ING U.S. FUNDING LLC CP	0.18000	11/14/2012	50,000,000.00	49,989,000.00	49,983,225.00
PSI	NTRD	CPD	91158	DEUTSCHE BANK FINANCIAL LLC CP	0.14000	11/13/2012	50,000,000.00	49,991,638.89	49,983,835.00
PSI	NTRD	CPD	91159	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	10/31/2012	50,000,000.00	49,994,583.34	49,989,275.00
PSI	NTRD	CPD	91160	UBS FINANCE (DELAWARE) LLC	0.16000	12/26/2012	50,000,000.00	49,980,888.89	49,976,970.00
PSI	NTRD	CPD	91165	ATLANTIS ONE FUNDING CORP CP	0.19000	11/20/2012	20,000,000.00	19,994,722.22	19,996,182.00
PSI	NTRD	CPD	91166	ATLANTIS ONE FUNDING CORP CP	0.19000	11/16/2012	19,000,000.00	18,995,387.22	18,996,629.40
PSI	NTRD	CPD	91167	CANCARA ASSET SEC LLC CP	0.20000	10/30/2012	13,000,000.00	12,997,905.55	12,997,643.10
PSI	NTRD	CPD	91168	ATLANTIS ONE FUNDING CORP CP	0.20000	10/11/2012	5,000,000.00	4,999,722.22	4,999,819.50
PSI	NTRD	CPD	91169	ING U.S. FUNDING LLC CP	0.18000	11/19/2012	50,000,000.00	49,987,750.00	49,980,285.00
PSI	NTRD	CPD	91174	AUTOBAHN FUNDING CO LLC CP	0.20000	10/30/2012	25,000,000.00	24,995,972.23	24,995,467.50
PSI	NTRD	CPD	91176	CANCARA ASSET SEC LLC CP	0.19000	10/9/2012	43,000,000.00	42,998,184.44	42,997,501.70
PSI	NTRD	CPD	91187	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	10/30/2012	50,000,000.00	49,994,763.89	49,989,645.00
PSI	NTRD	CPD	91188	AUTOBAHN FUNDING CO LLC CP	0.17000	10/11/2012	36,000,000.00	35,998,300.00	35,997,530.40
PSI	NTRD	CPD	91190	BARTON CAPITAL LLC CP	0.25000	10/15/2012	27,018,000.00	27,015,373.25	27,016,087.13
PSI	NTRD	CPD	91191	JUPITER SEC CO LLC CP	0.16000	11/8/2012	50,000,000.00	49,991,555.56	49,987,360.00
PSI	NTRD	CPD	91192	BARTON CAPITAL LLC CP	0.34000	11/6/2012	22,500,000.00	22,492,350.00	22,495,758.75

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	91196	DEUTSCHE BANK FINANCIAL LLC CP	0.13000	11/5/2012	50,000,000.00	49,993,680.55	49,987,280.00
PSI	NTRD	CPD	91203	VARIABLE FDG CAPITAL CO LLC CP	0.16000	10/31/2012	25,000,000.00	24,996,666.66	24,995,967.50
PSI	NTRD	CPD	91205	AUTOBAHN FUNDING CO LLC CP	0.15000	10/1/2012	41,000,000.00	41,000,000.00	40,999,352.20
PSI	NTRD	CPD	91208	AUTOBAHN FUNDING CO LLC CP	0.19000	10/31/2012	10,000,000.00	9,998,416.66	9,998,112.00
PSI	NTRD	CPD	91209	BRYANT PARK FUNDING LLC CP	0.17000	10/29/2012	39,057,000.00	39,051,835.80	39,050,207.99
PSI	NTRD	CPD	91210	BRYANT PARK FUNDING LLC CP	0.17000	10/26/2012	7,878,000.00	7,877,069.96	7,876,774.18
PSI	NTRD	CPD	91211	BRYANT PARK FUNDING LLC CP	0.18000	10/29/2012	50,000,000.00	49,993,000.00	49,991,305.00
PSI	NTRD	CPD	91213	ABBEY NATIONAL NA LLC CP	0.24000	10/9/2012	50,000,000.00	49,997,333.33	49,996,180.00
PSI	NTRD	CPD	91214	BRYANT PARK FUNDING LLC CP	0.18000	10/22/2012	35,000,000.00	34,996,325.00	34,995,334.50
CPD Total							6,943,620,000.00	6,942,845,829.66	6,942,774,787.47
PSI	NTRD	FFCB	79979	FFCB 3.70	3.70000	5/15/2013	25,000,000.00	25,152,614.94	25,542,200.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.60000	3/4/2013	35,335,000.00	35,349,019.65	35,700,646.58
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,327,873.49	25,926,800.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.70000	5/15/2013	6,000,000.00	6,040,240.56	6,130,128.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,128,853.51	10,370,720.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.70000	5/15/2013	16,250,000.00	16,371,790.35	16,602,430.00
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,478,105.11	35,260,448.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,310,989.28	25,926,800.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,671,360.33	51,853,600.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,352,960.55	25,926,800.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	41,256,586.40	42,219,201.12
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,292,316.57	12,582,794.58
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	25,044,650.89	25,636,419.84
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,092,725.57	9,313,943.63
PSI	NTRD	FFCB	88243	FFCB 1.47 (CALLABLE)	1.47000	11/14/2016	25,000,000.00	25,000,000.00	25,038,550.00
PSI	NTRD	FFCB	88280	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,999,241.07	50,002,850.00
PSI	NTRD	FFCB	88281	FFCB 0.19	0.19000	12/10/2012	50,000,000.00	49,999,241.07	50,002,850.00
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,294,164.05
PSI	NTRD	FFCB	88320	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	37,000,000.00	37,000,000.00	37,043,031.00
PSI	NTRD	FFCB	88321	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,029,075.00
PSI	NTRD	FFCB	88322	FFCB 1.50 (CALLABLE)	1.50000	11/23/2016	25,000,000.00	25,000,000.00	25,029,075.00
PSI	NTRD	FFCB	88384	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	50,000,000.00	49,975,057.47	50,099,050.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	88487	FFCB 1.51 (CALLABLE)	1.51000	11/28/2016	19,281,000.00	19,281,000.00	19,319,195.66
PSI	NTRD	FFCB	88558	FFCB 1.50 (CALLABLE)	1.50000	12/12/2016	16,355,000.00	16,355,000.00	16,400,630.45
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,989,573.75	25,085,825.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,978,721.95	25,085,825.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	21,250,000.00	21,227,392.07	21,322,951.25
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.26000	3/1/2017	50,000,000.00	50,000,000.00	50,202,350.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,155,075.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	50,000,000.00	50,000,000.00	50,310,150.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	25,155,075.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.17000	2/21/2017	29,100,000.00	29,080,399.05	29,219,426.40
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,964,945.15	50,027,750.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,095,900.94	20,121,161.05
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.35000	4/10/2017	12,450,000.00	12,450,000.00	12,522,185.10
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,987,016.13	50,017,650.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,987,016.13	50,017,650.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,219,124.87	7,223,549.01
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,977,272.73	25,131,225.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,262,450.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,307,833.18	13,385,121.48
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,520,730.83
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,116,850.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,170,577.40
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,355,076.53	21,466,207.13
PSI	NTRD	FFCB	90289	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	25,000,000.00	24,976,519.72	25,001,225.00
PSI	NTRD	FFCB	90311	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	25,000,000.00	24,970,649.64	25,001,225.00
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,988,205.09	25,120,600.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,964,615.28	25,120,600.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,595,807.61	20,724,495.00
PSI	NTRD	FFCB	90387	FFCB 0.95 (CALLABLE)	0.95000	12/12/2016	36,500,000.00	36,465,839.74	36,501,642.50
PSI	NTRD	FFCB	90388	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	50,000,000.00	49,976,442.31	50,002,450.00
PSI	NTRD	FFCB	90389	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	39,515,000.00	39,496,382.36	39,516,936.24
PSI	NTRD	FFCB	90390	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	22,425,000.00	22,410,208.13	22,426,098.83
PSI	NTRD	FFCB	90402	FFCB 1.30 (CALLABLE)	1.30000	12/18/2017	29,090,000.00	29,090,000.00	29,090,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	90403	FFCB 1.03 (CALLABLE)	1.03000	3/27/2017	30,000,000.00	30,000,000.00	30,001,470.00
PSI	NTRD	FFCB	90417	FFCB 1.10 (CALLABLE)	1.10000	6/12/2017	33,250,000.00	33,235,877.44	33,251,629.25
PSI	NTRD	FFCB	90418	FFCB 1.03 (CALLABLE)	1.03000	3/27/2017	13,900,000.00	13,900,000.00	13,900,681.10
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.36000	6/25/2014	29,800,000.00	29,780,463.07	29,841,869.00
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	50,000,000.00	49,995,641.75	50,043,550.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,356,300.25
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	38,475,000.00	38,471,646.33	38,508,511.73
PSI	NTRD	FFCB	90638	FFCB 1.10 (CALLABLE)	1.10000	10/16/2017	13,895,000.00	13,895,000.00	13,899,390.82
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,109,986.33	35,243,341.44
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,386,601.05	18,412,107.20
PSI	NTRD	FFCB	90766	FFCB 1.09 (CALLABLE)	1.09000	2/1/2018	30,000,000.00	29,956,365.67	30,015,930.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,978,935.37	27,017,685.00
FFCB Total							1,962,456,000.00	1,965,615,086.18	1,976,768,925.92
PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,984,124.26	51,130,750.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	25,228,706.85	26,090,884.05
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,083,148.28	4,222,680.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.87500	3/8/2013	11,000,000.00	11,059,607.05	11,177,243.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	29,428,049.87	30,117,350.00
PSI	NTRD	FHLB	80157	FHLB 2.50	2.50000	2/19/2013	17,055,000.00	17,056,819.28	17,206,533.68
PSI	NTRD	FHLB	80160	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,241,722.97	25,573,525.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,267,454.45	25,573,525.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,270,036.47	25,886,075.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.37000	4/24/2013	18,945,000.00	19,143,457.82	19,379,617.25
PSI	NTRD	FHLB	80584	FHLB 4.37	4.37000	4/24/2013	45,555,000.00	46,070,409.02	46,600,077.26
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	40,166,557.22	41,001,939.43
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,371,326.88	20,321,872.03
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,623,412.99	46,041,158.64
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,133,682.79	13,401,011.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,870,389.12	52,933,100.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,319,455.29	9,697,343.92
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,666,339.10	51,896,450.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,312,556.40	25,983,800.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,491,921.19	51,855,300.00
PSI	NTRD	FHLB	89731	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	45,975,000.00	45,681,803.95	45,977,206.80
PSI	NTRD	FHLB	89733	FHLB 0.24	0.24000	4/4/2013	50,000,000.00	50,000,000.00	50,016,450.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.24000	4/4/2013	37,000,000.00	37,000,000.00	37,012,173.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,983,955.18	49,999,000.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,983,955.18	49,999,000.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.20000	5/10/2013	28,000,000.00	27,991,014.90	27,999,440.00
PSI	NTRD	FHLB	89858	FHLB 1.375 (CALLABLE)	1.37500	4/26/2017	12,000,000.00	12,000,000.00	12,008,832.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,921,946.81	45,266,940.00
PSI	NTRD	FHLB	89941	FHLB 1.35 (CALLABLE)	1.35000	10/25/2017	50,000,000.00	50,000,000.00	50,032,400.00
PSI	NTRD	FHLB	90095	FHLB 1.24 (CALLABLE)	1.24000	5/22/2017	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	FHLB	90479	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,095,450.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,095,450.00
PSI	NTRD	FHLB	90484	FHLB 1.125 (CALLABLE)	1.12500	7/5/2017	24,500,000.00	24,500,000.00	24,502,180.50
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	26,600,000.00	26,580,956.82	26,649,795.20
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	29,725,000.00	29,703,719.60	29,780,645.20
PSI	NTRD	FHLB	90505	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	50,000,000.00	49,997,799.74	50,000,700.00
PSI	NTRD	FHLB	90506	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	46,350,000.00	46,347,960.36	46,350,648.90
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,995,659.19	50,095,450.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.00000	8/9/2017	25,000,000.00	24,987,862.81	25,015,500.00
PSI	NTRD	FHLB	90769	FHLB 1.10 (CALLABLE)	1.10000	8/21/2017	25,000,000.00	25,000,000.00	25,011,400.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,995,840.85	24,995,850.00
PSI	NTRD	FHLB	90897	FHLB 1.10 (CALLABLE)	1.10000	8/21/2017	25,000,000.00	24,969,434.93	25,011,400.00
PSI	NTRD	FHLB	90940	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,001,046.36	49,998,250.00
PSI	NTRD	FHLB	90941	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,001,046.36	49,998,250.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,961,825.34	49,958,800.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,961,825.34	49,958,800.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,977,858.70	28,976,104.00
		FHLB Total					1,648,680,000.00	1,655,334,689.72	1,670,898,850.86
PSI	NTRD	FHLD	90725	FHLB D/N	0.11000	10/24/2012	50,000,000.00	49,996,486.11	49,999,350.00
PSI	NTRD	FHLD	90726	FHLB D/N	0.11000	10/24/2012	50,000,000.00	49,996,486.11	49,999,350.00
PSI	NTRD	FHLD	90942	FHLB D/N	0.11750	10/26/2012	49,000,000.00	48,996,001.74	48,999,314.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLD	90943	FHLB D/N	0.12000	11/7/2012	50,000,000.00	49,993,833.33	49,998,450.00
PSI	NTRD	FHLD	90944	FHLB D/N	0.12000	11/7/2012	50,000,000.00	49,993,833.33	49,998,450.00
		FHLD Total					249,000,000.00	248,976,640.62	248,994,914.00
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,900,427.90	17,030,563.20
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,273,670.27	7,499,375.45
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,660,493.49	25,971,450.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	51,885,997.30	52,726,100.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,092,023.22	25,981,600.00
PSI	NTRD	FHLM	88291	FHLMC 0.90 (CALLABLE)	0.90000	2/27/2015	50,000,000.00	50,000,000.00	50,041,300.00
PSI	NTRD	FHLM	88341	FHLMC 1.60 (CALLABLE)	1.60000	12/7/2016	50,000,000.00	50,000,000.00	50,103,050.00
PSI	NTRD	FHLM	88385	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	50,000,000.00	49,979,118.77	50,107,250.00
PSI	NTRD	FHLM	88413	FHLMC 1.625 (CALLABLE)	1.62500	12/5/2016	25,000,000.00	25,000,000.00	25,053,625.00
PSI	NTRD	FHLM	88533	FHLMC 1.25 (CALLABLE)	1.25000	5/23/2016	14,000,000.00	14,000,000.00	14,018,312.00
PSI	NTRD	FHLM	88582	FHLMC 1.50 (CALLABLE)	1.50000	12/28/2016	50,000,000.00	50,000,000.00	50,141,300.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.50000	1/18/2017	15,000,000.00	15,000,000.00	15,050,955.00
PSI	NTRD	FHLM	88976	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,295,622.51	50,057,500.00
PSI	NTRD	FHLM	88977	FHLMC 1.70 (CALLABLE)	1.70000	11/2/2016	50,000,000.00	50,295,622.51	50,057,500.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	50,357,300.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	50,345,050.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,931,859.26	50,372,600.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,270,349.80
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,977,529.18	50,497,100.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,954,823.59	50,127,900.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,224,953.17	33,340,066.29
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,024,720.19	50,085,700.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,024,720.19	50,085,700.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,976,903.07	50,196,900.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,988,327.11	25,133,775.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,194.96	25,085,875.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,956,124.06
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,191.78	25,083,575.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,988,348.85	50,160,300.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,139,750.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,155,150.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,984,661.25	44,178,291.69
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	50,136,500.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	50,136,500.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,522.71	11,702,867.70
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	50,158,450.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	50,155,900.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,113,450.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	19,030,972.41
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	50,223,800.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	50,176,500.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,988,121.92	50,227,900.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	50,213,000.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,211,500.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,226,600.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,226,600.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	50,236,100.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	50,234,750.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	26,039,605.35
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,189,350.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.15000	6/7/2017	29,000,000.00	29,000,000.00	29,092,539.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	50,213,200.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	50,103,500.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,238,627.64	47,444,386.50
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,142,536.36	22,241,125.10
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	25,079,475.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.10000	2/13/2018	25,000,000.00	24,993,902.36	25,038,100.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,811,786.16
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,093,091.18	50,078,900.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,093,091.18	50,078,900.00
FHLM Total							2,358,819,000.00	2,362,297,101.92	2,372,233,644.71

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,813,453.40	51,594,650.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,815,084.98	51,727,750.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,815,084.98	51,727,750.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,323,850.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,981,636.77	25,997,350.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,537,759.21	26,388,250.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,159,807.12	36,279,495.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,943,867.25	25,880,300.00
PSI	NTRD	FNMA	87969	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	25,000,000.00	24,979,980.84	25,001,650.00
PSI	NTRD	FNMA	88339	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	25,000,000.00	25,000,000.00	25,042,550.00
PSI	NTRD	FNMA	88375	FNMA 1.60 (CALLABLE)	1.60000	11/21/2016	46,100,000.00	46,100,000.00	46,178,462.20
PSI	NTRD	FNMA	88376	FNMA 1.55 (CALLABLE)	1.55000	11/16/2016	18,000,000.00	17,996,275.95	18,027,360.00
PSI	NTRD	FNMA	88389	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	49,876,847.69	50,003,300.00
PSI	NTRD	FNMA	88414	FNMA 1.65 (CALLABLE)	1.65000	12/7/2016	50,000,000.00	50,000,000.00	50,121,000.00
PSI	NTRD	FNMA	88490	FNMA 1.80 (CALLABLE)	1.80000	6/19/2017	10,800,000.00	10,800,000.00	10,831,093.20
PSI	NTRD	FNMA	88510	FNMA 1.50 (CALLABLE)	1.50000	12/6/2016	12,197,000.00	12,197,000.00	12,223,906.58
PSI	NTRD	FNMA	88514	FNMA 1.50 (CALLABLE)	1.50000	12/14/2016	48,550,000.00	48,489,630.05	48,674,724.95
PSI	NTRD	FNMA	88531	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FNMA	88532	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,439,110.86	51,554,200.00
PSI	NTRD	FNMA	88535	FNMA 1.45 (CALLABLE)	1.45000	10/3/2016	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,409,057.65	51,554,200.00
PSI	NTRD	FNMA	88579	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	25,000,000.00	25,013,247.47	25,083,525.00
PSI	NTRD	FNMA	88580	FNMA 1.52 (CALLABLE)	1.52000	12/28/2016	50,000,000.00	50,000,000.00	50,154,450.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,448,340.98	58,774,200.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,448,340.98	58,774,200.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,304,965.00	51,554,200.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,348,978.37	51,554,200.00
PSI	NTRD	FNMA	88604	FNMA 1.625 (CALLABLE)	1.62500	12/28/2016	23,350,000.00	23,362,373.14	23,428,012.35
PSI	NTRD	FNMA	88629	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	49,989,402.03	50,151,950.00
PSI	NTRD	FNMA	88656	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	8,070,000.00	8,063,157.95	8,095,517.34
PSI	NTRD	FNMA	88657	FNMA 1.55 (CALLABLE)	1.55000	11/28/2016	24,910,000.00	24,919,633.49	24,964,278.89
PSI	NTRD	FNMA	88674	FNMA 1.50 (CALLABLE)	1.50000	12/28/2016	22,550,000.00	22,550,000.00	22,621,303.10

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88865	FNMA 1.55 (CALLABLE)	1.55000	12/28/2016	50,000,000.00	50,000,000.00	50,151,950.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	34,000,000.00	34,000,000.00	34,129,472.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,095,200.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,095,200.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,989,012.70	25,085,300.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,973,875.21	50,200,750.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.37500	1/30/2017	50,000,000.00	50,000,000.00	50,181,900.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.32000	1/30/2017	50,000,000.00	50,000,000.00	50,177,300.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.31000	1/25/2017	50,000,000.00	50,000,000.00	50,173,300.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.31000	1/30/2017	50,000,000.00	49,989,193.99	50,174,700.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,095,900.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,095,900.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,161,600.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,161,600.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,179,250.00
PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,177,300.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,968,012.08	3,988,562.70
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	25,000,000.00	25,000,000.00	25,088,650.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,166,850.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,533.39	25,107,675.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,912,874.90
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,758,303.95
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,336,293.44	33,486,289.22
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,441,825.67	51,326,300.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,853,973.39	51,554,200.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,426,986.69	25,777,100.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,752,139.92	51,554,200.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,752,139.92	51,554,200.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,441,825.67	51,326,300.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	50,192,600.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,456,165.66	49,702,900.50
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,449,829.52	25,641,856.50
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,254,333.41	13,349,139.98

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,380,565.97	10,445,999.20
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	50,250,700.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,813,696.03
PSI	NTRD	FNMA	91028	FNMA 1.00 (CALLABLE)	1.00000	1/25/2016	25,000,000.00	25,024,593.83	25,010,675.00
PSI	NTRD	FNMA	91034	FNMA 1.125 (CALLABLE)	1.12500	4/12/2016	50,000,000.00	50,039,598.10	50,014,000.00
FNMA Total							2,637,675,000.00	2,660,497,934.72	2,685,657,273.59
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
FRCDQ Total							100,000,000.00	100,000,000.00	99,700,000.00
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.52875	12/20/2012	50,000,000.00	50,001,072.39	50,049,550.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.14425	6/14/2013	50,000,000.00	50,004,233.85	50,267,700.00
PSI	NTRD	FRCDQ2	89760	NORDEA BK FINLAND PLC NY FRCD	1.33960	4/9/2014	50,000,000.00	50,007,288.66	50,098,650.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.59185	5/7/2013	50,000,000.00	50,000,000.00	50,010,650.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.46060	6/28/2013	50,000,000.00	50,000,000.00	50,045,600.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.51225	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ2 Total							300,000,000.00	300,012,594.90	300,447,150.00
PSI	NTRD	MCPN	90824	FHLB 1.50 (CALLABLE)	1.50000	9/5/2017	25,000,000.00	25,000,000.00	25,003,500.00
MCPN Total							25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	MCSA	88437	FHLMC 1.50 (CALLABLE)	1.50000	12/12/2016	50,000,000.00	50,000,000.00	50,101,400.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	2.25000	6/5/2017	50,000,000.00	49,995,323.11	49,763,600.00
MCSA Total							100,000,000.00	99,995,323.11	99,865,000.00
PSI	NTRD	NCD1	90549	UNION BANK OF CALIFORNIA NA CD	0.30000	10/1/2012	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	NCD1	90714	CHASE BANK USA NA CD	0.20000	10/24/2012	50,000,000.00	50,000,000.00	50,004,300.00
PSI	NTRD	NCD1	90915	UNION BANK OF CALIFORNIA NA CD	0.25000	11/20/2012	50,000,000.00	50,000,000.00	50,004,400.00
PSI	NTRD	NCD1	90968	UNION BANK OF CALIFORNIA NA CD	0.22000	11/30/2012	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	NCD1	91117	UNION BANK OF CALIFORNIA NA CD	0.21000	12/20/2012	50,000,000.00	50,000,000.00	49,994,200.00
PSI	NTRD	NCD1	91170	UNION BANK OF CALIFORNIA NA CD	0.21000	12/28/2012	50,000,000.00	50,000,000.00	49,993,650.00
NCD1 Total							300,000,000.00	300,000,000.00	299,999,900.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,751,997.95	52,029,295.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,375,998.98	26,014,647.50
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,945,603.85	51,613,300.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	48,918,184.56	51,613,300.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,023,144.53	50,027,340.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,023,144.53	50,027,340.00
NOTE Total							275,000,000.00	274,038,074.40	281,325,222.50
PSI	NTRD	TBIL	89728	UST BILL	0.16625	3/7/2013	50,000,000.00	49,963,748.28	49,971,650.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	3/7/2013	50,000,000.00	49,963,748.28	49,971,650.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,960,173.60	49,964,700.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,960,173.60	49,964,700.00
PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,960,173.60	49,964,700.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,960,173.60	49,964,700.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,925,277.78	49,943,100.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,925,277.78	49,943,100.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,925,277.78	49,943,100.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,925,277.78	49,943,100.00
PSI	NTRD	TBIL	91163	UST BILL	0.13000	3/21/2013	50,000,000.00	49,969,125.00	49,968,550.00
PSI	NTRD	TBIL	91164	UST BILL	0.13000	3/21/2013	50,000,000.00	49,969,125.00	49,968,550.00
TBIL Total							600,000,000.00	599,407,552.08	599,511,600.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.55000	10/15/2012	50,000,000.00	50,000,000.00	50,011,050.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.78000	12/20/2012	50,000,000.00	50,001,102.32	50,069,000.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,057,550.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.60000	12/20/2012	50,000,000.00	50,000,000.00	50,057,550.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.67000	12/20/2012	50,000,000.00	50,000,000.00	50,066,750.00
PSI	NTRD	YANK1	89870	CIBC NY CD	0.25000	10/12/2012	50,000,000.00	50,000,076.30	50,002,300.00
PSI	NTRD	YANK1	90008	AU & NZ BANKING GRP NY CD	0.27000	10/26/2012	50,000,000.00	50,000,000.00	50,007,350.00
PSI	NTRD	YANK1	90012	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	50,000,000.00	50,000,429.96	50,006,100.00
PSI	NTRD	YANK1	90013	COMMONWEALTH BK OF AU NY CD	0.28000	11/1/2012	25,000,000.00	25,000,214.98	25,003,050.00
PSI	NTRD	YANK1	90445	BARCLAYS BANK PLC NY CD	0.40000	10/30/2012	50,000,000.00	50,000,000.00	50,011,500.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	90446	BARCLAYS BANK PLC NY CD	0.40000	10/30/2012	14,000,000.00	14,000,000.00	14,003,220.00
PSI	NTRD	YANK1	90447	AU & NZ BANKING GRP NY CD	0.27000	10/31/2012	49,150,000.00	49,151,223.77	49,158,552.10
PSI	NTRD	YANK1	90476	TORONTO DOMINION BK NY CD	0.25000	10/25/2012	49,150,000.00	49,150,651.58	49,154,030.30
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	50,082,950.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	50,132,500.00
PSI	NTRD	YANK1	90518	LLOYDS TSB BANK PLC NY CD	0.44000	10/1/2012	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	90519	LLOYDS TSB BANK PLC NY CD	0.44000	10/1/2012	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	YANK1	90536	RABOBANK NEDERLAND NV NY CD	0.52000	10/17/2012	50,000,000.00	50,005,989.37	50,011,050.00
PSI	NTRD	YANK1	90550	NORDEA BANK FINLAND PLC NY CD	0.28000	10/2/2012	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	90551	SVENSKA HANDELSBANKEN NY CD	0.29500	10/1/2012	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.42000	6/28/2013	50,000,000.00	50,000,000.00	50,068,000.00
PSI	NTRD	YANK1	90570	RABOBANK NEDERLAND NV NY CD	0.30000	10/5/2012	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	90576	BANK OF NOVA SCOTIA HOUSTON CD	0.21000	10/5/2012	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	90715	COMMONWEALTH BK OF AU NY CD	0.30000	11/14/2012	50,000,000.00	50,004,877.40	50,009,750.00
PSI	NTRD	YANK1	90717	AU & NEW ZEALAND BK GP NY CD	0.22000	11/9/2012	50,000,000.00	50,001,081.83	50,007,550.00
PSI	NTRD	YANK1	90718	CIBC NY CD	0.18000	11/23/2012	50,000,000.00	50,000,735.69	49,984,400.00
PSI	NTRD	YANK1	90722	NORDEA BANK FINLAND PLC NY CD	0.27000	11/23/2012	50,000,000.00	50,000,000.00	50,007,750.00
PSI	NTRD	YANK1	90732	COMMONWEALTH BK OF AU NY CD	0.28000	1/30/2013	50,000,000.00	50,001,678.24	50,013,750.00
PSI	NTRD	YANK1	90747	NORDEA BANK FINLAND PLC NY CD	0.25000	11/23/2012	50,000,000.00	50,000,000.00	50,006,200.00
PSI	NTRD	YANK1	90880	RABOBANK NEDERLAND NV NY CD	0.52000	10/17/2012	32,000,000.00	32,003,832.06	32,007,072.00
PSI	NTRD	YANK1	90889	DNB BANK ASA NY CD	0.24000	11/19/2012	50,000,000.00	50,000,000.00	50,005,050.00
PSI	NTRD	YANK1	90920	CREDIT SUISSE NY CD	0.23000	11/21/2012	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	90921	CREDIT SUISSE NY CD	0.23000	11/21/2012	25,000,000.00	25,000,000.00	25,000,350.00
PSI	NTRD	YANK1	90923	UBS AG STAMFORD CT CD	0.22000	11/21/2012	50,000,000.00	50,000,000.00	50,011,250.00
PSI	NTRD	YANK1	90924	NORDEA BANK FINLAND PLC NY CD	0.20000	11/20/2012	50,000,000.00	50,000,000.00	50,002,200.00
PSI	NTRD	YANK1	90931	LLOYDS TSB BANK PLC NY CD	0.58000	2/20/2013	50,000,000.00	50,000,000.00	50,028,050.00
PSI	NTRD	YANK1	90948	SVENSKA HANDELSBANKEN NY CD	0.17000	10/5/2012	50,000,000.00	50,000,027.77	49,999,800.00
PSI	NTRD	YANK1	90949	CREDIT SUISSE NY CD	0.23000	11/20/2012	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	90956	TORONTO DOMINION BANK NY CD	0.16000	10/29/2012	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	90964	BARCLAYS BANK PLC NY CD	0.35000	11/30/2012	50,000,000.00	50,000,000.00	50,013,100.00
PSI	NTRD	YANK1	90969	SVENSKA HANDELSBANKEN NY CD	0.20000	10/30/2012	50,000,000.00	50,000,402.65	50,000,400.00
PSI	NTRD	YANK1	90970	DEUTSCHE BANK AG NY CD	0.28000	11/30/2012	50,000,000.00	50,000,832.75	50,009,600.00
PSI	NTRD	YANK1	90973	SOCIETE GENERALE NY CD	0.54000	11/1/2012	50,000,000.00	50,000,430.16	50,011,750.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	90974	SOCIETE GENERALE NY CD	0.54000	11/1/2012	25,000,000.00	25,000,215.08	25,005,875.00
PSI	NTRD	YANK1	90975	RABOBANK NEDERLAND NV NY CD	0.26000	11/30/2012	50,000,000.00	50,000,000.00	50,009,600.00
PSI	NTRD	YANK1	90978	BNP PARIBAS SF CD	0.30000	10/3/2012	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	90987	BARCLAYS BANK PLC NY CD	0.20000	10/31/2012	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	90989	BNP PARIBAS SF CD	0.27000	10/2/2012	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	90994	BANK OF MONTREAL CHICAGO CD	0.17000	10/4/2012	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	90999	CREDIT AGRICOLE CIB NY CD	0.34000	10/19/2012	50,000,000.00	50,000,249.90	50,000,550.00
PSI	NTRD	YANK1	91005	BNP PARIBAS SF CD	0.18000	10/5/2012	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	91021	TORONTO DOMINION BANK NY CD	0.17000	10/9/2012	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	91022	CREDIT AGRICOLE CIB NY CD	0.34000	10/10/2012	50,000,000.00	50,000,124.96	50,000,300.00
PSI	NTRD	YANK1	91023	CREDIT AGRICOLE CIB NY CD	0.34000	10/10/2012	25,000,000.00	25,000,062.48	25,000,150.00
PSI	NTRD	YANK1	91038	SOCIETE GENERALE NY CD	0.33000	10/15/2012	50,000,000.00	50,000,194.39	50,002,800.00
PSI	NTRD	YANK1	91050	CREDIT AGRICOLE CIB NY CD	0.32000	10/18/2012	50,000,000.00	50,000,236.04	50,003,870.00
PSI	NTRD	YANK1	91062	DEUTSCHE BANK AG NY CD	0.17000	10/30/2012	50,000,000.00	50,000,402.69	50,001,300.00
PSI	NTRD	YANK1	91063	DEUTSCHE BANK AG NY CD	0.17000	10/30/2012	25,000,000.00	25,000,201.35	25,000,650.00
PSI	NTRD	YANK1	91066	SVENSKA HANDELSBANKEN NY CD	0.17500	10/15/2012	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	91071	BANK OF MONTREAL CHICAGO CD	0.16000	10/16/2012	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	91072	BANK OF MONTREAL CHICAGO CD	0.16000	10/16/2012	25,000,000.00	25,000,000.00	25,000,500.00
PSI	NTRD	YANK1	91091	SOCIETE GENERALE NY CD	0.30000	10/31/2012	50,000,000.00	50,000,416.53	50,004,100.00
PSI	NTRD	YANK1	91106	SVENSKA HANDELSBANKEN NY CD	0.18000	10/24/2012	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	91110	TORONTO DOMINION BANK NY CD	0.15500	10/16/2012	50,000,000.00	50,000,104.16	50,000,350.00
PSI	NTRD	YANK1	91115	DEUTSCHE BANK AG NY CD	0.37000	11/7/2012	50,000,000.00	50,008,214.38	50,011,100.00
PSI	NTRD	YANK1	91121	DNB BANK ASA NY CD	0.14000	10/30/2012	50,000,000.00	50,000,000.00	49,997,916.50
PSI	NTRD	YANK1	91122	DNB BANK ASA NY CD	0.14000	10/30/2012	25,000,000.00	25,000,000.00	24,998,958.25
PSI	NTRD	YANK1	91150	LLOYDS TSB BANK PLC NY CD	0.22000	12/26/2012	50,000,000.00	50,001,193.81	49,995,050.00
PSI	NTRD	YANK1	91177	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	50,000,000.00	50,002,483.48	49,992,425.00
PSI	NTRD	YANK1	91178	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	25,000,000.00	25,001,241.74	24,996,212.50
PSI	NTRD	YANK1	91189	BANK OF MONTREAL CHICAGO CD	0.14000	10/24/2012	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	91202	DNB BANK ASA NY CD	0.22000	12/24/2012	50,000,000.00	50,000,000.00	49,982,306.50
PSI	NTRD	YANK1	91204	SVENSKA HANDELSBANKEN NY CD	0.24000	11/13/2012	50,000,000.00	50,002,982.06	50,002,550.00
PSI	NTRD	YANK1	91212	TORONTO DOMINION BANK NY CD	0.12000	10/31/2012	50,000,000.00	50,000,000.00	49,996,986.50
		YANK1 Total					3,419,300,000.00	3,419,341,909.88	3,420,036,324.65

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
				PSI Total			<u>21,385,042,000.00</u>	<u>21,419,312,045.37</u>	<u>21,489,717,697.14</u>
				PSI Historical Cost				<u>21,465,879,520.72</u>	

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,554,472.75	1,589,955.00
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	1/15/2013	1,500,000.00	1,517,949.45	1,521,112.50
		CNFX Total					3,000,000.00	3,072,422.20	3,111,067.50
		BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total					3,000,000.00	3,072,422.20	3,111,067.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	71,115.78	71,115.78	71,115.78
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	18,775.48	18,775.48	18,775.48
		1TRD Total					89,891.26	89,891.26	89,891.26
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	5,065,000.00	5,065,000.00	5,065,000.00
		LTBD Total					5,065,000.00	5,065,000.00	5,065,000.00
		GF - GENERAL FUND Total					5,154,891.26	5,154,891.26	5,154,891.26
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,781.09	105,898.02
		BOND Total					85,000.00	85,781.09	105,898.02
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,781.09	105,898.02
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.70000	1/17/1930	8,000,000.00	8,086,692.59	8,039,320.00
		FFCB Total					8,000,000.00	8,086,692.59	8,039,320.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	1,248,870.97	1,247,034.93	1,249,020.83
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	8,001,216.00
		FHLB Total					9,248,870.97	9,247,034.93	9,250,236.83
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,258.06	6,033,534.00
		FNMA Total					6,000,000.00	5,994,258.06	6,033,534.00
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3.00000	1/25/2027	5,000,000.00	5,040,664.68	5,021,450.00
		MCSA Total					5,000,000.00	5,040,664.68	5,021,450.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total					28,248,870.97	28,368,650.26	28,344,540.83
SPI	SANIT	FHLB	89198	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	840,000.00	839,077.01	840,040.32
		FHLB Total					840,000.00	839,077.01	840,040.32

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	88071	FNMA 1.25 (CALLABLE)	1.25000	10/26/2016	72,000.00	72,000.00	72,047.74
SPI	SANIT	MCSA	88325	FNMA 1.35 (CALLABLE)	1.35000	12/7/2016	386,000.00	386,000.00	386,792.84
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,557,533.10
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	227,656.03
SPI	SANIT	MCSA	90835	FHLB 0.75 (CALLABLE)	0.75000	8/28/2017	100,000.00	100,000.00	99,893.30
MCSA Total							2,340,000.00	2,340,000.00	2,343,923.01
SANIT - SANITATION DISTRICT Total							3,180,000.00	3,179,077.01	3,183,963.33
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2012	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2012	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2012	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2012	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2012	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2012	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2012	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2012	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2012	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2012	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2012	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2012	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2012	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2012	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2012	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2012	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2012	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2012	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2012	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2012	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2012	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2012	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2012	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2012	160,406.73	160,406.73	160,406.73

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

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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2012	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2012	35,081.45	35,081.45	35,081.45
CTDQ Total							39,501,548.67	39,501,548.67	39,501,548.67
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,501,548.67	39,501,548.67	39,501,548.67
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2012	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2012	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2012	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2012	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2012	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2012	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2012	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2012	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2012	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2012	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2012	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2012	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2012	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2012	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2012	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2012	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2012	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2012	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2012	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2012	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2012	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2012	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2012	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2012	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2012	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2012	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2012	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2012	164,017.17	164,017.17	164,017.17

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2012	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2012	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2012	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2012	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2012	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2012	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2012	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2012	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2012	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2012	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2012	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2012	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2012	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2012	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2012	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2012	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2012	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2012	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2012	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2012	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2012	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2012	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2012	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2012	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2012	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2012	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2012	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2012	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2012	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2012	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2012	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2012	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2012	86,272.14	86,272.14	86,272.14

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2012	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2012	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2012	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2012	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2012	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2012	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2012	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2012	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2012	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2012	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2012	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2012	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2012	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2012	8,966.08	8,966.08	8,966.08
CTDQ Total							10,103,342.37	10,103,342.37	10,103,342.37
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,103,342.37	10,103,342.37	10,103,342.37
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/2012	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/2012	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/2012	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/2012	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/2012	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/2012	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/2012	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/2012	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/2012	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/2012	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/2012	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/2012	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/2012	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/2012	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/2012	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/2012	121,662.01	121,662.01	121,662.01

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/2012	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/2012	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/2012	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/2012	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/2012	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/2012	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/2012	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/2012	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/2012	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/2012	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/2012	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/2012	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/2012	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/2012	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/2012	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/2012	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/2012	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/2012	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/2012	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/2012	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/2012	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/2012	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/2012	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/2012	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/2012	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/2012	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/2012	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/2012	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/2012	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/2012	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/2012	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/2012	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/2012	116,198.76	116,198.76	116,198.76

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/2012	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/2012	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/2012	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/2012	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/2012	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/2012	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/2012	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/2012	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/2012	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/2012	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/2012	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/2012	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/2012	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/2012	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/2012	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/2012	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/2012	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/2012	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/2012	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/2012	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/2012	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/2012	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/2012	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2012	12,775.73	12,775.73	12,775.73
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2012	12,083.56	12,083.56	12,083.56
CTDQ Total							13,616,244.08	13,616,244.08	13,616,244.08
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							13,616,244.08	13,616,244.08	13,616,244.08
SPI Total							102,889,897.35	103,081,956.94	103,121,496.06
SPI Historical Cost								103,174,017.17	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2012
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,325,984.10
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	7,983,819.40
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>0.00</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$11,309,803.50</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2012
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$274,382.56
03/08/06	CCTSA TOBACCO BONDS 2006	38,709,424.46
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	2,383,090.34
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.00
11/24/09	LAC-CAL 2009 SERIES A	1,000,186.85
12/21/11	LAC-CAL 2011 SERIES A	<u>2,005,448.51</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$44,372,532.72</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2012
TRUSTEE: U.S. BANK
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
02/09/93	DISNEY PROJECT 1993	\$7,159,243.97
03/21/12	DISNEY PROJECT, 2012	4,206,191.73
12/02/02	MASTER REFUNDING 2002B	1,784,680.93
03/02/05	MASTER REFUNDING 2005A	26,759,069.53
12/13/06	MASTER REFUNDING 2006 A & B	29,530,205.90
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	<u>434,549,346.39</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$503,988,738.45</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2012
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/12
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
88044	TOYOTA MOTOR CREDIT CORP FRN	0.66	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.58	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.59	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	0.99	03/14/13	25,000,000.00	25,000,576.31	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.76	09/16/13	50,000,000.00	50,040,987.71	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.31	01/07/14	19,150,000.00	18,993,399.47	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.62	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	1.01	09/25/15	50,000,000.00	50,148,591.78	Cpn rate=Qtrly US\$LIBOR+65bp
CNFL Totals				319,150,000.00	319,183,555.27	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCQ Totals				100,000,000.00	100,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.53	12/20/12	50,000,000.00	50,001,072.39	Cpn rate=Qtrly US\$LIBOR+15bp.
90042	RABOBANK NEDERLAND NV NY FRCD	0.59	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.14	06/14/13	50,000,000.00	50,004,233.85	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.36	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.51	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
89760	NORDEA BK FINLAND PLC NY FRCD	1.34	04/09/14	50,000,000.00	50,007,288.66	Cpn rate=Qtrly US\$LIBOR+88bp.
FRCDQ2 Totals				300,000,000.00	300,012,594.90	
CORPORATE AND AGENCY ISSUED TOTAL				779,150,000.00	779,196,150.17	
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.65	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.65	06/30/14	10,000,000.00	10,000,000.00	
BAN Totals				17,000,000.00	17,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				796,150,000.00	796,196,150.17	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 09/30/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,119,354,504.78	90.00	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	6,942,845,829.66	19.73	DAYS	0.00	0.00	DAYS
GOVERNMENTS	873,445,626.48	377.94	DAYS	0.00	0.00	DAYS
AGENCIES	9,017,716,776.27	1,236.95	DAYS	0.00	0.00	DAYS
MUNICIPALS	17,000,000.00	638.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	448,949,308.18	443.99	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$21,419,312,045.37	569.69	DAYS	\$0.00	0.00	DAYS

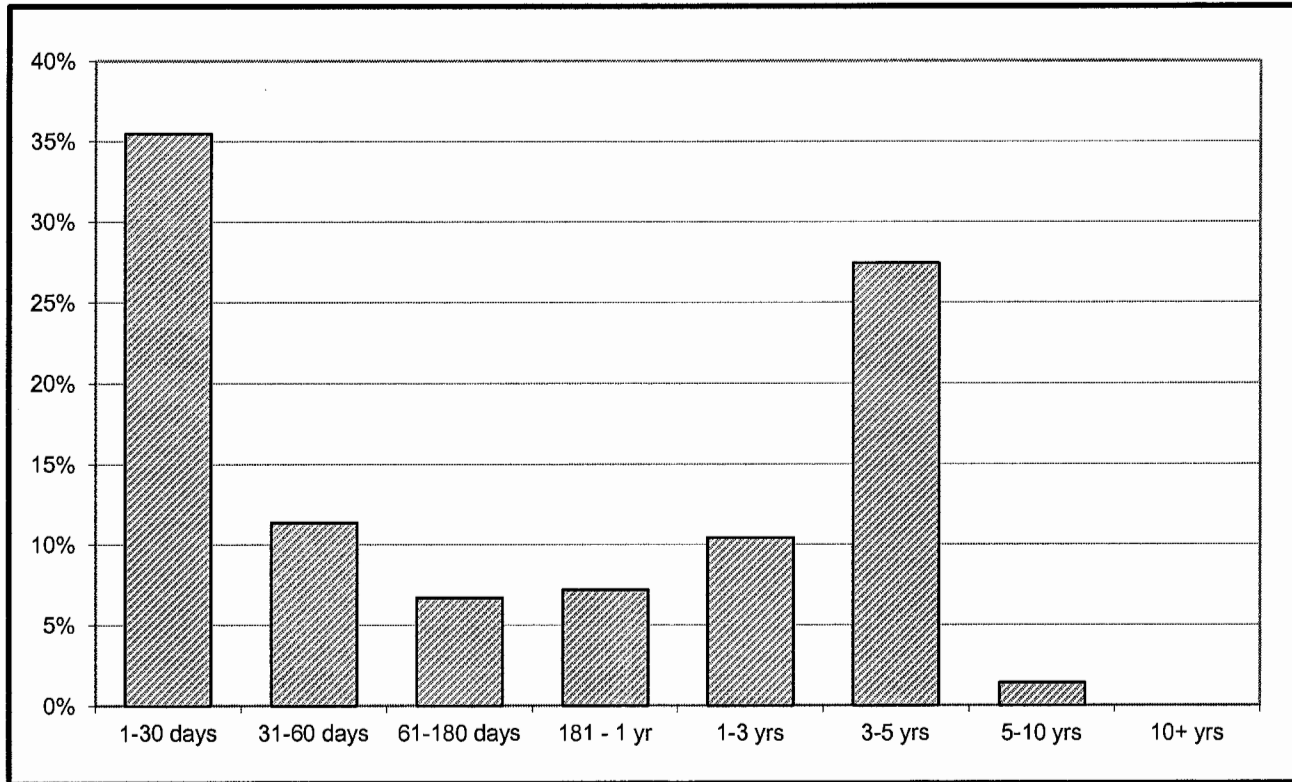
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	10/01/12 - 10/30/12	7,601,250,000.00	35.54	35.54	7,600,825,126.72	35.49	35.49
31 to 60 Days	10/31/12 - 11/19/12	2,435,670,000.00	11.39	46.93	2,435,349,832.21	11.37	46.86
61 to 90 Days	11/30/12 - 12/29/12	825,000,000.00	3.86	50.79	824,983,572.30	3.86	50.72
91 to 120 Days	12/30/12 - 01/28/13	25,000,000.00	0.12	50.91	25,090,973.84	0.12	50.84
121 to 180 Days	01/29/13 - 03/29/13	580,190,000.00	2.71	53.62	580,239,692.93	2.71	53.55
181 to 270 Days	03/30/13 - 06/27/13	946,092,000.00	4.42	58.04	947,471,247.85	4.42	57.97
271 to 365 Days	06/28/13 - 09/30/13	589,971,000.00	2.76	60.80	591,224,197.58	2.76	60.73
1 to 1.5 YEARS	10/01/13 - 03/31/14	995,573,000.00	4.66	65.46	1,005,003,001.60	4.69	65.42
1.5 to 2 YEARS	04/01/14 - 09/30/14	650,155,000.00	3.04	68.50	653,014,208.12	3.05	68.47
2 to 3 YEARS	09/30/14 - 09/30/15	571,455,000.00	2.67	71.17	574,355,970.08	2.68	71.15
3 to 4 YEARS	09/30/15 - 09/30/16	249,000,000.00	1.16	72.33	247,031,654.71	1.15	72.30
4 to 5 YEARS	09/30/16 - 09/30/17	5,612,876,000.00	26.25	98.58	5,632,062,695.64	26.29	98.59
5 to 10 YEARS	09/30/17 - 09/30/22	302,810,000.00	1.42	100.00	302,659,871.79	1.41	100.00
Portfolio Total:		\$21,385,042,000.00			\$21,419,312,045.37		
BLPSI							
121 to 180 Days	12/30/12 - 01/28/13	1,500,000.00	50.00	50.00	1,517,949.45	49.41	49.41
2 to 3 YEARS	09/30/14 - 09/30/15	1,500,000.00	50.00	100.00	1,554,472.75	50.59	100.00
Portfolio Total:		\$3,000,000.00			\$3,072,422.20		
GF							
1 to 1.5 YEARS	10/01/13 - 03/31/14	18,775.48	0.36	0.36	18,775.48	0.36	0.36
4 to 5 YEARS	09/30/16 - 09/30/17	71,115.78	1.38	1.74	71,115.78	1.38	1.74
5 to 10 YEARS	09/30/17 - 09/30/22	5,065,000.00	98.26	100.00	5,065,000.00	98.26	100.00
Portfolio Total:		\$5,154,891.26			\$5,154,891.26		
MAST							
3 to 4 YEARS	08/31/15 - 08/31/16	85,000.00	100.00	100.00	85,781.09	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,781.09		
PHHPA							
10 + YEARS	09/30/22 - 09/30/62	28,248,870.97	100.00	100.00	28,368,650.26	100.00	100.00
Portfolio Total:		\$28,248,870.97			\$28,368,650.26		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
4 to 5 YEARS	09/30/16 - 09/30/17	<u>3,180,000.00</u>	100.00	100.00	<u>3,179,077.01</u>	100.00	100.00
Portfolio Total:		\$3,180,000.00			\$3,179,077.01		
SCAQM							
121 to 180 Days	12/30/12 - 01/28/13	<u>39,501,548.67</u>	100.00	100.00	<u>39,501,548.67</u>	100.00	100.00
Portfolio Total:		\$39,501,548.67			\$39,501,548.67		
SLIM							
121 to 180 Days	12/30/12 - 01/28/13	<u>10,103,342.37</u>	100.00	100.00	<u>10,103,342.37</u>	100.00	100.00
Portfolio Total:		\$10,103,342.37			\$10,103,342.37		
WASIA							
121 to 180 Days	12/30/12 - 01/28/13	<u>13,616,244.08</u>	100.00	100.00	<u>13,616,244.08</u>	100.00	100.00
Portfolio Total:		\$13,616,244.08			\$13,616,244.08		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,600,825	35.49%
31 - 60 days	2,435,350	11.37%
61 - 180 days	1,430,314	6.68%
181 - 1 yr	1,538,695	7.18%
1 - 3 yrs	2,232,373	10.42%
3 - 5 yrs	5,879,094	27.45%
5 - 10 yrs	302,660	1.41%
10+ yrs	-	0.00%
	<u>\$ 21,419,312</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 09/30/2012
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,103,342.37
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,501,548.67
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,616,244.08</u>
	LAIF TOTAL	<u><u>\$63,221,135.12</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	AUGUST 2012	AUGUST 2011	CHANGE
Average Daily Portfolio	\$ 60,179,856	\$ 62,240,251	\$ -2,060,395
Accrued Earnings	\$ 19,260	\$ 21,523	\$ -2,263
Effective Yield	0.377 %	0.408 %	-0.031 %
Average Life-Month End (In Days)	257	227	+30
Total Security Transactions			
Amount	\$ 21,807,290	\$ 7,637,845	\$ +14,169,445
Number	441	154	+287
Total Time Deposit Transactions			
Amount	\$ 1,994,980	\$ 1,775,480	\$ +219,500
Number	102	99	+3
Average Workday Investment Activity	\$ 1,034,881	\$ 409,275	\$ +625,606
Prescribed Demand Account Balances For Services	\$ 1,854,202	\$ 1,702,107	\$ +152,095

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

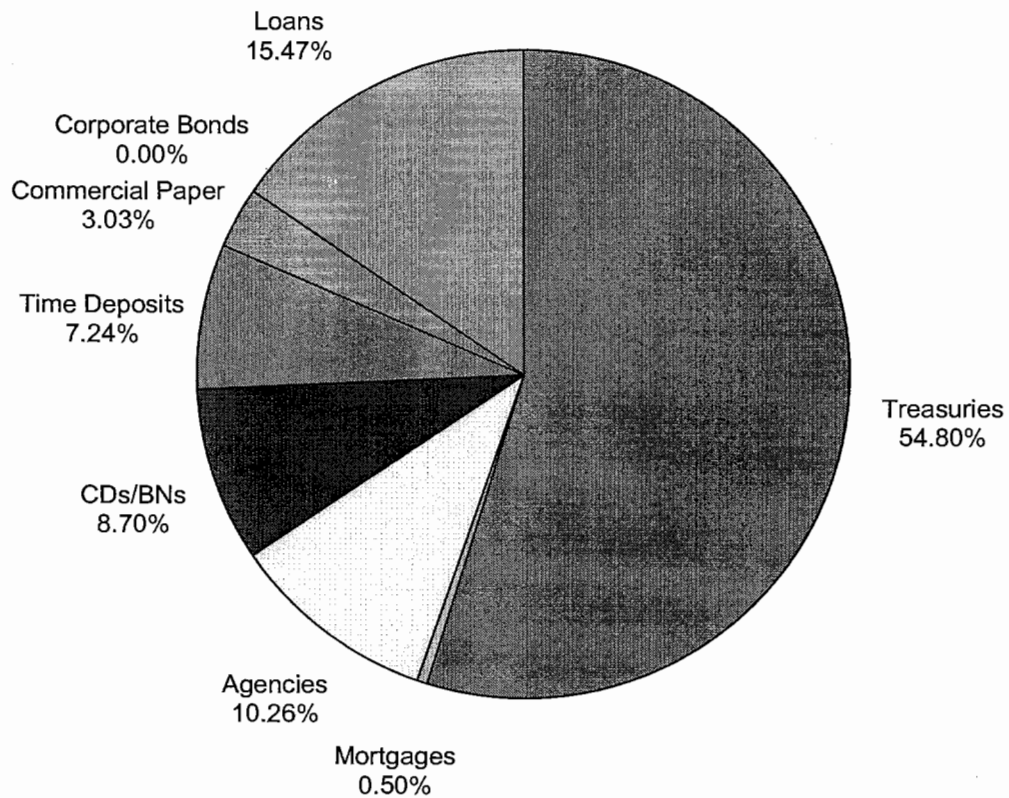
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

		August 31, 2012		<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<u>TYPE OF SECURITY</u>	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>		
Government				
Bills	\$ 17,026,408	28.23		+3.81
Bonds	0	0.00		0
Notes	16,028,028	26.57		-0.12
Strips	0	0.00		0
Total Government	\$ 33,054,436	54.80		+3.69
Federal Agency Debentures	\$ 1,292,904	2.15		+0.04
Certificates of Deposit	5,250,003	8.70		+2.73
Bank Notes	0	0.00		0
Bankers' Acceptances	0	0.00		0
Repurchases	0	0.00		0
Federal Agency Discount Notes	4,493,107	7.45		+3.72
Time Deposits	4,364,640	7.24		+0.05
GNMAs	10	0.00		0
Commercial Paper	1,824,742	3.03		+0.42
FHLMC/Remics	303,434	0.50		-0.01
Corporate Bonds	0	0.00		0
AB 55 Loans	273,359	0.45		-0.01
GF Loans	9,061,800	15.02		-10.64
NOW Accounts	0	0.00		0
Other	399,942	0.66		+0.01
Reversed Repurchases	0	0.00		0
Total (All Types)	\$ 60,318,377	100.00		

INVESTMENT ACTIVITY

	AUGUST 2012		JULY 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	441	\$ 21,807,290	260	\$ 12,889,231
Other	19	359,278	3	157,478
Time Deposits	102	1,994,980	136	4,030,300
Totals	562	\$ 24,161,548	399	\$ 17,077,009
 PMIA Monthly Average Effective Yield	 0.377		 0.363	
Year to Date Yield Last Day of Month	0.370		0.363	

Pooled Money Investment Account Portfolio Composition \$60.3 Billion 08/31/12



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
08/01/12 REDEMPTIONS									
	CP	CIBC HLD		08/01/12	0.110%	50,000	5	763.89	0.112
	CP	CIBC HLD		08/01/12	0.110%	50,000	5	763.89	0.112
	CP	GECC		08/01/12	0.130%	50,000	5	902.78	0.132
	CP	GECC		08/01/12	0.130%	50,000	5	902.78	0.132
	CP	GECC		08/01/12	0.130%	50,000	5	902.78	0.132
	CP	GECC		08/01/12	0.130%	50,000	5	902.78	0.132
	CP	FCAR		08/01/12	0.240%	4,000	37	986.67	0.243
	CP	FCAR		08/01/12	0.240%	50,000	37	12,333.33	0.243
	CP	GECC		08/01/12	0.150%	50,000	50	10,416.67	0.152
	CP	GECC		08/01/12	0.150%	50,000	50	10,416.67	0.152
	CP	GECC		08/01/12	0.150%	50,000	50	10,416.67	0.152
	YCD	CIBC	0.140%	08/01/12	0.140%	50,000	37	7,194.44	0.142
	YCD	CIBC	0.140%	08/01/12	0.140%	50,000	37	7,194.44	0.142
	YCD	CIBC	0.140%	08/01/12	0.140%	50,000	37	7,194.44	0.142
	YCD	CIBC	0.140%	08/01/12	0.140%	50,000	37	7,194.44	0.142
	YCD	TORONTO	0.145%	08/01/12	0.145%	50,000	37	7,451.39	0.147
	YCD	TORONTO	0.145%	08/01/12	0.145%	50,000	37	7,451.39	0.147
	YCD	TORONTO	0.145%	08/01/12	0.145%	50,000	37	7,451.39	0.147
	YCD	TORONTO	0.145%	08/01/12	0.145%	50,000	37	7,451.39	0.147
	YCD	SCOTIA	0.160%	08/01/12	0.160%	50,000	37	8,222.22	0.162
	YCD	SCOTIA	0.160%	08/01/12	0.160%	50,000	37	8,222.22	0.162
	YCD	SCOTIA	0.160%	08/01/12	0.160%	50,000	37	8,222.22	0.162
	YCD	SCOTIA	0.160%	08/01/12	0.160%	50,000	37	8,222.22	0.162
	YCD	MONTREAL	0.170%	08/01/12	0.170%	50,000	51	12,041.67	0.172
	YCD	MONTREAL	0.170%	08/01/12	0.170%	50,000	51	12,041.67	0.172
	YCD	MONTREAL	0.170%	08/01/12	0.170%	50,000	51	12,041.67	0.172

08/01/12 PURCHASES

	CP	BARCLY US		08/06/12	0.140%	50,000			
	CP	BARCLY US		08/06/12	0.140%	50,000			
	CP	BARCLY US		08/06/12	0.140%	50,000			
	CP	BARCLY US		08/06/12	0.140%	50,000			
	CP	FCAR		08/20/12	0.190%	5,000			
	CP	FCAR		08/20/12	0.190%	50,000			
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000			
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000			
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000			
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000			
	YCD	TOKYO-MIT	0.180%	08/24/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	08/24/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	08/24/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	08/24/12	0.180%	50,000			

08/02/12 REDEMPTIONS

	CP	BARCLY US		08/02/12	0.140%	50,000	2	388.89	0.142
	CP	BARCLY US		08/02/12	0.140%	50,000	2	388.89	0.142
	CP	BARCLY US		08/02/12	0.140%	50,000	2	388.89	0.142
	CP	BARCLY US		08/02/12	0.140%	50,000	2	388.89	0.142

ACCOUNT										
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD	
08/02/12 NO PURCHASES										
08/03/12 SALE										
	TR	BILL		03/07/13	0.130%	50,000	148	45,680.56	0.225	
	TR	BILL		03/07/13	0.130%	50,000	148	45,680.56	0.225	
	TR	BILL		03/07/13	0.130%	50,000	148	45,680.56	0.225	
	TR	BILL		03/07/13	0.130%	50,000	148	45,680.56	0.225	
08/03/12 NO REDEMPTIONS										
08/03/12 PURCHASES										
	CP	GE CO		09/04/12	0.150%	50,000				
	CP	GE CO		09/04/12	0.150%	50,000				
	CP	GE CO		09/04/12	0.150%	50,000				
	CP	GE CO		09/04/12	0.150%	50,000				
	TR	BILL		06/27/13	0.155%	50,000				
	TR	BILL		06/27/13	0.155%	50,000				
	TR	BILL		06/27/13	0.155%	50,000				
	TR	BILL		06/27/13	0.155%	50,000				
08/06/12 REDEMPTIONS										
	CP	BARCLY US		08/06/12	0.140%	50,000	5	972.22	0.142	
	CP	BARCLY US		08/06/12	0.140%	50,000	5	972.22	0.142	
	CP	BARCLY US		08/06/12	0.140%	50,000	5	972.22	0.142	
	CP	BARCLY US		08/06/12	0.140%	50,000	5	972.22	0.142	
	CP	BNP FIN		08/06/12	0.170%	50,000	6	1,416.67	0.172	
	CP	BNP FIN		08/06/12	0.170%	50,000	6	1,416.67	0.172	
	CP	BNP FIN		08/06/12	0.170%	50,000	6	1,416.67	0.172	
08/06/12 NO PURCHASES										
08/07/12 NO REDEMPTIONS										
08/07/12 NO PURCHASES										
08/08/12 NO REDEMPTIONS										
08/08/12 NO PURCHASES										
08/09/12 SALE										
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218	

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/09/12 SALE (Continued)									
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218
	TR	BILL		03/07/13	0.133%	50,000	154	46,034.73	0.218
08/09/12 NO REDEMPTIONS									
08/09/12 PURCHASES									
	TR	BILL		05/30/13	0.165%	50,000			
	TR	BILL		05/30/13	0.165%	50,000			
	TR	BILL		05/30/13	0.165%	50,000			
	TR	BILL		05/30/13	0.165%	50,000			
	TR	BILL		06/27/13	0.170%	50,000			
	TR	BILL		06/27/13	0.170%	50,000			
	TR	BILL		06/27/13	0.170%	50,000			
	TR	BILL		06/27/13	0.170%	50,000			
	TR	BILL		06/27/13	0.170%	50,000			
	TR	BILL		06/27/13	0.170%	50,000			
08/10/12 NO REDMPTIONS									
08/10/12 PURCHASES									
	CP	BNP FIN		08/13/12	0.140%	25,000			
	CP	BNP FIN		08/13/12	0.140%	50,000			
	CP	BNP FIN		08/13/12	0.140%	50,000			
	CP	BNP FIN		08/13/12	0.140%	50,000			
	CP	FCAR		10/01/12	0.240%	25,000			
	CP	FCAR		10/01/12	0.240%	50,000			
	CP	FCAR		10/01/12	0.240%	50,000			
	CP	FCAR		10/01/12	0.240%	50,000			
08/13/12 REDEMPTIONS									
	CP	BNP FIN		08/13/12	0.140%	25,000	3	291.67	0.142
	CP	BNP FIN		08/13/12	0.140%	50,000	3	583.33	0.142
	CP	BNP FIN		08/13/12	0.140%	50,000	3	583.33	0.142
	CP	BNP FIN		08/13/12	0.140%	50,000	3	583.33	0.142
08/13/12 NO PURCHASES									
08/14/12 NO REDEMPTIONS									
08/14/12 NO PURCHASES									
08/15/12 NO REDEMPTIONS									
08/15/12 NO PURCHASES									

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/16/12 SALES									
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1049	2,022,942.06	1.410
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1049	2,022,942.06	1.410
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1050	2,022,942.06	1.409
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1050	2,022,942.06	1.409
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1050	2,022,942.06	1.409
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1050	2,022,942.06	1.409
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1050	2,022,942.06	1.409
	TR	NOTE	1.375%	09/15/12	0.176%	50,000	1050	2,022,942.06	1.409
08/16/12 NO REDEMPTIONS									
08/16/12 NO PURCHASES									
08/17/12 NO REDEMPTIONS									
08/17/12 NO PURCHASES									
08/20/12 REDEMPTION									
	CP	FCAR		08/20/12	0.190%	5,000	19	501.39	0.193
	CP	FCAR		08/20/12	0.190%	50,000	19	5,013.89	0.193
08/20/12 PURCHASES									
	CP	BNP FIN		08/27/12	0.170%	50,000			
	CP	BNP FIN		08/27/12	0.170%	50,000			
	CP	BNP FIN		08/27/12	0.170%	50,000			
	CP	BNP FIN		08/27/12	0.170%	50,000			
	CP	BNP FIN		08/27/12	0.170%	50,000			
	CP	BNP FIN		08/27/12	0.170%	50,000			
08/21/12 NO REDEMPTIONS									
08/21/12 PURCHASES									
	CP	GE CO		08/27/12	0.140%	50,000			
	CP	GE CO		08/27/12	0.140%	50,000			
	CP	GE CO		08/27/12	0.140%	50,000			
	CP	GE CO		08/27/12	0.140%	50,000			
	CP	GE CO		08/27/12	0.140%	50,000			
	CP	GE CO		08/27/12	0.140%	50,000			
	CP	GE CO		08/27/12	0.140%	50,000			
08/22/12 REDEMPTIONS									
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000	21	4,375.00	0.152
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000	21	4,375.00	0.152
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000	21	4,375.00	0.152
	YCD	MONTREAL	0.150%	08/22/12	0.150%	50,000	21	4,375.00	0.152

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
08/23/12 PURCHASES (Continued)									
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.165%	50,000			
TR		BILL		05/30/13	0.168%	50,000			
TR		BILL		05/30/13	0.168%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		05/30/13	0.170%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
TR		BILL		08/22/13	0.193%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/04/12	0.170%	50,000			
YCD		SUMITOMO	0.170%	09/04/12	0.170%	50,000			
YCD		SUMITOMO	0.170%	09/04/12	0.170%	50,000			
YCD		SUMITOMO	0.170%	09/04/12	0.170%	50,000			
YCD		SUMITOMO	0.170%	09/04/12	0.170%	50,000			
YCD		SUMITOMO	0.170%	09/04/12	0.170%	50,000			

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

08/23/12 PURCHASES (Continued)

YCD		NAT AUB	0.340%	06/20/13	0.340%	50,000				
YCD		NAT AUB	0.340%	06/20/13	0.340%	50,000				
YCD		NAT AUB	0.340%	06/20/13	0.340%	50,000				

08/24/12 REDEMPTIONS

YCD		TOKYO MIT	0.180%	08/24/12	0.180%	50,000	23	5,750.00	0.183	
YCD		TOKYO MIT	0.180%	08/24/12	0.180%	50,000	23	5,750.00	0.183	
YCD		TOKYO MIT	0.180%	08/24/12	0.180%	50,000	23	5,750.00	0.183	
YCD		TOKYO MIT	0.180%	08/24/12	0.180%	50,000	23	5,750.00	0.183	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	
YCD FR		WESTPAC	0.549%	08/24/12	0.549%	50,000	731	598,206.72	0.599	

08/24/12 NO PURCHASES

08/27/12 REDEMPTIONS

CD		US BANK	0.160%	08/27/12	0.160%	50,000	63	14,000.00	0.162	
CD		US BANK	0.160%	08/27/12	0.160%	50,000	63	14,000.00	0.162	
CD		US BANK	0.160%	08/27/12	0.160%	50,000	63	14,000.00	0.162	
CD		US BANK	0.160%	08/27/12	0.160%	50,000	63	14,000.00	0.162	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		GE CO		08/27/12	0.140%	50,000	6	1,166.67	0.142	
CP		BNP FIN		08/27/12	0.170%	50,000	7	1,652.78	0.172	
CP		BNP FIN		08/27/12	0.170%	50,000	7	1,652.78	0.172	
CP		BNP FIN		08/27/12	0.170%	50,000	7	1,652.78	0.172	
CP		BNP FIN		08/27/12	0.170%	50,000	7	1,652.78	0.172	
CP		BNP FIN		08/27/12	0.170%	50,000	7	1,652.78	0.172	
CP		BNP FIN		08/27/12	0.170%	50,000	7	1,652.78	0.172	

08/27/12 PURCHASES

CP		GE CO		09/26/12	0.170%	50,000				
CP		GE CO		09/26/12	0.170%	50,000				
CP		GE CO		09/26/12	0.170%	50,000				
CP		GE CO		09/26/12	0.170%	50,000				
CP		GE CO		09/26/12	0.170%	50,000				

08/28/12 NO REDEMPTIONS

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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08/28/12 PURCHASES

CP		BARCLY US		09/04/12	0.140%	50,000			
CP		BARCLY US		09/04/12	0.140%	50,000			
CP		BNP FIN		09/04/12	0.170%	50,000			
CP		BNP FIN		09/04/12	0.170%	50,000			
CP		BNP FIN		09/04/12	0.170%	50,000			
CP		BNP FIN		09/04/12	0.170%	50,000			
CP		GE CO		09/26/12	0.150%	50,000			
CP		GE CO		09/26/12	0.150%	50,000			
CP		GE CO		09/26/12	0.150%	50,000			
CP		GE CO		09/26/12	0.150%	50,000			
CP		GE CO		09/26/12	0.150%	50,000			
CP		GE CO		09/26/12	0.150%	50,000			
TR		BILL		06/27/13	0.165%	50,000			
TR		BILL		06/27/13	0.165%	50,000			
TR		BILL		06/27/13	0.165%	50,000			
TR		BILL		06/27/13	0.165%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
TR		BILL		08/22/13	0.173%	50,000			
YCD		NORINCHUK	0.170%	09/05/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	09/05/12	0.170%	50,000			
YCD		MONTREAL	0.120%	10/01/12	0.120%	50,000			
YCD		MONTREAL	0.120%	10/01/12	0.120%	50,000			

08/29/12 REDEMPTIONS

YCD		NAT AUB	0.170%	08/29/12	0.170%	25,000	97	11,450.39	0.172
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000	97	22,902.78	0.172
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000	97	22,902.78	0.172
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000	97	22,902.78	0.172
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000	97	22,902.78	0.172
YCD		NAT AUB	0.170%	08/29/12	0.170%	50,000	97	22,902.78	0.172

08/29/12 PURCHASES

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

08/30/12 REDEMPTIONS

CP		GE CO		08/30/12	0.140%	50,000	7	1,361.11	0.142
CP		GE CO		08/30/12	0.140%	50,000	7	1,361.11	0.142
CP		GE CO		08/30/12	0.140%	50,000	7	1,361.11	0.142
CP		GE CO		08/30/12	0.140%	50,000	7	1,361.11	0.142

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
08/30/12 PURCHASES									
TR	BILL			08/22/13	0.168%	50,000			
TR	BILL			08/22/13	0.168%	50,000			
YCD	TOKYO-MIT		0.170%	09/07/12	0.170%	50,000			
YCD	TOKYO-MIT		0.170%	09/07/12	0.170%	50,000			
08/31/12 REDEMPTIONS									
CD	US BANK		0.160%	08/31/12	0.160%	50,000	67	14,888.89	0.162
CD	US BANK		0.160%	08/31/12	0.160%	50,000	67	14,888.89	0.162
CD	US BANK		0.160%	08/31/12	0.160%	50,000	67	14,888.89	0.162
CD	US BANK		0.160%	08/31/12	0.160%	50,000	67	14,888.89	0.162
CD	US BANK		0.170%	08/31/12	0.170%	50,000	80	18,888.89	0.172
CD	US BANK		0.170%	08/31/12	0.170%	50,000	80	18,888.89	0.172
CD	US BANK		0.170%	08/31/12	0.170%	50,000	80	18,888.89	0.172
CD	US BANK		0.170%	08/31/12	0.170%	50,000	80	18,888.89	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.170%	50,000	67	15,819.44	0.172
CP	GECC			08/31/12	0.160%	50,000	106	23,555.56	0.162
CP	GECC			08/31/12	0.160%	50,000	106	23,555.56	0.162
CP	GECC			08/31/12	0.160%	50,000	106	23,555.56	0.162
YCD	TORONTO		0.155	08/31/12	0.155	50,000	67	14,423.61	0.157
YCD	TORONTO		0.155	08/31/12	0.155	50,000	67	14,423.61	0.157
YCD	TORONTO		0.155	08/31/12	0.155	50,000	67	14,423.61	0.157
YCD	TORONTO		0.155	08/31/12	0.155	50,000	67	14,423.61	0.157
YCD	CIBC		0.160	08/31/12	0.160	50,000	67	14,888.89	0.162
YCD	CIBC		0.160	08/31/12	0.160	50,000	67	14,888.89	0.162
YCD	CIBC		0.160	08/31/12	0.160	50,000	67	14,888.89	0.162
YCD	CIBC		0.160	08/31/12	0.160	50,000	67	14,888.89	0.162
YCD	ANZ		0.170	08/31/12	0.170	50,000	67	15,819.44	0.172
YCD	ANZ		0.170	08/31/12	0.170	50,000	67	15,819.44	0.172
YCD	SCOTIA		0.180	08/31/12	0.180	50,000	67	16,750.00	0.183
YCD	SCOTIA		0.180	08/31/12	0.180	50,000	67	16,750.00	0.183
YCD	SCOTIA		0.180	08/31/12	0.180	50,000	67	16,750.00	0.183
YCD	SCOTIA		0.180	08/31/12	0.180	50,000	67	16,750.00	0.183
YCD	WESTPAC		0.200	08/31/12	0.200	50,000	67	18,611.11	0.203
YCD	WESTPAC		0.200	08/31/12	0.200	50,000	67	18,611.11	0.203
YCD	WESTPAC		0.200	08/31/12	0.200	50,000	67	18,611.11	0.203
YCD	WESTPAC		0.200	08/31/12	0.200	50,000	67	18,611.11	0.203

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
08/31/12 PURCHASES									
	TR	BILL		08/22/13	0.155%	50,000			
	TR	BILL		08/22/13	0.155%	50,000			
	TR	BILL		08/22/13	0.155%	50,000			
	TR	BILL		08/22/13	0.155%	50,000			

FOOTNOTES

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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	06/08/12	0.120	1,000,000.00	09/07/12
New Omni Bank, NA	06/15/12	0.130	2,000,000.00	09/14/12
New Omni Bank, NA	07/12/12	0.120	3,000,000.00	10/11/12
New Omni Bank, NA	07/19/12	0.130	2,000,000.00	10/18/12
New Omni Bank, NA	07/26/12	0.130	2,000,000.00	10/25/12
New Omni Bank, NA	08/02/12	0.140	2,000,000.00	11/01/12
New Omni Bank, NA	08/09/12	0.140	2,000,000.00	11/08/12
New Omni Bank, NA	08/17/12	0.130	2,000,000.00	11/16/12
New Omni Bank, NA	08/30/12	0.140	2,000,000.00	11/29/12
New Omni Bank, NA	07/06/12	0.180	2,000,000.00	01/11/13
<u>ARCADIA</u>				
American Plus Bank, NA	08/16/12	0.140	240,000.00	11/15/12
<u>BREA</u>				
CapitalSource Bank	03/21/12	0.180	20,000,000.00	09/19/12
CapitalSource Bank	03/29/12	0.170	20,000,000.00	09/19/12
Pacific Western Bank	08/15/12	0.160	6,000,000.00	11/14/12
<u>CAMARILLO</u>				
First California Bank	06/14/12	0.150	50,000,000.00	09/13/12
First California Bank	07/13/12	0.150	50,000,000.00	10/12/12
<u>CHICO</u>				
Tri Counties Bank	06/13/12	0.140	5,000,000.00	09/12/12
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	04/04/12	0.180	20,000,000.00	10/03/12
Pacific Trust Bank, FSB	07/20/12	0.150	20,000,000.00	10/19/12
Pacific Trust Bank, FSB	08/02/12	0.190	20,000,000.00	01/31/13
<u>CITY OF INDUSTRY</u>				
Evertrust Bank	08/31/12	0.150	20,000,000.00	11/30/12
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/15/12	0.200	4,000,000.00	09/13/12

TIME DEPOSITS

<u>ENCINO</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	California United Bank	07/05/12	0.140	10,000,000.00	10/04/12
<u>FAIRFIELD</u>					
	Westamerica Bank	07/06/12	0.140	80,000,000.00	10/05/12
	Westamerica Bank	07/12/12	0.140	65,000,000.00	10/11/12
	Westamerica Bank	08/08/12	0.140	50,000,000.00	11/07/12
	Westamerica Bank	08/31/12	0.150	25,000,000.00	11/30/12
<u>FOLSOM</u>					
	Folsom Lake Bank	07/18/12	0.150	1,500,000.00	10/17/12
	Folsom Lake Bank	08/03/12	0.150	3,500,000.00	11/02/12
	Folsom Lake Bank	08/28/12	0.160	3,000,000.00	11/28/12
<u>FRESNO</u>					
	Central Valley Community Bank	06/14/12	0.150	5,000,000.00	09/13/12
	Central Valley Community Bank	08/29/12	0.150	5,000,000.00	11/28/12
<u>IRVINE</u>					
	CommerceWest Bank, NA	06/15/12	0.150	5,000,000.00	09/14/12
	CommerceWest Bank, NA	07/12/12	0.140	5,000,000.00	10/11/12
	CommerceWest Bank, NA	08/03/12	0.140	2,500,000.00	11/02/12
	CommerceWest Bank, NA	08/09/12	0.160	2,500,000.00	11/08/12
	First Foundation Bank	06/07/12	0.110	12,000,000.00	09/06/12
	First Foundation Bank	07/13/12	0.130	12,000,000.00	10/12/12
	First Foundation Bank	08/15/12	0.170	12,000,000.00	02/13/13
<u>LAFAYETTE</u>					
	California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
	California Bank of Commerce	05/16/12	0.200	5,000,000.00	11/14/12
	California Bank of Commerce	07/19/12	0.170	5,000,000.00	01/17/13
<u>LODI</u>					
	Farmers & Merchants Bk Cen CA	06/13/12	0.110	20,000,000.00	09/12/12
	Farmers & Merchants Bk Cen CA	07/20/12	0.130	35,000,000.00	10/19/12
	Farmers & Merchants Bk Cen CA	07/26/12	0.130	35,000,000.00	10/25/12
	Farmers & Merchants Bk Cen CA	08/29/12	0.130	35,000,000.00	11/28/12

TIME DEPOSITS

<u>LOS ANGELES</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	1st Century Bank, NA	07/18/12	0.140	6,000,000.00	10/17/12
	1st Century Bank, NA	07/27/12	0.150	12,000,000.00	10/26/12
	1st Century Bank, NA	08/03/12	0.140	16,000,000.00	11/02/12
	BBCN Bank	06/08/12	0.120	20,000,000.00	09/07/12
	BBCN Bank	06/15/12	0.130	75,000,000.00	09/14/12
	BBCN Bank	07/12/12	0.120	35,000,000.00	10/11/12
	BBCN Bank	07/13/12	0.130	55,000,000.00	10/11/12
	BBCN Bank	07/18/12	0.120	45,000,000.00	10/17/12
	BBCN Bank	08/29/12	0.130	60,000,000.00	11/28/12
	BBCN Bank	06/06/12	0.170	10,000,000.00	12/05/12
	City National Bank	06/28/12	0.150	50,000,000.00	10/04/12
	City National Bank	06/08/12	0.190	50,000,000.00	12/07/12
	City National Bank	07/18/12	0.190	50,000,000.00	01/16/13
	Commonwealth Business Bank	06/29/12	0.110	10,000,000.00	09/07/12
	Commonwealth Business Bank	06/29/12	0.130	10,000,000.00	10/05/12
	Commonwealth Business Bank	07/31/12	0.140	5,000,000.00	11/02/12
	Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	12/07/12
	Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	01/10/13
	Eastern International Bank	07/25/12	0.170	1,900,000.00	01/23/13
	HSBC Bank USA, NA	08/15/12	0.160	25,000,000.00	11/14/12
	Manufacturers Bank	06/14/12	0.150	50,000,000.00	09/13/12
	Manufacturers Bank	07/13/12	0.150	100,000,000.00	10/12/12
	Manufacturers Bank	07/20/12	0.150	50,000,000.00	10/19/12
	Mission Valley Bank	07/18/12	0.140	7,000,000.00	10/17/12
	Open Bank	06/28/12	0.210	2,000,000.00	01/04/13
	Opus Bank	08/03/12	0.140	30,000,000.00	11/02/12
	Pacific City Bank	06/15/12	0.130	4,500,000.00	09/14/12
	Pacific City Bank	06/28/12	0.130	20,000,000.00	09/27/12
	State Bank of India (California)	06/13/12	0.140	5,000,000.00	09/12/12
	State Bank of India (California)	06/28/12	0.160	10,000,000.00	09/27/12
	State Bank of India (California)	07/05/12	0.150	9,000,000.00	10/04/12
	State Bank of India (California)	07/06/12	0.150	3,000,000.00	10/05/12
	State Bank of India (California)	07/11/12	0.140	23,000,000.00	10/10/12
	State Bank of India (California)	07/19/12	0.160	3,000,000.00	10/18/12
	State Bank of India (California)	08/09/12	0.170	2,000,000.00	11/08/12
	State Bank of India (California)	08/15/12	0.160	5,000,000.00	11/14/12
	Wilshire State Bank	06/13/12	0.110	39,000,000.00	09/12/12
	Wilshire State Bank	07/06/12	0.120	78,000,000.00	10/05/12
	Wilshire State Bank	07/13/12	0.130	66,000,000.00	10/12/12
	Wilshire State Bank	07/19/12	0.130	8,000,000.00	10/18/12

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

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

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO</u>				
Oceanic Bank	06/06/12	0.100	4,000,000.00	09/05/12
Union Bank, NA	06/07/12	0.190	150,000,000.00	12/06/12
Union Bank, NA	07/26/12	0.190	150,000,000.00	01/24/13
<u>SAN JOSE</u>				
Heritage Bank of Commerce	07/26/12	0.190	50,000,000.00	01/24/13
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	04/13/12	0.170	10,000,000.00	10/12/12
<u>SANTA ROSA</u>				
Summit State Bank	06/08/12	0.150	12,000,000.00	09/07/12
Summit State Bank	07/20/12	0.150	4,000,000.00	10/19/12
Summit State Bank	08/08/12	0.140	8,000,000.00	11/07/12
Summit State Bank	07/27/12	0.190	3,500,000.00	01/25/13
Summit State Bank	08/01/12	0.190	4,000,000.00	01/30/13
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/13/12	0.130	15,000,000.00	09/12/12
<u>VACAVILLE</u>				
Travis Credit Union	07/05/12	0.210	40,000,000.00	01/10/13
<u>WALNUT CREEK</u>				
Bank of the West	06/06/12	0.120	66,000,000.00	09/05/12
Bank of the West	06/15/12	0.150	100,000,000.00	09/14/12
Bank of the West	08/02/12	0.160	134,000,000.00	11/01/12
TOTAL TIME DEPOSITS August 2012			4,364,640,000.00	

BANK DEMAND DEPOSITS
August 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,699,042	\$	2,419,346
2		1,800,837		2,467,243
3		1,843,996		2,693,598
4		1,843,996		2,693,598
5		1,843,996		2,693,598
6		1,831,250		2,078,900
7		1,881,651		1,831,471
8		1,828,157		1,747,215
9		1,948,527		1,824,090
10		1,724,191		1,773,086
11		1,724,191		1,773,086
12		1,724,191		1,773,086
13		1,654,030		1,794,612
14		2,081,219		1,654,757
15		2,096,130		1,917,320
16		2,453,704		1,839,782
17		2,213,999		1,662,879
18		2,213,999		1,662,879
19		2,213,999		1,662,879
20		1,893,436		1,587,008
21		1,622,538		1,397,916
22		1,347,223		1,556,719
23		2,770,939		1,688,249
24		1,588,056		1,753,521
25		1,588,056		1,753,521
26		1,588,056		1,753,521
27		1,665,166		1,704,985
28		2,003,370		1,455,993
29		1,915,873		2,305,334
30		1,496,029		2,096,093
31		1,886,676		2,762,537

AVERAGE DOLLAR DAYS 1,870,533 ^{a/}

^{a/} The prescribed bank balance for August was \$1,929,937. This consisted of \$1,854,202 in compensating balances for services, balances for uncollected funds of \$80,423 and a deduction of \$4,688 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 15, 2012, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,854,202,000.00

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	08/13/12	08/17/12	\$ (379,756,000)	\$ (4,726,396,000)	\$ 4,346,640,000	\$ (379,756,000)
(2)	08/20/12	08/24/12	\$ 11,048,800,000	\$ 6,322,404,000	\$ 4,346,640,000	\$ 10,669,044,000
(3)	08/27/12	08/31/12	\$ 996,100,000	\$ 7,318,504,000	\$ 4,346,640,000	\$ 11,665,144,000
(4)	09/03/12	09/07/12	\$ (786,700,000)	\$ 6,531,804,000	\$ 4,346,640,000	\$ 10,878,444,000
(5)	09/10/12	09/14/12	\$ (2,621,011,000)	\$ 3,910,793,000	\$ 4,346,640,000	\$ 8,257,433,000
(6)	09/17/12	09/21/12	\$ 1,863,000,000	\$ 5,773,793,000	\$ 4,346,640,000	\$ 10,120,433,000
(7)	09/24/12	09/28/12	\$ 864,264,000	\$ 6,638,057,000	\$ 4,346,640,000	\$ 10,984,697,000
(8)	10/01/12	10/05/12	\$ (2,025,983,000)	\$ 4,612,074,000	\$ 4,346,640,000	\$ 8,958,714,000
(9)	10/08/12	10/12/12	\$ (1,310,200,000)	\$ 3,301,874,000	\$ 4,346,640,000	\$ 7,648,514,000
(10)	10/15/12	10/19/12	\$ 812,552,000	\$ 4,114,426,000	\$ 4,346,640,000	\$ 8,461,066,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,854,202,000.00.

POOLED MONEY INVESTMENT BOARD:

 Chairperson

 Member

 Member

Dated: August 15, 2012

* Government Code