COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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437 KENNETH HAHN HALL OF ADMINISTRATION
LOS ANGELES, CALIFORNIA 90012

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March 22, 2004

TO: Supervisor Don Knabe, Chairman
Supervisor Gloria Molina
Supervisor Yvonne Brathwaite Burke
Supervisor Zev Yaroslavsky
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF FEBRUARY 2004**

The attached Report of Investments for the month of February 2004 is herewith submitted to the members of the Board of Supervisors pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy adopted by your Board on February 3, 2004.

All investments made during the month of February 2004, were made in accordance with California Government Code and except as noted in Attachment II of the Report of Investments conform to the Treasurer and Tax Collector's Investment Policy.

MJS:JHS:st
S3.04/BRDOFSUPV

Attachment

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2004

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

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

Detail report of transactions which deviate from Treasurer 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 FEBRUARY 2004

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 Pooled Surplus Investment fund 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 FEBRUARY 2004

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 FEBRUARY 29, 2004

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 02/29/04		
At Cost	$ 15,979,194,756	$ 1,360,029,077
At Market	$ 15,999,524,775	$ 1,362,426,776
Repurchase Agreements	$ 78,000,000	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.37%	0.00%
United States Government and Agency Obligations	63.17%	94.90%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	19.20%	0.00%
Municipal Obligations	0.25%	0.41%
Corporate and Deposit Notes	2.49%	0.00%
Repurchase Agreements	0.49%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.03%	4.69%
1-60 days	29.39%	5.69%
60 days-1 year	46.85%	71.70%
Over 1 year	23.76%	22.61%
Weighted Average Days to Maturity	250	

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 29, 2004

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 02/29/04	$ 15,979,194,756
Market Value at 02/29/04	$ 15,999,524,775
Average Daily Balance	$ 15,509,178,097
Gains and Losses:	
For the Month	$ (111,333)
For the Past 12 Months	$ (1,384,855)
Unrealized Gains and Losses on Transfers between Portfolio for the Month	
Earnings for the Month	$ 17,276,165
Earnings for the Past 12 Months	$ 218,273,405
Earnings Rate for the Month	1.41%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF FEBRUARY 29, 2004

SCHEDULE C

Bank Name		Ledger Balance
Bank of America - Concentration	$	37,297,579.59
Bank of the West - Concentration	$	1,205,847.06
Citi Bank - Depositing	$	-
Union - Concentration	$	1,244,276.00
Wells Fargo - Concentration	$	1,339,692.03
Total Ledger Balance for all Banks	$	41,087,394.68

TREASURER'S ACTIVITY FOR FEBRUARY 2004
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 February 2004

Total Deposits	$ 3,390,764,398.58
Total Disbursements	$ 3,262,018,963.36

Discretionary Funds Liquidity Withdrawal Ratio
As of February 29, 2004 1.58

Six Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$3,460,603,254.00	$3,113,700,000.00	$3,180,100,000.00	$3,394,203,254.00
April	$1,860,988,000.00	$5,190,600,000.00	$3,710,200,000.00	$6,735,591,254.00
May	$1,040,119,000.00	$3,452,700,000.00	$3,427,500,000.00	$7,800,910,254.00
June	$1,182,700,000.00	$2,734,700,000.00	$3,938,800,000.00	$7,779,510,254.00
July	$ 310,000,000.00	$4,540,100,000.00	$4,295,400,000.00	$8,334,210,254.00
August	$ 625,000,000.00	$2,881,200,000.00	$2,891,400,000.00	$8,949,010,254.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer. The Specific Purpose Investment Portfolio 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.

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 not to exceed 365 days.

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.

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2004
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. GNMA and 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 portions 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 180 days issued in the open market by various economic entities to finance certain short-term credit needs. Notes on a discount or interest-bearing basis.

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

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

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

MUNICIPALS – Debt securities issued by state and local governments and their agencies, usually in the form of bonds, notes and certificates of participation. These securities may be short or long-term, and normally coupon issues 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 a maturity in excess on 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 one year. The securities "purchased" are typically treasury issues.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR FEBRUARY 2004
COMPLIANCE REPORT

Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2004

Permitted Investments on Repurchase Agreements:

Issuer	Investment Collateral	Collateral Limit	No. of Days
Bank of America	101.93%	102%	1
	101.99%	102%	4
Merrill Lynch & Co	101.95%	102%	2
	101.96%	102%	2
	101.97%	102%	4
	101.98%	102%	4
	101.99%	102%	2
Morgan Stanley	101.77%	102%	1

Collateral limit for investments on Repurchase Agreements is 102%. Bank of America had 101.93% for 1 day and 101.99% for 4 days, as settlement was on a holiday weekend. Merrill Lynch & Co. had 101.95%, 101.96%, and 101.99% for 2 days each; and 101.97% and 101.98 for 4 days each, both with settlements on weekends. Morgan Stanley had 101.77% for 1 day. Due to the timing of the purchase of Repurchase Agreements, collateral requirements may be met at purchase but fall below the required 102% limit when closing prices are applied.

The investments indicated below were not exceptions at the time of purchase. However, the new issuer limits were exceeded after purchase. The Investment Policy does not require the sale of securities when subsequent new issuers limits are established.

Issuer	Investment Holdings	Limit at Purchase	Limit at Review	No. of Days
Deutsche Bank AG	$50,000,000	$150,000,000	-0-	29
MetLife Funding Inc	$49,000,000	$ 49,000,000	-0-	12

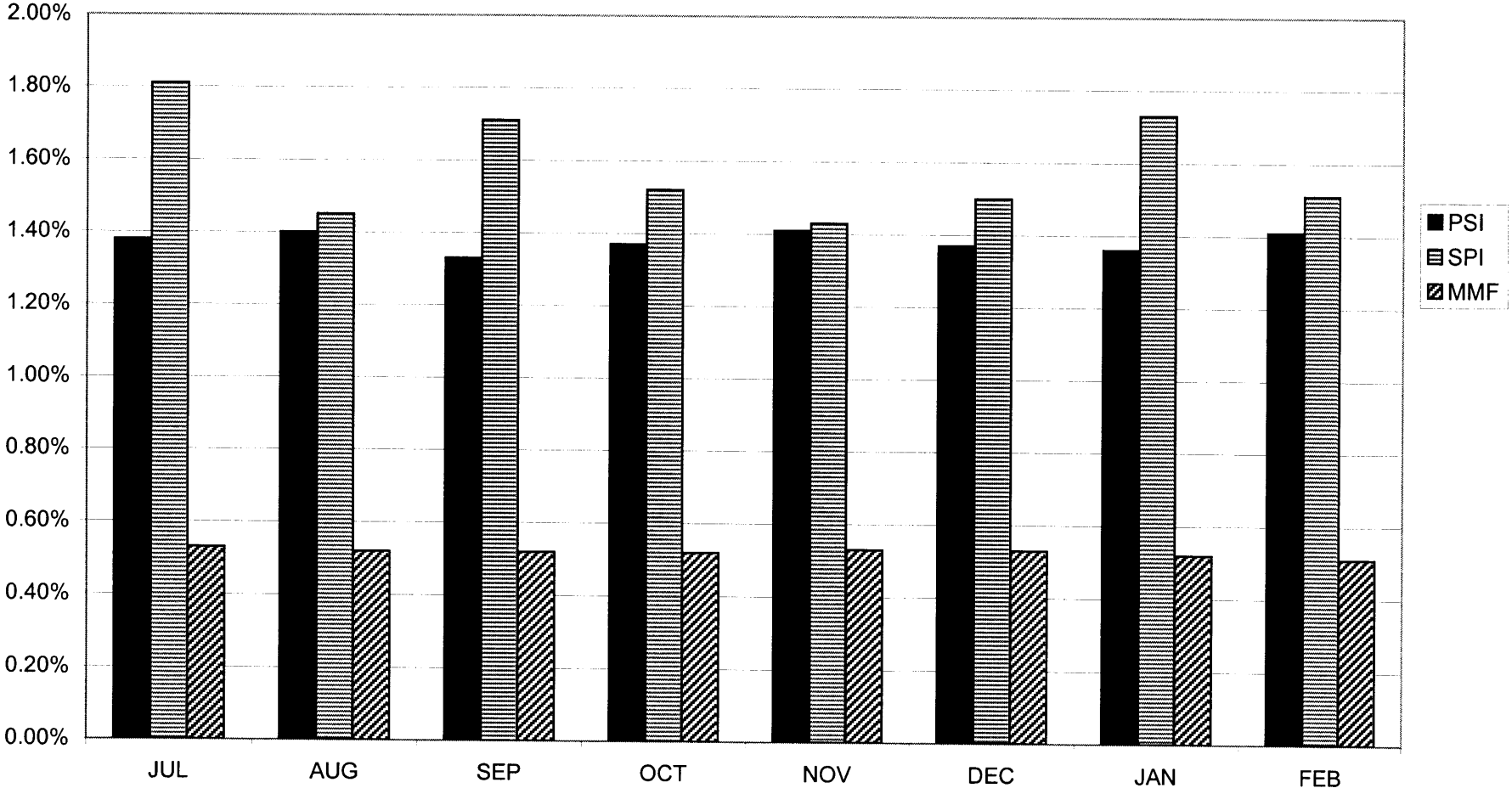
The investment limit for Deutsche Bank AG was reduced to zero due to the change of the Fitch/IBCA rating from 1B/C to 1C. The limit at the time of purchase was 150MM. Current limit was exceeded by $50MM for 31 days. The Commercial Paper limit for MetLife Funding Inc. was reduced to zero due to the decrease of Average Commercial Paper Outstanding. At the time of purchase, the limit was $49MM. The new limit was exceeded by $49MM for 12 days.

Disbursements made in the settlement of the Flying Triangle and Abalone Cove landslide litigations are authorized under Government Code Section 53501.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 02/29/04
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIAL PURPOSE INVESTMENTS TOTAL COST
1	15,954,293,214.69	1,421,858,333.46
2	15,701,366,733.39	1,421,858,333.46
3	15,659,093,939.65	1,421,858,333.46
4	15,665,118,957.65	1,371,862,750.13
5	15,645,441,668.74	1,371,862,750.13
6	15,608,678,981.89	1,371,862,750.13
7	15,608,678,981.89	1,371,862,750.13
8	15,608,678,981.89	1,371,862,750.13
9	15,627,632,867.27	1,371,862,750.13
10	15,619,636,437.61	1,371,862,750.13
11	15,584,622,906.60	1,371,862,750.13
12	15,526,235,373.27	1,371,362,906.73
13	15,383,571,023.80	1,371,362,906.73
14	15,383,571,023.80	1,371,362,906.73
15	15,383,571,023.80	1,371,362,906.73
16	15,383,571,023.80	1,371,362,906.73
17	15,250,094,650.47	1,371,362,906.73
18	15,475,791,522.32	1,371,362,906.73
19	15,466,885,786.01	1,371,362,906.73
20	15,211,359,176.46	1,371,362,906.73
21	15,211,359,176.46	1,371,362,906.73
22	15,211,359,176.46	1,371,362,906.73
23	15,185,529,773.30	1,371,362,906.73
24	15,141,758,315.13	1,371,362,906.73
25	15,179,142,432.07	1,371,090,906.73
26	15,147,101,694.44	1,371,090,906.73
27	15,981,412,607.78	1,361,088,748.31
28	15,981,412,607.78	1,361,088,748.31
29	15,979,194,756.00	1,360,029,077.11
AVG	**15,509,178,097.05**	**1,375,606,316.42**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2003-04
ATTACHMENT IV



Source: Money Fund Report as of February 29, 2004.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/29/04 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$18,608,213	$2,605,845
Gains (Losses) on Sales of Non-Trading Securities.	(111,333)	(2,081)
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(1,220,714)	(955,175)
Prior Accrual Adjustment	0	0
Total Revenues	$17,276,165	$1,648,589
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	15,000
	$0	$15,000
NET INCOME	$17,276,165	$1,633,589

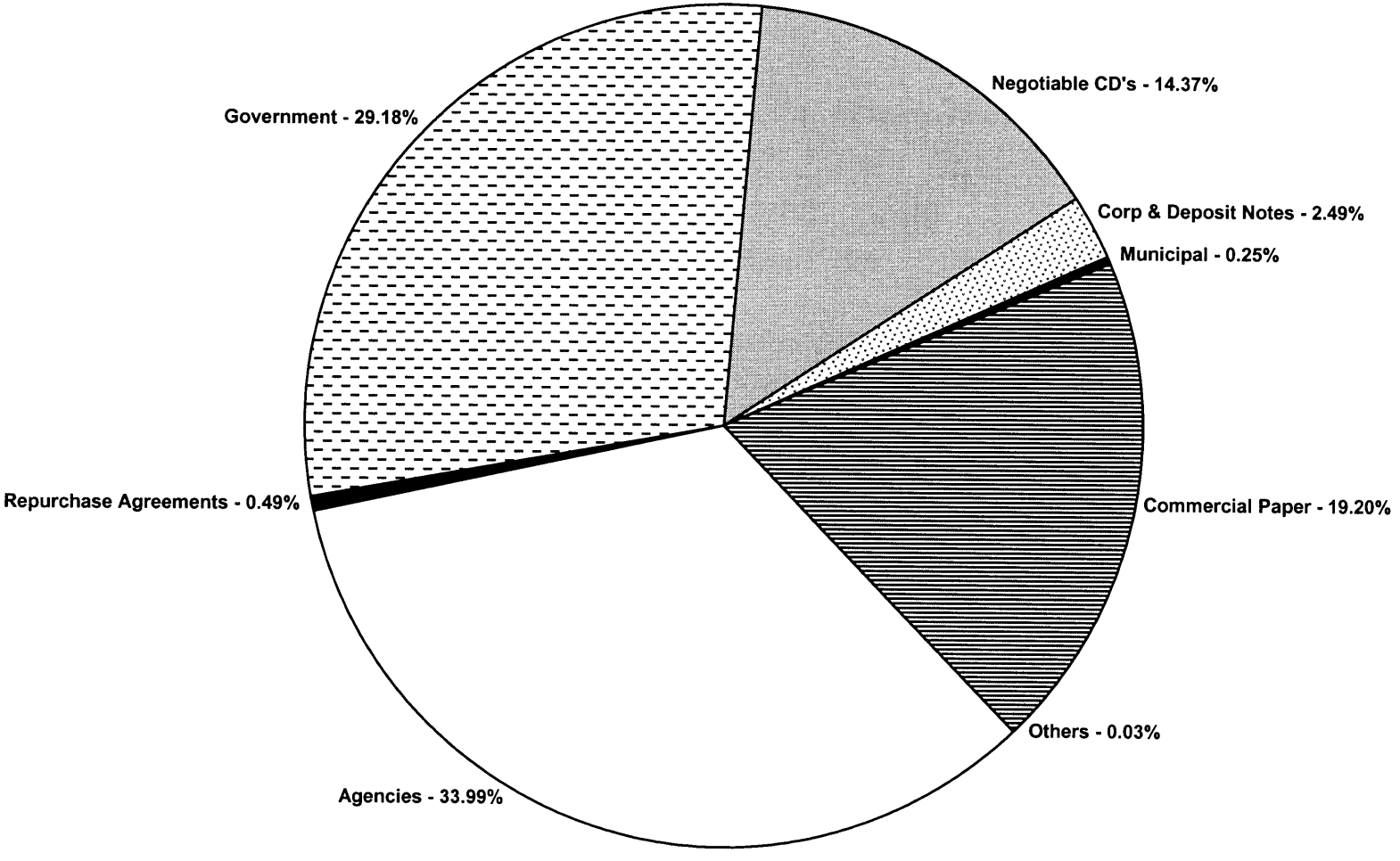
*Estimated and later adjusted.

Los Angeles County Treasurer
Non-Trading Composition
As of February 29, 2004
Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	57.34%	
Los Angeles County and Related Entities	35.46%	
Consolidated Sanitation Districts		3.11%
Metropolitan Transportation Authority		1.40%
Miscellaneous Agencies Pooled Investments		1.47%
South Coast Air Quality Management District		1.21%
Miscellaneous		0.01%
Total	92.80%	7.20%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY, 2004
ATTACHMENT VII



Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT	02/18/04	60471	BK OF AMERICA NA BK NOTE	1.05000	05/07/04	35,000,000.00	35,000,733.76	14,291.67	BNY	INGF
	BNOT Total						35,000,000.00	35,000,733.76	14,291.67		
NTRD	COP1	02/09/04	60399	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	497.35	497.35	0.00	TTC	LAC
NTRD	COP1	02/11/04	60431	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	534.55	534.55	0.00	TTC	LAC
NTRD	COP1	02/18/04	60473	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	679.76	679.76	0.00	TTC	LAC
NTRD	COP1	02/23/04	60514	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	5,041.30	5,041.30	0.00	TTC	LAC
NTRD	COP1	02/24/04	60524	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	3,828.41	3,828.41	0.00	TTC	LAC
NTRD	COP1	02/25/04	60541	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,172.29	1,172.29	0.00	TTC	LAC
	COP1 Total						11,753.66	11,753.66	0.00		
NTRD	CPD	02/03/04	60344	VARIABLE FUNDING CAP CORP CP	1.02000	03/03/04	50,000,000.00	49,958,916.67	0.00	BNY	MS
NTRD	CPD	02/03/04	60345	VARIABLE FUNDING CAP CORP CP	1.02000	03/03/04	25,000,000.00	24,979,458.33	0.00	BNY	MS
NTRD	CPD	02/03/04	60346	PREF RECEIVABLES FDG CORP CP	1.02000	03/02/04	50,000,000.00	49,960,333.33	0.00	BNY	MLCO
NTRD	CPD	02/03/04	60347	FALCON ASSET SEC CORP CP	1.03000	03/04/04	50,000,000.00	49,957,083.33	0.00	BNY	BCMI
NTRD	CPD	02/03/04	60348	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/03/04	40,000,000.00	39,966,811.11	0.00	BNY	RED
NTRD	CPD	02/04/04	60356	TORONTO DOMINION HLDGS INC CP	1.04000	05/05/04	39,300,000.00	39,196,684.67	0.00	BNY	MLCO
NTRD	CPD	02/05/04	60369	PREF RECEIVABLES FDG CORP CP	1.02000	03/08/04	27,000,000.00	26,975,520.00	0.00	BNY	MLCO
NTRD	CPD	02/05/04	60371	CITIGROUP GLOBAL MKT HLDGS CP	1.02000	03/03/04	45,000,000.00	44,965,575.00	0.00	BNY	CITGM
NTRD	CPD	02/06/04	60381	SHEFFIELD RECEIVABLES CORP CP	1.02500	03/08/04	50,000,000.00	49,955,868.06	0.00	BNY	RED
NTRD	CPD	02/06/04	60388	TORONTO DOMINION HLDGS INC CP	1.03500	05/06/04	7,619,000.00	7,599,285.84	0.00	BNY	MLCO
NTRD	CPD	02/09/04	60390	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/10/04	50,000,000.00	49,957,083.33	0.00	BNY	MS
NTRD	CPD	02/09/04	60391	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/10/04	23,150,000.00	23,130,129.58	0.00	BNY	MS
NTRD	CPD	02/09/04	60398	VARIABLE FUNDING CAP CORP CP	1.02000	03/12/04	50,000,000.00	49,954,666.67	0.00	BNY	MS
NTRD	CPD	02/09/04	60400	PREF RECEIVABLES FDG CORP CP	1.02000	02/24/04	50,000,000.00	49,978,750.00	0.00	BNY	BCMI
NTRD	CPD	02/10/04	60414	MORGAN STANLEY CP	1.02000	03/15/04	50,000,000.00	49,951,833.33	0.00	BNY	MS
NTRD	CPD	02/10/04	60415	FALCON ASSET SEC CORP CP	1.02000	03/11/04	40,000,000.00	39,966,000.00	0.00	BNY	MLCO
NTRD	CPD	02/10/04	60416	JUPITER SECURITIZATION CORP CP	1.02000	03/16/04	50,000,000.00	49,950,416.67	0.00	BNY	RED
NTRD	CPD	02/11/04	60427	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/11/04	43,000,000.00	42,964,321.94	0.00	BNY	MS
NTRD	CPD	02/11/04	60428	PREF RECEIVABLES FDG CORP CP	1.01000	02/20/04	25,100,000.00	25,093,662.25	0.00	BNY	CITGM
NTRD	CPD	02/11/04	60429	FALCON ASSET SEC CORP CP	1.04000	05/11/04	27,000,000.00	26,929,800.00	0.00	BNY	BCMI
NTRD	CPD	02/11/04	60430	JUPITER SECURITIZATION CORP CP	1.02000	03/16/04	50,000,000.00	49,951,833.33	0.00	BNY	BCMI
NTRD	CPD	02/18/04	60472	JUPITER SECURITIZATION CORP CP	1.03000	03/16/04	50,000,000.00	49,961,375.00	0.00	BNY	RED
NTRD	CPD	02/19/04	60487	CITIGROUP GLOBAL MKT HLDGS CP	1.03000	04/20/04	46,000,000.00	45,919,717.22	0.00	BNY	CITGM
NTRD	CPD	02/19/04	60493	JUPITER SECURITIZATION CORP CP	1.02000	03/24/04	46,922,000.00	46,876,798.47	0.00	BNY	BCMI
NTRD	CPD	02/20/04	60503	PREF RECEIVABLES FDG CORP CP	1.02000	03/22/04	50,000,000.00	49,956,083.33	0.00	BNY	CITGM
NTRD	CPD	02/20/04	60504	PREF RECEIVABLES FDG CORP CP	1.02000	03/22/04	50,000,000.00	49,956,083.33	0.00	BNY	CITGM
NTRD	CPD	02/23/04	60510	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/22/04	50,000,000.00	49,959,944.44	0.00	BNY	MS
NTRD	CPD	02/23/04	60512	FALCON ASSET SEC CORP CP	1.02000	03/22/04	50,000,000.00	49,960,333.33	0.00	BNY	MLCO
NTRD	CPD	02/23/04	60513	FALCON ASSET SEC CORP CP	1.03000	03/22/04	50,000,000.00	49,959,944.44	0.00	BNY	BCMI

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02/24/04	60522	PREF RECEIVABLES FDG CORP CP	1.03000	03/23/04	23,244,000.00	23,225,378.97	0.00	BNY	BCMI
NTRD	CPD	02/24/04	60523	PREF RECEIVABLES FDG CORP CP	1.03000	03/09/04	50,000,000.00	49,979,972.22	0.00	BNY	MLCO
NTRD	CPD	02/24/04	60530	PREF RECEIVABLES FDG CORP CP	1.02000	03/24/04	15,717,000.00	15,704,085.86	0.00	BNY	CITGM
NTRD	CPD	02/25/04	60533	FALCON ASSET SEC CORP CP	1.03000	03/24/04	25,000,000.00	24,979,972.22	0.00	BNY	BCMI
NTRD	CPD	02/25/04	60540	E.I. DU PONT DE NEMOURS CP	1.00000	03/25/04	37,713,000.00	37,682,620.08	0.00	BNY	GS
NTRD	CPD	02/25/04	60543	MERRILL LYNCH & CO CP	1.01000	03/16/04	50,000,000.00	49,971,944.44	0.00	BNY	MLCO
NTRD	CPD	02/25/04	60544	MERRILL LYNCH & CO CP	1.01000	03/19/04	50,000,000.00	49,967,736.11	0.00	BNY	MLCO
NTRD	CPD	02/26/04	60548	JUPITER SECURITIZATION CORP CP	1.02000	03/29/04	38,000,000.00	37,965,546.67	0.00	BNY	BCMI
NTRD	CPD	02/26/04	60549	FALCON ASSET SEC CORP CP	1.02000	03/25/04	50,000,000.00	49,960,333.33	0.00	BNY	BCMI
NTRD	CPD	02/26/04	60550	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/10/04	30,000,000.00	29,988,841.67	0.00	BNY	CITGM
NTRD	CPD	02/26/04	60551	FALCON ASSET SEC CORP CP	1.02000	03/26/04	23,243,000.00	23,223,902.00	0.00	BNY	MLCO
NTRD	CPD	02/26/04	60552	MERRILL LYNCH & CO CP	1.02000	03/31/04	35,000,000.00	34,966,283.33	0.00	BNY	MLCO
NTRD	CPD	02/27/04	60546	J P MORGAN CHASE & CO CP	1.03000	06/01/04	50,000,000.00	49,864,097.22	0.00	BNY	JPM
NTRD	CPD	02/27/04	60567	J P MORGAN CHASE & CO CP	1.03000	06/02/04	50,000,000.00	49,862,666.67	0.00	BNY	JPM
	CPD Total						1,763,008,000.00	1,761,237,693.79	0.00		
NTRD	CPI	02/02/04	60335	GE CAPITAL CORP CP	1.01000	02/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/02/04	60336	GE CAPITAL CORP CP	1.01000	02/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/02/04	60337	GE CAPITAL CORP CP	1.01000	02/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/02/04	60338	GE CAPITAL CORP CP	1.01000	02/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/02/04	60339	GE CAPITAL CORP CP	1.01000	02/03/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/02/04	60340	GE CAPITAL CORP CP	1.01000	02/03/04	9,607,000.00	9,607,000.00	0.00	BNY	GECC
NTRD	CPI	02/03/04	60351	AMERICAN GEN FINANCE CORP CP	0.97000	02/04/04	19,925,000.00	19,925,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/03/04	60352	AIG FUNDING INC CP	0.97000	02/04/04	25,075,000.00	25,075,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/03/04	60353	GE CAPITAL CORP CP	0.98000	02/04/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/03/04	60354	GE CAPITAL CORP CP	0.98000	02/04/04	43,558,000.00	43,558,000.00	0.00	BNY	GECC
NTRD	CPI	02/04/04	60358	AMERICAN GEN FINANCE CORP CP	1.02000	03/10/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/04/04	60364	AIG FUNDING INC CP	0.97000	02/05/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/04/04	60365	AIG FUNDING INC CP	0.97000	02/05/04	23,200,000.00	23,200,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/05/04	60376	AMEX CREDIT CORP CP	1.01000	03/16/04	4,465,000.00	4,465,000.00	0.00	BNY	AMEX
NTRD	CPI	02/09/04	60392	GE CAPITAL CORP CP	0.98000	02/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/09/04	60393	GE CAPITAL CORP CP	0.98000	02/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/09/04	60394	GE CAPITAL CORP CP	0.98000	02/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/09/04	60395	GE CAPITAL CORP CP	0.98000	02/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/09/04	60396	GE CAPITAL CORP CP	0.98000	02/10/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/09/04	60405	GE CAPITAL CORP CP	0.98000	02/10/04	36,061,000.00	36,061,000.00	0.00	BNY	GECC
NTRD	CPI	02/10/04	60408	GE CAPITAL CORP CP	0.99000	02/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/10/04	60409	GE CAPITAL CORP CP	0.99000	02/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/10/04	60410	GE CAPITAL CORP CP	0.99000	02/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/10/04	60411	GE CAPITAL CORP CP	0.99000	02/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	02/10/04	60412	GE CAPITAL CORP CP	0.99000	02/11/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/10/04	60413	AMERICAN GEN FINANCE CORP CP	1.01000	03/09/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/10/04	60417	AIG FUNDING INC CP	0.96000	02/11/04	31,000,000.00	31,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/10/04	60418	GE CAPITAL CORP CP	0.99000	02/11/04	32,306,000.00	32,306,000.00	0.00	BNY	GECC
NTRD	CPI	02/11/04	60422	GE CAPITAL CORP CP	0.99000	02/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/11/04	60423	GE CAPITAL CORP CP	0.99000	02/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/11/04	60424	GE CAPITAL CORP CP	0.99000	02/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/11/04	60425	GE CAPITAL CORP CP	0.99000	02/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/11/04	60426	GE CAPITAL CORP CP	0.99000	02/12/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/11/04	60432	AMERICAN GEN FINANCE CORP CP	1.01000	03/12/04	10,200,000.00	10,200,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/11/04	60433	AIG FUNDING INC CP	1.00000	03/12/04	10,800,000.00	10,800,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/11/04	60434	GE CAPITAL CORP CP	0.99000	02/12/04	29,741,000.00	29,741,000.00	0.00	BNY	GECC
NTRD	CPI	02/12/04	60440	GE CAPITAL CORP CP	1.00000	02/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/12/04	60441	GE CAPITAL CORP CP	1.00000	02/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/12/04	60442	GE CAPITAL CORP CP	1.00000	02/13/04	30,000,000.00	30,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/12/04	60443	GE CAPITAL SERVICES INC CP	1.00000	02/13/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/12/04	60444	GE CAPITAL SERVICES INC CP	1.00000	02/13/04	28,000,000.00	28,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/12/04	60445	GE CAPITAL CORP CP	1.00000	02/13/04	19,191,000.00	19,191,000.00	0.00	BNY	GECC
NTRD	CPI	02/13/04	60446	GE CAPITAL CORP CP	1.02000	02/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/13/04	60447	GE CAPITAL CORP CP	1.02000	02/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/13/04	60448	GE CAPITAL CORP CP	1.02000	02/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/13/04	60449	GE CAPITAL CORP CP	1.02000	02/17/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/13/04	60450	GE CAPITAL CORP CP	1.02000	02/17/04	29,682,000.00	29,682,000.00	0.00	BNY	GECC
NTRD	CPI	02/17/04	60457	GE CAPITAL CORP CP	1.05000	02/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/17/04	60458	GE CAPITAL CORP CP	1.05000	02/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/17/04	60459	GE CAPITAL CORP CP	1.05000	02/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/17/04	60460	GE CAPITAL CORP CP	1.05000	02/18/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/17/04	60462	GE CAPITAL CORP CP	1.05000	02/18/04	24,166,000.00	24,166,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60466	GE CAPITAL CORP CP	1.01000	02/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60467	GE CAPITAL CORP CP	1.01000	02/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60468	GE CAPITAL CORP CP	1.01000	02/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60469	GE CAPITAL CORP CP	1.01000	02/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60470	GE CAPITAL CORP CP	1.01000	02/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60474	GE CAPITAL CORP CP	1.01000	02/19/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/18/04	60479	GE CAPITAL CORP CP	1.01000	02/19/04	32,876,000.00	32,876,000.00	0.00	BNY	GECC
NTRD	CPI	02/19/04	60481	GE CAPITAL CORP CP	1.00000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/19/04	60482	GE CAPITAL CORP CP	1.00000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/19/04	60483	GE CAPITAL CORP CP	1.00000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/19/04	60484	GE CAPITAL CORP CP	1.00000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/19/04	60485	GE CAPITAL CORP CP	1.00000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPI	02/19/04	60486	GE CAPITAL CORP CP	1.00000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/19/04	60488	HOUSEHOLD FINANCE CORP CP	1.04000	05/21/04	50,000,000.00	50,000,000.00	0.00	BNY	HFC
NTRD	CPI	02/19/04	60489	TOYOTA MOTOR CREDIT CORP CP	1.03000	05/19/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	02/19/04	60490	AMERICAN GEN FINANCE CORP CP	1.03000	05/20/04	25,000,000.00	25,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/19/04	60494	AIG FUNDING INC CP	0.98000	02/20/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/19/04	60495	AIG FUNDING INC CP	0.98000	02/20/04	3,000,000.00	3,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/19/04	60496	GE CAPITAL CORP CP	1.00000	02/20/04	31,905,000.00	31,905,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60497	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60498	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60499	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60500	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60501	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60502	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60505	AIG FUNDING INC CP	1.00000	03/04/04	50,000,000.00	50,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/20/04	60507	AIG FUNDING INC CP	0.96000	02/23/04	18,200,000.00	18,200,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/20/04	60508	GE CAPITAL CORP CP	0.96000	02/23/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/20/04	60509	GE CAPITAL CORP CP	0.96000	02/23/04	8,465,000.00	8,465,000.00	0.00	BNY	GECC
NTRD	CPI	02/23/04	60511	TOYOTA MOTOR CREDIT CORP CP	1.03000	04/08/04	50,000,000.00	50,000,000.00	0.00	BNY	TFS
NTRD	CPI	02/23/04	60515	AMEX CREDIT CORP CP	1.00000	03/09/04	6,888,000.00	6,888,000.00	0.00	BNY	AMEX
NTRD	CPI	02/24/04	60525	AMERICAN GEN FINANCE CORP CP	1.01000	03/19/04	4,450,000.00	4,450,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/25/04	60534	GE CAPITAL CORP CP	0.98000	02/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/25/04	60535	GE CAPITAL CORP CP	0.98000	02/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/25/04	60536	GE CAPITAL CORP CP	0.98000	02/26/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/25/04	60537	GE CAPITAL CORP CP	0.98000	02/26/04	25,000,000.00	25,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/25/04	60538	AIG FUNDING INC CP	1.01000	04/12/04	4,000,000.00	4,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/25/04	60539	AMERICAN GEN FINANCE CORP CP	1.01000	03/26/04	10,000,000.00	10,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/25/04	60542	GE CAPITAL CORP CP	0.98000	02/26/04	36,352,000.00	36,352,000.00	0.00	BNY	GECC
NTRD	CPI	02/26/04	60547	AIG FUNDING INC CP	1.00000	03/05/04	35,000,000.00	35,000,000.00	0.00	BNY	AIGFDG
NTRD	CPI	02/26/04	60553	AMEX CREDIT CORP CP	1.00000	03/04/04	8,640,000.00	8,640,000.00	0.00	BNY	AMEX
NTRD	CPI	02/27/04	60569	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/27/04	60570	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/27/04	60571	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/27/04	60572	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/27/04	60573	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/27/04	60574	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	0.00	BNY	GECC
NTRD	CPI	02/27/04	60576	GE CAPITAL CORP CP	1.02000	03/01/04	49,122,000.00	49,122,000.00	0.00	BNY	GECC
	CPI Total						4,080,875,000.00	4,080,875,000.00	0.00		
NTRD	FHLB	02/24/04	60407	FHLB 2.375 (CALLABLE)	2.37500	02/24/06	50,000,000.00	49,976,500.00	0.00	BNY	GS
	FHLB Total						50,000,000.00	49,976,500.00	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FNMA	02/05/04	60265	FNMA 2.21 (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,218,173.75	0.00	BNY	FTSC
NTRD	FNMA	02/06/04	60328	FNMA 2.25 (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	FNMA	02/12/04	60359	FNMA 2.375 (CALLABLE)	2.37500	01/07/06	50,000,000.00	50,000,000.00	115,451.39	BNY	GS
NTRD	FNMA	02/13/04	60329	FNMA 2.41 (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	0.00	BNY	CSFB
NTRD	FNMA	02/17/04	60266	FNMA 2.26 (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	0.00	BNY	LOOP
NTRD	FNMA	02/27/04	60556	FNMA 2.25 (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,050,781.25	31,250.00	BNY	CSFB
	FNMA Total						259,261,000.00	259,268,955.00	146,701.39		
NTRD	FRAQ2	02/17/04	60296	FNMA 1.52188 (CALLABLE)	1.52188	02/17/06	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
	FRAQ2 Total						50,000,000.00	50,000,000.00	0.00		
NTRD	MCSA	02/10/04	60268	FNMA 2.05 (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	0.00	BNY	GCMI
NTRD	MCSA	02/10/04	60269	FNMA 2.05 (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	0.00	BNY	GCMI
	MCSA Total						100,000,000.00	100,000,000.00	0.00		
NTRD	MMF	02/02/04	60343	GOLDMAN SACHS MMF	0.00000	02/16/04	1,360,000.00	1,360,000.00	0.00	TTC	GS
NTRD	MMF	02/05/04	60379	GOLDMAN SACHS MMF	0.00000	02/18/04	1,000,000.00	1,000,000.00	0.00	TTC	GS
NTRD	MMF	02/09/04	60406	GOLDMAN SACHS MMF	0.00000	02/23/04	500,000.00	500,000.00	0.00	TTC	GS
NTRD	MMF	02/11/04	60439	GOLDMAN SACHS MMF	0.00000	02/24/04	2,100,000.00	2,100,000.00	0.00	TTC	GS
NTRD	MMF	02/27/04	60580	GOLDMAN SACHS MMF	0.00000	03/14/04	4,839,254.00	4,839,254.00	0.00	TTC	GS
	MMF Total						9,799,254.00	9,799,254.00	0.00		
NTRD	NCD1	02/03/04	60342	FIRST TENNESSEE BK NA CD	1.03000	05/03/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
NTRD	NCD1	02/04/04	60355	CITIBANK NA NY CD	1.04000	05/04/04	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	02/04/04	60357	WELLS FARGO BK NA CD	1.02000	03/15/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	02/19/04	60491	CHASE MANHATTAN BK USA NA CD	1.03000	05/24/04	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	02/19/04	60492	CHASE MANHATTAN BK USA NA CD	1.03000	05/25/04	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	NCD1	02/20/04	60456	CITIBANK NA NY CD	1.04000	05/20/04	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	02/20/04	60506	WELLS FARGO BK NA CD	1.02000	03/23/04	50,000,000.00	50,000,000.00	0.00	BNY	WFC
NTRD	NCD1	02/27/04	60575	FIRST TENNESSEE BK NA CD	1.04000	06/11/04	50,000,000.00	50,000,000.00	0.00	BNY	FTSC
	NCD1 Total						400,000,000.00	400,000,000.00	0.00		
NTRD	NOTE	02/12/04	60437	USTN 1.50	1.50000	02/28/05	50,000,000.00	50,125,000.00	339,972.53	BNY	JPM
NTRD	NOTE	02/12/04	60438	USTN 1.50	1.50000	02/28/05	50,000,000.00	50,125,000.00	339,972.53	BNY	BS
NTRD	NOTE	02/27/04	60558	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,953.13	151,980.87	BNY	NSI
NTRD	NOTE	02/27/04	60559	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,953.13	151,980.87	BNY	NSI
NTRD	NOTE	02/27/04	60560	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,953.13	151,980.87	BNY	NSI
NTRD	NOTE	02/27/04	60561	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,953.13	151,980.87	BNY	NSI
NTRD	NOTE	02/27/04	60562	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,896,484.38	89,629.12	BNY	CSFB
NTRD	NOTE	02/27/04	60563	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,896,484.38	89,629.12	BNY	CSFB

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	NOTE	02/27/04	60564	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,896,484.38	89,629.12	BNY	CSFB
NTRD	NOTE	02/27/04	60565	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,896,484.38	89,629.12	BNY	CSFB
	NOTE Total						500,000,000.00	499,843,750.04	1,646,385.02		
NTRD	REPO	02/03/04	60349	REPO FHLB 5.375 05-15-06	0.99000	02/04/04	53,003,000.00	53,003,000.00	0.00	BNY	MLCO
NTRD	REPO	02/03/04	60350	REPO FHLB 5.375 05-15-06	0.99000	02/04/04	46,997,000.00	46,997,000.00	0.00	BNY	MLCO
NTRD	REPO	02/04/04	60360	REPO FNMA D/N 04-06-04	0.99000	02/05/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/04/04	60361	REPO FNMA D/N 04-06-04	0.99000	02/05/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/04/04	60362	REPO FNMA D/N 04-06-04	0.99000	02/05/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/04/04	60363	REPO FNMA D/N 04-06-04	0.99000	02/05/04	3,126,000.00	3,126,000.00	0.00	BNY	MLCO
NTRD	REPO	02/04/04	60367	REPO FHLB 1.70 12-30-05	0.96000	02/05/04	22,051,000.00	22,051,000.00	0.00	BNY	BA
NTRD	REPO	02/05/04	60372	REPO FHLB D/N 03-05-04	0.99000	02/06/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/05/04	60373	REPO FHLB D/N 03-05-04	0.99000	02/06/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/05/04	60374	REPO FHLB D/N 03-05-04	0.99000	02/06/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/05/04	60375	REPO FHLB D/N 03-05-04	0.99000	02/06/04	3,126,000.00	3,126,000.00	0.00	BNY	MLCO
NTRD	REPO	02/05/04	60377	REPO FHLB D/N 03-05-04	0.99000	02/06/04	48,957,000.00	48,957,000.00	0.00	BNY	MLCO
NTRD	REPO	02/05/04	60378	REPO FHLB D/N 03-05-04	0.99000	02/06/04	38,043,000.00	38,043,000.00	0.00	BNY	MLCO
NTRD	REPO	02/06/04	60382	REPO FNMA 5.50 02-15-06	0.99000	02/09/04	53,676,000.00	53,676,000.00	0.00	BNY	MLCO
NTRD	REPO	02/06/04	60383	REPO FNMA 5.50 02-15-06	0.99000	02/09/04	53,677,000.00	53,677,000.00	0.00	BNY	MLCO
NTRD	REPO	02/06/04	60384	REPO FNMA 3.625 04-15-04	0.99000	02/09/04	42,831,000.00	42,831,000.00	0.00	BNY	MLCO
NTRD	REPO	02/06/04	60385	REPO FNMA 3.625 04-15-04	0.99000	02/09/04	49,816,000.00	49,816,000.00	0.00	BNY	MLCO
NTRD	REPO	02/06/04	60386	REPO FHLMC D/N 11-15-04	0.97000	02/09/04	48,556,000.00	48,556,000.00	0.00	BNY	BA
NTRD	REPO	02/06/04	60387	REPO FHLMC D/N 11-15-04	0.97000	02/09/04	40,817,000.00	40,817,000.00	0.00	BNY	BA
NTRD	REPO	02/06/04	60389	REPO FHLB 3.10 02-20-06	0.99000	02/09/04	50,000,000.00	50,000,000.00	0.00	BNY	MLCO
NTRD	REPO	02/09/04	60401	REPO FHLMC D/N 04-06-04	0.99000	02/10/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02/09/04	60402	REPO FHLMC D/N 04-06-04	0.99000	02/10/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02/09/04	60403	REPO FHLMC D/N 04-06-04	0.99000	02/10/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02/09/04	60404	REPO FHLMC D/N 04-06-04	0.99000	02/10/04	30,123,000.00	30,123,000.00	0.00	BNY	MLCO
NTRD	REPO	02/10/04	60419	REPO FHLMC D/N 04-06-04	0.98000	02/11/04	48,959,000.00	48,959,000.00	0.00	BNY	MLCO
NTRD	REPO	02/10/04	60420	REPO FHLMC D/N 04-06-04	0.98000	02/11/04	18,041,000.00	18,041,000.00	0.00	BNY	MLCO
NTRD	REPO	02/11/04	60435	REPO FHLB D/N 02-13-04	0.98000	02/12/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/11/04	60436	REPO FHLB D/N 02-13-04	0.98000	02/12/04	39,980,000.00	39,980,000.00	0.00	BNY	MLCO
NTRD	REPO	02/13/04	60451	REPO FNMA D/N 05-05-04	0.99000	02/17/04	48,904,000.00	48,904,000.00	0.00	BNY	BA
NTRD	REPO	02/13/04	60452	REPO FNMA D/N 05-05-04	0.99000	02/17/04	48,904,000.00	48,904,000.00	0.00	BNY	BA
NTRD	REPO	02/13/04	60453	REPO FHLB D/N 03-19-04	0.99000	02/17/04	48,971,000.00	48,971,000.00	0.00	BNY	BA
NTRD	REPO	02/13/04	60454	REPO FHLB D/N 03-19-04	0.99000	02/17/04	34,281,000.00	34,281,000.00	0.00	BNY	BA
NTRD	REPO	02/13/04	60455	REPO FHLB D/N 04-16-04	0.99000	02/17/04	940,000.00	940,000.00	0.00	BNY	BA
NTRD	REPO	02/17/04	60463	REPO FHLB D/N 03-05-04	1.03000	02/18/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/17/04	60464	REPO FHLB D/N 03-05-04	1.03000	02/18/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/17/04	60465	REPO FHLB D/N 03-05-04	1.03000	02/18/04	13,960,000.00	13,960,000.00	0.00	BNY	MLCO

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	REPO	02/18/04	60475	REPO FNMA 3.625 04-15-04	1.00000	02/19/04	49,817,000.00	49,817,000.00	0.00	BNY	MLCO
NTRD	REPO	02/18/04	60476	REPO FNMA 3.625 04-15-04	1.00000	02/19/04	49,817,000.00	49,817,000.00	0.00	BNY	MLCO
NTRD	REPO	02/18/04	60477	REPO FNMA 3.625 04-15-04	1.00000	02/19/04	49,817,000.00	49,817,000.00	0.00	BNY	MLCO
NTRD	REPO	02/18/04	60478	REPO FNMA 3.625 04-15-04	1.00000	02/19/04	44,549,000.00	44,549,000.00	0.00	BNY	MLCO
NTRD	REPO	02/23/04	60516	REPO FNMA 3.625 04-15-04	1.00000	02/24/04	49,815,000.00	49,815,000.00	0.00	BNY	MLCO
NTRD	REPO	02/23/04	60517	REPO FNMA 3.625 04-15-04	1.00000	02/24/04	49,815,000.00	49,815,000.00	0.00	BNY	MLCO
NTRD	REPO	02/23/04	60518	REPO FNMA 3.625 04-15-04	1.00000	02/24/04	25,370,000.00	25,370,000.00	0.00	BNY	MLCO
NTRD	REPO	02/23/04	60519	REPO FHLMC D/N 04-06-04	1.00000	02/24/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/23/04	60520	REPO FHLMC D/N 04-06-04	1.00000	02/24/04	48,958,000.00	48,958,000.00	0.00	BNY	MLCO
NTRD	REPO	02/23/04	60521	REPO FHLMC D/N 04-06-04	1.00000	02/24/04	21,084,000.00	21,084,000.00	0.00	BNY	MLCO
NTRD	REPO	02/24/04	60526	REPO FHLB D/N 03-05-04	0.98000	02/25/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/24/04	60527	REPO FHLB D/N 03-05-04	0.98000	02/25/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/24/04	60528	REPO FHLB D/N 03-05-04	0.98000	02/25/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/24/04	60529	REPO FHLB D/N 03-05-04	0.98000	02/25/04	8,940,000.00	8,940,000.00	0.00	BNY	MLCO
NTRD	REPO	02/24/04	60531	REPO FHLMC 5.75 01-15-12	0.98000	02/25/04	54,730,000.00	54,730,000.00	0.00	BNY	MS
NTRD	REPO	02/24/04	60532	REPO FHLMC 5.75 01-15-12	0.98000	02/25/04	45,270,000.00	45,270,000.00	0.00	BNY	MS
NTRD	REPO	02/26/04	60554	REPO FHLMC 1.50 08-15-05	1.01000	02/27/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/26/04	60555	REPO FNMA 7.00 07-15-05	1.01000	02/27/04	47,980,000.00	47,980,000.00	0.00	BNY	MLCO
NTRD	REPO	02/27/04	60577	REPO FHLB D/N 03-05-04	1.02000	03/01/04	49,020,000.00	49,020,000.00	0.00	BNY	MLCO
NTRD	REPO	02/27/04	60578	REPO FHLB D/N 03-05-04	1.02000	03/01/04	28,980,000.00	28,980,000.00	0.00	BNY	MLCO
	REPO Total						2,344,424,000.00	2,344,424,000.00	0.00		
NTRD	SLMA	02/06/04	60380	SLMA 3.625	3.62500	09/30/04	31,720,000.00	32,232,278.00	402,447.50	BNY	FTSC
	SLMA Total						31,720,000.00	32,232,278.00	402,447.50		
NTRD	YANK1	02/05/04	60368	LLOYDS TSB BK PLC NY CD	1.09500	08/03/04	25,000,000.00	25,000,621.61	0.00	BNY	RED
NTRD	YANK1	02/05/04	60370	LLOYDS TSB BK PLC NY CD	1.10000	07/30/04	25,000,000.00	25,001,187.40	5,347.22	BNY	INGF
NTRD	YANK1	02/09/04	60397	SVENSKA HANDELSBANKEN NY CD	1.06000	06/04/04	25,000,000.00	25,001,593.44	3,680.56	BNY	INGF
NTRD	YANK1	02/11/04	60421	BK OF NOVA SCOTIA PORTLAND CD	1.24000	06/16/04	50,000,000.00	50,031,596.96	179,111.11	BNY	RED
NTRD	YANK1	02/25/04	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	0.00	BNY	RED
NTRD	YANK1	02/27/04	60568	RABOBANK NEDERLAND NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	0.00	BNY	RED
	YANK1 Total						200,000,000.00	200,034,999.41	188,138.89		
				PSI-NTRD Total			**9,824,099,007.66**	**9,822,704,917.66**	**2,397,964.47**		

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Pooled Surplus Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/02/04	NTRD	58400	FFCB 1.67 (CALLABLE)	Call	100.00000	13,000,000.00	13,000,000.00	94,679.72	13,094,679.72	0.00
02/02/04	NTRD	58782	FFCB 2.08 (CALLABLE)	Call	100.00000	15,000,000.00	15,000,000.00	112,666.67	15,112,666.67	6,125.17
02/02/04	NTRD	59216	FFCB 2.85 (CALLABLE)	Call	100.00000	6,000,000.00	6,000,000.00	4,275.00	6,004,275.00	-7,816.14
02/27/04	NTRD	58820	FFCB 2.10	Call	100.00000	4,833,333.33	4,833,333.33	5,920.84	4,839,254.17	11,065.41
		FFCB Total				38,833,333.33	38,833,333.33	217,542.23	39,050,875.56	9,374.44
02/03/04	NTRD	59234	FNMA 1.55 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	193,750.00	50,193,750.00	0.00
02/05/04	NTRD	59280	FNMA 1.51 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	188,750.00	50,188,750.00	0.00
02/10/04	NTRD	57009	FNMA 2.375 (CALLABLE)	Call	100.00000	33,000,000.00	33,000,000.00	0.00	33,000,000.00	-120,703.11
02/12/04	NTRD	59334	FNMA 1.55 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
		FNMA Total				158,000,000.00	158,000,000.00	479,375.00	158,479,375.00	-120,703.11
02/04/04	NTRD	55041	FHLB (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
		FRAQ Total				50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
02/27/04	NTRD	55371	FHLMC (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
		FRAQ2 Total				50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
02/01/04	NTRD	5058	FHLMC PARTICIPATION CERTIF	Call	99.93750	8,843.85	8,838.32	0.00	8,838.32	-4.64
		FHLMC PARTICIPATION CERTIF Total				8,843.85	8,838.32	0.00	8,838.32	-4.64
02/27/04	NTRD	55347	FHLMC 2.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
02/27/04	NTRD	55427	FHLMC 2.25 (CALLABLE)	Call	100.00000	45,200,000.00	45,200,000.00	0.00	45,200,000.00	0.00
		MCPN Total				95,200,000.00	95,200,000.00	0.00	95,200,000.00	0.00
02/09/04	NTRD	56703	FHLB 1.625 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
02/19/04	NTRD	56786	FHLMC 2.25 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	281,250.00	50,281,250.00	0.00
02/20/04	NTRD	56811	FNMA 2.175 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	271,875.00	50,271,875.00	0.00
		MCSA Total				150,000,000.00	150,000,000.00	553,125.00	150,553,125.00	0.00
02/03/04	NTRD	60343	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,360,000.00	1,360,000.00	0.00	1,360,000.00	0.00
02/10/04	NTRD	60379	GOLDMAN SACHS MMF	Withdrawal	100.00000	1,000,000.00	1,000,000.00	0.00	1,000,000.00	0.00
02/10/04	NTRD	60406	GOLDMAN SACHS MMF	Withdrawal	100.00000	500,000.00	500,000.00	0.00	500,000.00	0.00
02/12/04	NTRD	60439	GOLDMAN SACHS MMF	Withdrawal	100.00000	2,100,000.00	2,100,000.00	0.00	2,100,000.00	0.00
		MMF Total				4,960,000.00	4,960,000.00	0.00	4,960,000.00	0.00
			PSI-NTRD Total			**547,002,177.18**	**547,002,171.65**	**1,250,042.23**	**548,252,213.88**	**-111,333.31**

Los Angeles County Treasurer
Investment Transactions Journal
Sales Detail Report
Group: Special Purpose Investments
For the Period February 1, 2004 to February 29, 2004
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/01/04	GF	2581	FLYING TRIANGLE LOAN	Call	100.00000	1,012.48	1,012.48	754.35	1,766.83	0.00
02/01/04	GF	3187	FLYING TRIANGLE LOAN	Call	100.00000	329.01	329.01	284.99	614.00	0.00
02/01/04	GF	3463	FLYING TRIANGLE LOAN	Call	100.00000	1,330.98	1,330.98	1,023.06	2,354.04	0.00
02/01/04	GF	14004	FLYING TRIANGLE LOAN	Call	100.00000	479.28	479.28	262.12	741.40	0.00
02/01/04	GF	14688	FLYING TRIANGLE LOAN	Call	100.00000	2,331.72	2,331.72	671.55	3,003.27	0.00
02/01/04	GF	15858	FLYING TRIANGLE LOAN	Call	100.00000	309.91	309.91	192.78	502.69	0.00
02/01/04	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	798.57	798.57	530.12	1,328.69	0.00
02/01/04	GF	17270	FLYING TRIANGLE LOAN	Call	100.00000	1,227.96	1,227.96	837.58	2,065.54	0.00
02/01/04	GF	17795	FLYING TRIANGLE LOAN	Call	100.00000	428.74	428.74	340.87	769.61	0.00
		FLYING TRIANGLE Total				8,248.65	8,248.65	4,897.42	13,146.07	0.00
02/01/04	GF	2538	ABALONE COVE LOAN	Call	100.00000	1,242.83	1,242.83	90.75	1,333.58	0.00
		ABALONE COVE Total				1,242.83	1,242.83	90.75	1,333.58	0.00
	GF Total					**9,491.48**	**9,491.48**	**4,988.17**	**14,479.65**	**0.00**
02/25/04	SANIT	58295	FNMA 4.41 (CALLABLE)	Call	100.00000	272,000.00	272,000.00	5,964.28	277,964.28	0.00
		FNMA Total				272,000.00	272,000.00	5,964.28	277,964.28	0.00
	SANIT Total					**272,000.00**	**272,000.00**	**5,964.28**	**277,964.28**	**0.00**
02/27/04	SCP6F	55385	FNMA 2.65 (CALLABLE)	Call	100.00000	5,000,000.00	5,000,000.00	0.00	5,000,000.00	0.00
		FNMA Total				5,000,000.00	5,000,000.00	0.00	5,000,000.00	0.00
	SCP6F Total					**5,000,000.00**	**5,000,000.00**	**0.00**	**5,000,000.00**	**0.00**
02/27/04	SCU5F	55384	FNMA 2.85 (CALLABLE)	Call	100.00000	5,000,000.00	5,000,000.00	0.00	5,000,000.00	-2,081.43
		FNMA Total				5,000,000.00	5,000,000.00	0.00	5,000,000.00	-2,081.43
	SCP6F Total					**5,000,000.00**	**5,000,000.00**	**0.00**	**5,000,000.00**	**-2,081.43**
			SPI Total			**10,281,491.48**	**10,281,491.48**	**10,952.45**	**10,292,443.93**	**-2,081.43**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value by Maturity
As of February 29, 2004
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,296,835,320.00	2,296,815,379.15	(19,940.85)	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	3,067,694,574.93	3,067,370,642.69	(323,932.24)	0.00	0.00	0.00
Governments	4,662,792,608.39	4,672,296,875.00	9,504,266.61	286,697,951.63	287,272,240.70	574,289.07
Agencies	5,431,381,750.24	5,442,587,076.34	11,205,326.10	1,003,993,890.50	1,005,814,481.77	1,820,591.27
Municipals	40,425,305.02	40,425,305.02	0.00	5,536,615.54	5,539,433.72	2,818.18
Corp. & Deposit Notes	397,225,943.42	397,190,242.53	(35,700.89)	0.00	0.00	0.00
Repurchase Agreements	78,000,000.00	78,000,000.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	4,839,254.00	4,839,254.00	0.00	63,800,619.44	63,800,619.44	0.00
TOTAL	$15,979,194,756.00	$15,999,524,774.73	$20,330,018.73	$1,360,029,077.11	$1,362,426,775.63	$2,397,698.52

Market Pricing Policies and Source:

The Pooled Surplus Investments Portfolio is market priced monthly using Bank of New York, Western Trust month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes and Certificates of Participation are private placement not actively traded, therefore are not subject to market pricing by Bank of New York, Western Trust. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.25% of the PSI portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of 2/29/2004
Attachment IXa

Security ID	Security Description	Calculated Market Price
60207	BK OF AMERICA NA BK NOTE	99.9985329
60199	BK OF AMERICA NA BK NOTE	99.9982372
60471	BK OF AMERICA NA BK NOTE	99.9979692
57864	CHASE MANHATTAN BK USA FRN	99.9500000
57865	CHASE MANHATTAN BK USA FRN	99.9500000
60348	SHEFFIELD RECEIVABLES CORP	99.9912500
60381	SHEFFIELD RECEIVABLES CORP	99.9771111
60569	GE CAPITAL CORP CP	99.9999167
60570	GE CAPITAL CORP CP	99.9999167
60571	GE CAPITAL CORP CP	99.9999167
60572	GE CAPITAL CORP CP	99.9999167
60573	GE CAPITAL CORP CP	99.9999167
60574	GE CAPITAL CORP CP	99.9999167
60576	GE CAPITAL CORP CP	99.9999167
60505	AIG FUNDING INC CP	99.9994456
60553	AMEX CREDIT CORP CP	99.9994457
60547	AIG FUNDING INC CP	99.9993075
60217	AMEX CREDIT CORP CP	99.9990056
60413	AMERICAN GEN FINANCE CORP	99.9990061
60515	AMEX CREDIT CORP CP	99.9987564
60358	AMERICAN GEN FINANCE CORP	99.9991744
60432	AMERICAN GEN FINANCE CORP	99.9986778
60433	AIG FUNDING INC CP	99.9983442
60311	AMEX CREDIT CORP CP	99.9983503
60320	AMEX CREDIT CORP CP	99.9983503
60376	AMEX CREDIT CORP CP	99.9982420
60525	AMERICAN GEN FINANCE CORP	99.9979182
60539	AMERICAN GEN FINANCE CORP	99.9971662
60511	TOYOTA MOTOR CREDIT CORP C	99.9979600
60538	AIG FUNDING INC CP	99.9953733
60489	TOYOTA MOTOR CREDIT CORP C	99.9938711
60490	AMERICAN GEN FINANCE CORP	99.9938014
60488	HOUSEHOLD FINANCE CORP CP	99.9960153
59822	CITIBANK NA NY CD	100.0017260
60046	TORONTO DOMINION BK NY CD	100.0000367
59765	BNP PARIBAS NY CD	100.0077037
60234	CIBC NY CD	99.9950950
60270	SOCIETE GENERALE NA NY CD	100.1515532
60327	ROYAL BK OF CANADA NY CD	100.0563866
60545	ROYAL BK OF SCOTLAND PLC N	99.9297817

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	54350	LACCAL BANS	4.00000	06/30/05	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	57259	LACCAL BANS	1.51100	06/30/05	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	59257	LACCAL BANS	1.51100	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	60180	LACCAL BANS	1.46000	06/30/06	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	BNOT	60198	BK OF AMERICA NA BK NOTE	1.03000	03/22/04	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	BNOT	60199	BK OF AMERICA NA BK NOTE	1.03000	03/30/04	50,000,000.00	50,000,000.00	49,999,118.50
PSI	NTRD	BNOT	60207	BK OF AMERICA NA BK NOTE	1.03000	03/25/04	50,000,000.00	50,000,000.00	49,999,266.00
PSI	NTRD	BNOT	60255	BK OF AMERICA NA BK NOTE	1.03000	04/26/04	50,000,000.00	50,000,000.00	49,912,330.00
PSI	NTRD	BNOT	60471	BK OF AMERICA NA BK NOTE	1.05000	05/07/04	35,000,000.00	35,000,622.30	34,999,289.15
		BNOT Total					235,000,000.00	235,000,622.30	234,907,503.65
PSI	NTRD	CDFM	57864	CHASE MANHATTAN BK USA FRN	1.05875	07/07/04	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CDFM	57865	CHASE MANHATTAN BK USA FRN	1.05875	07/07/04	35,000,000.00	35,000,000.00	34,982,500.00
		CDFM Total					85,000,000.00	85,000,000.00	84,957,500.00
PSI	NTRD	CNFM	49574	CITIGROUP INC FRN	1.32875	03/09/04	37,222,000.00	37,222,658.72	37,223,488.88
PSI	NTRD	CNFM	51159	GECC FRN	1.29500	03/15/05	25,000,000.00	25,002,662.40	25,047,250.00
		CNFM Total					62,222,000.00	62,225,321.12	62,270,738.88
PSI	NTRD	COP1	18535	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	15,277,682.84	15,277,682.84	15,277,682.84
PSI	NTRD	COP1	58328	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	380.68	380.68	380.68
PSI	NTRD	COP1	58344	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	318.47	318.47	318.47
PSI	NTRD	COP1	58369	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,360.01	1,360.01	1,360.01
PSI	NTRD	COP1	58384	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,022.06	1,022.06	1,022.06
PSI	NTRD	COP1	58425	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	357.01	357.01	357.01
PSI	NTRD	COP1	58439	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,664.94	1,664.94	1,664.94
PSI	NTRD	COP1	58457	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	746.67	746.67	746.67
PSI	NTRD	COP1	58480	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	178.24	178.24	178.24
PSI	NTRD	COP1	58499	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,789.12	1,789.12	1,789.12
PSI	NTRD	COP1	58522	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,970.18	1,970.18	1,970.18
PSI	NTRD	COP1	58614	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	454.39	454.39	454.39
PSI	NTRD	COP1	58632	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	794.94	794.94	794.94
PSI	NTRD	COP1	58667	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,575.60	1,575.60	1,575.60
PSI	NTRD	COP1	58698	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,944.70	1,944.70	1,944.70
PSI	NTRD	COP1	58714	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	272.71	272.71	272.71
PSI	NTRD	COP1	58731	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	305.62	305.62	305.62
PSI	NTRD	COP1	58754	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,196.02	1,196.02	1,196.02
PSI	NTRD	COP1	58842	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	120.21	120.21	120.21
PSI	NTRD	COP1	58860	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,085.02	1,085.02	1,085.02
PSI	NTRD	COP1	58865	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	375.68	375.68	375.68

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	58898	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	140.88	140.88	140.88
PSI	NTRD	COP1	58916	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,142.82	1,142.82	1,142.82
PSI	NTRD	COP1	58934	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,401.31	1,401.31	1,401.31
PSI	NTRD	COP1	58956	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	311.45	311.45	311.45
PSI	NTRD	COP1	58990	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	289.40	289.40	289.40
PSI	NTRD	COP1	59084	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	70.88	70.88	70.88
PSI	NTRD	COP1	59122	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	135.31	135.31	135.31
PSI	NTRD	COP1	59143	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	56,012.03	56,012.03	56,012.03
PSI	NTRD	COP1	59157	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,274.47	1,274.47	1,274.47
PSI	NTRD	COP1	59215	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,123.79	1,123.79	1,123.79
PSI	NTRD	COP1	59229	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	531.68	531.68	531.68
PSI	NTRD	COP1	59331	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,213.71	1,213.71	1,213.71
PSI	NTRD	COP1	59370	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,915.76	1,915.76	1,915.76
PSI	NTRD	COP1	59432	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	666.92	666.92	666.92
PSI	NTRD	COP1	59449	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,002.53	1,002.53	1,002.53
PSI	NTRD	COP1	59473	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	168.33	168.33	168.33
PSI	NTRD	COP1	59499	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,730.20	2,730.20	2,730.20
PSI	NTRD	COP1	59500	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,086.12	2,086.12	2,086.12
PSI	NTRD	COP1	59546	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	9,719.68	9,719.68	9,719.68
PSI	NTRD	COP1	59571	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	108.40	108.40	108.40
PSI	NTRD	COP1	59583	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,205.41	1,205.41	1,205.41
PSI	NTRD	COP1	59594	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	130.74	130.74	130.74
PSI	NTRD	COP1	59638	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	773.10	773.10	773.10
PSI	NTRD	COP1	59655	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,494.81	1,494.81	1,494.81
PSI	NTRD	COP1	59660	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	212.74	212.74	212.74
PSI	NTRD	COP1	59688	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	4,000.00	4,000.00	4,000.00
PSI	NTRD	COP1	59716	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	3,881.07	3,881.07	3,881.07
PSI	NTRD	COP1	59743	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	461.51	461.51	461.51
PSI	NTRD	COP1	59784	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,351.18	1,351.18	1,351.18
PSI	NTRD	COP1	59855	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	588.15	588.15	588.15
PSI	NTRD	COP1	59893	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	4,035.89	4,035.89	4,035.89
PSI	NTRD	COP1	59906	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,947.01	1,947.01	1,947.01
PSI	NTRD	COP1	59926	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,632.46	1,632.46	1,632.46
PSI	NTRD	COP1	59960	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	5,566.97	5,566.97	5,566.97
PSI	NTRD	COP1	59994	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	498.39	498.39	498.39
PSI	NTRD	COP1	60022	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	232.14	232.14	232.14
PSI	NTRD	COP1	60041	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,119.68	1,119.68	1,119.68
PSI	NTRD	COP1	60049	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	2,036.25	2,036.25	2,036.25
PSI	NTRD	COP1	60074	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,074.48	1,074.48	1,074.48
PSI	NTRD	COP1	60087	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	509.80	509.80	509.80
PSI	NTRD	COP1	60193	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	820.69	820.69	820.69
PSI	NTRD	COP1	60227	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	557.17	557.17	557.17

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	COP1	60235	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	320.01	320.01	320.01
PSI	NTRD	COP1	60295	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,460.93	1,460.93	1,460.93
PSI	NTRD	COP1	60399	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	497.35	497.35	497.35
PSI	NTRD	COP1	60431	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	534.55	534.55	534.55
PSI	NTRD	COP1	60473	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	679.76	679.76	679.76
PSI	NTRD	COP1	60514	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	5,041.30	5,041.30	5,041.30
PSI	NTRD	COP1	60524	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	3,828.41	3,828.41	3,828.41
PSI	NTRD	COP1	60541	LACCAL MARINA DEL REY SERIES C	4.90500	08/01/07	1,172.29	1,172.29	1,172.29
		COP1 Total					15,425,305.02	15,425,305.02	15,425,305.02
PSI	NTRD	CPD	59378	ING AMERICA INS HLDGS INC CP	1.12000	03/11/04	25,000,000.00	24,992,222.22	24,989,187.50
PSI	NTRD	CPD	59772	ING AMERICA INS HLDGS INC CP	1.10000	04/20/04	50,000,000.00	49,923,611.11	49,921,750.00
PSI	NTRD	CPD	59832	COCA COLA CO CP	1.02000	03/04/04	50,000,000.00	49,995,750.00	49,987,555.00
PSI	NTRD	CPD	59833	COCA COLA CO CP	1.02000	03/04/04	50,000,000.00	49,995,750.00	49,987,555.00
PSI	NTRD	CPD	59967	ING AMERICA INS HLDGS INC CP	1.11000	04/30/04	25,000,000.00	24,953,750.00	24,953,277.50
PSI	NTRD	CPD	60124	JUPITER SECURITIZATION CORP CP	1.04000	04/12/04	50,000,000.00	49,939,333.34	49,932,170.00
PSI	NTRD	CPD	60146	METLIFE FUNDING INC CP	1.02000	04/13/04	49,000,000.00	48,940,301.67	48,933,874.50
PSI	NTRD	CPD	60213	BEAR STEARNS CO INC CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,991,845.00
PSI	NTRD	CPD	60214	BEAR STEARNS CO INC CP	1.02000	03/12/04	50,000,000.00	49,984,416.67	49,976,110.00
PSI	NTRD	CPD	60218	CITIGROUP GLOBAL MKT HLDGS CP	1.02000	03/24/04	1,656,000.00	1,654,920.84	1,654,691.76
PSI	NTRD	CPD	60272	JUPITER SECURITIZATION CORP CP	1.02000	03/03/04	50,000,000.00	49,997,166.67	49,988,985.00
PSI	NTRD	CPD	60274	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/01/04	50,000,000.00	50,000,000.00	49,992,125.00
PSI	NTRD	CPD	60275	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/01/04	50,000,000.00	50,000,000.00	49,992,125.00
PSI	NTRD	CPD	60297	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/02/04	13,000,000.00	12,999,628.06	12,997,595.00
PSI	NTRD	CPD	60298	JUPITER SECURITIZATION CORP CP	1.02000	03/03/04	18,000,000.00	17,998,980.00	17,996,034.60
PSI	NTRD	CPD	60344	VARIABLE FUNDING CAP CORP CP	1.02000	03/03/04	50,000,000.00	49,997,166.67	49,988,985.00
PSI	NTRD	CPD	60345	VARIABLE FUNDING CAP CORP CP	1.02000	03/03/04	25,000,000.00	24,998,583.33	24,994,492.50
PSI	NTRD	CPD	60346	PREF RECEIVABLES FDG CORP CP	1.02000	03/02/04	50,000,000.00	49,998,583.33	49,990,415.00
PSI	NTRD	CPD	60347	FALCON ASSET SEC CORP CP	1.03000	03/04/04	50,000,000.00	49,995,708.33	49,987,555.00
PSI	NTRD	CPD	60348	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/03/04	40,000,000.00	39,997,711.11	39,996,500.00
PSI	NTRD	CPD	60356	TORONTO DOMINION HLDGS INC CP	1.04000	05/05/04	39,300,000.00	39,226,203.34	39,220,873.38
PSI	NTRD	CPD	60369	PREF RECEIVABLES FDG CORP CP	1.02000	03/08/04	27,000,000.00	26,994,645.00	26,990,188.20
PSI	NTRD	CPD	60371	CITIGROUP GLOBAL MKT HLDGS CP	1.02000	03/03/04	45,000,000.00	44,997,450.00	44,990,437.50
PSI	NTRD	CPD	60381	SHEFFIELD RECEIVABLES CORP CP	1.02500	03/08/04	50,000,000.00	49,990,034.72	49,988,555.50
PSI	NTRD	CPD	60388	TORONTO DOMINION HLDGS INC CP	1.03500	05/06/04	7,619,000.00	7,604,542.95	7,619,281.90
PSI	NTRD	CPD	60390	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/10/04	50,000,000.00	49,987,125.00	49,979,750.00
PSI	NTRD	CPD	60391	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/10/04	23,150,000.00	23,144,038.87	23,140,624.25
PSI	NTRD	CPD	60398	VARIABLE FUNDING CAP CORP CP	1.02000	03/12/04	50,000,000.00	49,984,416.67	49,976,110.00
PSI	NTRD	CPD	60414	MORGAN STANLEY CP	1.02000	03/15/04	50,000,000.00	49,980,166.67	49,971,815.00
PSI	NTRD	CPD	60415	FALCON ASSET SEC CORP CP	1.02000	03/11/04	40,000,000.00	39,988,666.67	39,982,032.00
PSI	NTRD	CPD	60416	JUPITER SECURITIZATION CORP CP	1.02000	03/16/04	50,000,000.00	49,978,750.00	49,970,385.00
PSI	NTRD	CPD	60427	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/11/04	43,000,000.00	42,987,697.22	42,981,402.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	60429	FALCON ASSET SEC CORP CP	1.04000	05/11/04	27,000,000.00	26,944,620.00	26,939,833.20
PSI	NTRD	CPD	60430	JUPITER SECURITIZATION CORP CP	1.02000	03/16/04	50,000,000.00	49,978,750.00	49,970,385.00
PSI	NTRD	CPD	60472	JUPITER SECURITIZATION CORP CP	1.03000	03/16/04	50,000,000.00	49,978,541.67	49,970,385.00
PSI	NTRD	CPD	60487	CITIGROUP GLOBAL MKT HLDGS CP	1.03000	04/20/04	46,000,000.00	45,934,194.44	45,928,010.00
PSI	NTRD	CPD	60493	JUPITER SECURITIZATION CORP CP	1.02000	03/24/04	46,922,000.00	46,891,422.49	46,883,467.65
PSI	NTRD	CPD	60503	PREF RECEIVABLES FDG CORP CP	1.02000	03/22/04	50,000,000.00	49,970,250.00	49,961,805.00
PSI	NTRD	CPD	60504	PREF RECEIVABLES FDG CORP CP	1.02000	03/22/04	50,000,000.00	49,970,250.00	49,961,805.00
PSI	NTRD	CPD	60510	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/22/04	50,000,000.00	49,969,958.33	49,963,250.00
PSI	NTRD	CPD	60512	FALCON ASSET SEC CORP CP	1.02000	03/22/04	50,000,000.00	49,970,250.00	49,961,805.00
PSI	NTRD	CPD	60513	FALCON ASSET SEC CORP CP	1.03000	03/22/04	50,000,000.00	49,969,958.33	49,961,805.00
PSI	NTRD	CPD	60522	PREF RECEIVABLES FDG CORP CP	1.03000	03/23/04	23,244,000.00	23,229,369.19	23,225,579.13
PSI	NTRD	CPD	60523	PREF RECEIVABLES FDG CORP CP	1.03000	03/09/04	50,000,000.00	49,988,555.55	49,980,400.00
PSI	NTRD	CPD	60530	PREF RECEIVABLES FDG CORP CP	1.02000	03/24/04	15,717,000.00	15,706,757.75	15,704,093.20
PSI	NTRD	CPD	60533	FALCON ASSET SEC CORP CP	1.03000	03/24/04	25,000,000.00	24,983,548.61	24,979,470.00
PSI	NTRD	CPD	60540	E.I. DU PONT DE NEMOURS CP	1.00000	03/25/04	37,713,000.00	37,687,858.00	37,682,169.62
PSI	NTRD	CPD	60543	MERRILL LYNCH & CO CP	1.01000	03/16/04	50,000,000.00	49,978,958.33	49,971,500.00
PSI	NTRD	CPD	60544	MERRILL LYNCH & CO CP	1.01000	03/19/04	50,000,000.00	49,974,750.00	49,967,375.00
PSI	NTRD	CPD	60546	J P MORGAN CHASE & CO CP	1.03000	06/01/04	50,000,000.00	49,868,388.89	49,865,155.00
PSI	NTRD	CPD	60548	JUPITER SECURITIZATION CORP CP	1.02000	03/29/04	38,000,000.00	37,969,853.34	37,963,254.00
PSI	NTRD	CPD	60549	FALCON ASSET SEC CORP CP	1.02000	03/25/04	50,000,000.00	49,966,000.00	49,957,510.00
PSI	NTRD	CPD	60550	SHEFFIELD RECEIVABLES CORP CP	1.03000	03/10/04	30,000,000.00	29,992,275.00	29,987,850.00
PSI	NTRD	CPD	60551	FALCON ASSET SEC CORP CP	1.02000	03/26/04	23,243,000.00	23,226,536.21	23,222,583.35
PSI	NTRD	CPD	60552	MERRILL LYNCH & CO CP	1.02000	03/31/04	35,000,000.00	34,970,250.00	34,965,329.00
PSI	NTRD	CPD	60567	J P MORGAN CHASE & CO CP	1.03000	06/02/04	50,000,000.00	49,866,958.34	49,863,565.00
		CPD Total					2,269,564,000.00	2,268,215,574.93	2,267,902,667.74
PSI	NTRD	CPI	60217	AMEX CREDIT CORP CP	1.01000	03/09/04	19,565,000.00	19,565,000.00	19,564,805.33
PSI	NTRD	CPI	60311	AMEX CREDIT CORP CP	1.01000	03/15/04	35,000,000.00	35,000,000.00	34,999,422.50
PSI	NTRD	CPI	60320	AMEX CREDIT CORP CP	1.01000	03/15/04	1,349,000.00	1,349,000.00	1,348,977.74
PSI	NTRD	CPI	60358	AMERICAN GEN FINANCE CORP CP	1.02000	03/10/04	25,000,000.00	25,000,000.00	24,999,793.50
PSI	NTRD	CPI	60376	AMEX CREDIT CORP CP	1.01000	03/16/04	4,465,000.00	4,465,000.00	4,464,921.51
PSI	NTRD	CPI	60413	AMERICAN GEN FINANCE CORP CP	1.01000	03/09/04	50,000,000.00	50,000,000.00	49,999,503.00
PSI	NTRD	CPI	60432	AMERICAN GEN FINANCE CORP CP	1.01000	03/12/04	10,200,000.00	10,200,000.00	10,199,865.05
PSI	NTRD	CPI	60433	AIG FUNDING INC CP	1.00000	03/12/04	10,800,000.00	10,800,000.00	10,799,821.15
PSI	NTRD	CPI	60488	HOUSEHOLD FINANCE CORP CP	1.04000	05/21/04	50,000,000.00	50,000,000.00	49,998,007.50
PSI	NTRD	CPI	60489	TOYOTA MOTOR CREDIT CORP CP	1.03000	05/19/04	50,000,000.00	50,000,000.00	49,996,935.50
PSI	NTRD	CPI	60490	AMERICAN GEN FINANCE CORP CP	1.03000	05/20/04	25,000,000.00	25,000,000.00	24,998,450.25
PSI	NTRD	CPI	60505	AIG FUNDING INC CP	1.00000	03/04/04	50,000,000.00	50,000,000.00	49,999,722.50
PSI	NTRD	CPI	60511	TOYOTA MOTOR CREDIT CORP CP	1.03000	04/08/04	50,000,000.00	50,000,000.00	49,998,980.00
PSI	NTRD	CPI	60515	AMEX CREDIT CORP CP	1.00000	03/09/04	6,888,000.00	6,888,000.00	6,887,914.31
PSI	NTRD	CPI	60525	AMERICAN GEN FINANCE CORP CP	1.01000	03/19/04	4,450,000.00	4,450,000.00	4,449,907.35
PSI	NTRD	CPI	60538	AIG FUNDING INC CP	1.01000	04/12/04	4,000,000.00	4,000,000.00	3,999,814.92

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPI	60539	AMERICAN GEN FINANCE CORP CP	1.01000	03/26/04	10,000,000.00	10,000,000.00	9,999,716.60
PSI	NTRD	CPI	60547	AIG FUNDING INC CP	1.00000	03/05/04	35,000,000.00	35,000,000.00	34,999,757.45
PSI	NTRD	CPI	60553	AMEX CREDIT CORP CP	1.00000	03/04/04	8,640,000.00	8,640,000.00	8,639,952.05
PSI	NTRD	CPI	60569	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	60570	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	60571	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	60572	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	60573	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	60574	GE CAPITAL CORP CP	1.02000	03/01/04	50,000,000.00	50,000,000.00	49,999,958.00
PSI	NTRD	CPI	60576	GE CAPITAL CORP CP	1.02000	03/01/04	49,122,000.00	49,122,000.00	49,121,958.74
		CPI Total					799,479,000.00	799,479,000.00	799,467,974.95
PSI	NTRD	CSSU	57512	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	CSSU	57513	WELLS FARGO BK NOTE (CALLABLE)	1.50000	01/03/06	50,000,000.00	50,000,000.00	50,006,000.00
		CSSU Total					100,000,000.00	100,000,000.00	100,012,000.00
PSI	NTRD	FCDN	56059	FFCB D/N	1.25000	03/16/04	15,000,000.00	14,992,187.50	14,994,000.00
PSI	NTRD	FCDN	56531	FFCB D/N	1.27000	04/14/04	41,000,000.00	40,936,358.89	40,950,800.00
PSI	NTRD	FCDN	57804	FFCB D/N	1.05000	06/25/04	25,000,000.00	24,915,416.67	24,920,000.00
PSI	NTRD	FCDN	57815	FFCB D/N	1.03000	05/10/04	50,000,000.00	49,899,861.11	49,905,000.00
PSI	NTRD	FCDN	57816	FFCB D/N	1.02000	04/26/04	8,000,000.00	7,987,306.67	7,988,000.00
PSI	NTRD	FCDN	59218	FFCB D/N	1.33000	10/15/04	30,000,000.00	29,747,300.00	29,796,000.00
PSI	NTRD	FCDN	59232	FFCB D/N	1.33000	10/15/04	13,000,000.00	12,890,496.67	12,911,600.00
		FCDN Total					182,000,000.00	181,368,927.51	181,465,400.00
PSI	NTRD	FFCB	56326	FFCB 1.23	1.23000	04/14/04	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FFCB	56327	FFCB 1.23	1.23000	04/14/04	5,000,000.00	5,000,000.00	5,001,562.50
PSI	NTRD	FFCB	57038	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FFCB	57039	FFCB 1.22	1.22000	06/02/04	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FFCB	57153	FFCB 1.30	1.30000	12/10/04	50,000,000.00	50,000,000.00	50,046,875.00
PSI	NTRD	FFCB	57311	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	50,000,000.00	49,988,820.97	50,000,000.00
PSI	NTRD	FFCB	57312	FFCB 1.35 (CALLABLE)	1.35000	03/18/05	30,000,000.00	29,993,292.58	30,000,000.00
PSI	NTRD	FFCB	57412	FFCB 1.37 (CALLABLE)	1.37000	06/30/05	50,000,000.00	50,000,000.00	49,937,500.00
PSI	NTRD	FFCB	57457	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	50,000,000.00	49,993,237.70	49,984,375.00
PSI	NTRD	FFCB	57458	FFCB 1.20 (CALLABLE)	1.20000	12/23/04	25,000,000.00	24,996,618.85	24,992,187.50
PSI	NTRD	FFCB	57459	FFCB 1.25 (CALLABLE)	1.25000	06/24/05	24,530,000.00	24,513,892.75	24,468,675.00
PSI	NTRD	FFCB	57506	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,575,000.00	10,573,165.76	10,565,085.94
PSI	NTRD	FFCB	57507	FFCB 1.55 (CALLABLE)	1.55000	09/23/05	10,400,000.00	10,398,196.11	10,390,250.00
PSI	NTRD	FFCB	57565	FFCB 1.11 (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	FFCB	57566	FFCB 1.11 (CALLABLE)	1.11000	10/01/04	50,000,000.00	50,000,000.00	49,984,375.00
PSI	NTRD	FFCB	57567	FFCB 1.11 (CALLABLE)	1.11000	10/01/04	5,000,000.00	5,000,000.00	4,998,437.50
PSI	NTRD	FFCB	57568	FFCB 1.20 (CALLABLE)	1.20000	01/07/05	50,000,000.00	50,000,000.00	49,984,375.00

Los Angeles County Treasurer
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As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FFCB	57875	FFCB 1.00	1.00000	09/27/04	24,450,000.00	24,427,056.61	24,434,718.75
PSI	NTRD	FFCB	58226	FFCB 1.25 (CALLABLE)	1.25000	01/24/05	25,000,000.00	24,965,744.92	24,992,187.50
PSI	NTRD	FFCB	58227	FFCB 1.45 (CALLABLE)	1.45000	07/07/05	17,975,000.00	17,888,949.13	17,969,382.81
PSI	NTRD	FFCB	58463	FFCB 3.05 (CALLABLE)	3.05000	08/25/06	41,560,000.00	41,551,401.71	41,910,662.50
PSI	NTRD	FFCB	58620	FFCB 2.42 (CALLALBE)	2.42000	09/23/05	50,000,000.00	50,000,000.00	50,031,250.00
PSI	NTRD	FFCB	58639	FFCB 3.14 (CALLABLE)	3.14000	09/22/06	13,235,000.00	13,232,177.30	13,371,485.94
PSI	NTRD	FFCB	58657	FFCB 3.15 (CALLABLE)	3.15000	09/15/06	6,375,000.00	6,375,000.00	6,438,750.00
PSI	NTRD	FFCB	58658	FFCB 3.20 (CALLABLE)	3.20000	10/04/06	22,295,000.00	22,289,061.27	22,545,818.75
PSI	NTRD	FFCB	58715	FFCB 1.30 (CALLABLE)	1.30000	09/22/04	23,500,000.00	23,500,000.00	23,500,000.00
PSI	NTRD	FFCB	58717	FFCB 2.49 (CALLABLE)	2.49000	03/22/06	10,435,000.00	10,435,000.00	10,510,001.56
PSI	NTRD	FFCB	58743	FFCB 1.96 (CALLALBE)	1.96000	09/22/05	25,000,000.00	24,984,599.86	25,101,562.50
PSI	NTRD	FFCB	58799	FFCB 1.99 (CALLABLE)	1.99000	09/23/05	8,350,000.00	8,347,961.76	8,355,218.75
PSI	NTRD	FFCB	58820	FFCB 2.10	2.10000	02/06/06	2,416,666.67	2,411,149.58	2,416,666.67
PSI	NTRD	FFCB	58821	FFCB 1.20	1.20000	10/01/04	34,750,000.00	34,746,728.75	34,771,718.75
PSI	NTRD	FFCB	58835	FFCB 2.75	2.75000	09/22/06	39,950,000.00	39,864,718.61	40,262,109.38
PSI	NTRD	FFCB	58861	FFCB 2.40 (CALLABLE)	2.40000	04/06/06	15,000,000.00	15,000,000.00	15,018,750.00
PSI	NTRD	FFCB	58935	FFCB 1.99 (CALLABLE)	1.99000	10/07/05	28,305,000.00	28,305,000.00	28,331,535.94
PSI	NTRD	FFCB	58936	FFCB 1.65 (CALLABLE)	1.65000	07/07/05	35,965,000.00	35,965,000.00	35,976,239.06
PSI	NTRD	FFCB	59014	FFCB 2.24 (CALLABLE)	2.24000	04/07/06	25,900,000.00	25,856,483.46	25,859,531.25
PSI	NTRD	FFCB	59042	FFCB 2.05 (CALLABLE)	2.05000	10/20/05	5,000,000.00	5,000,000.00	5,006,250.00
PSI	NTRD	FFCB	59058	FFCB 2.30 (CALLABLE)	2.30000	01/27/06	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	FFCB	59059	FFCB 1.90 (CALLABLE)	1.90000	10/28/05	20,675,000.00	20,638,149.85	20,746,070.31
PSI	NTRD	FFCB	59060	FFCB 2.01 (CALLABLE)	2.01000	10/28/05	50,000,000.00	50,000,000.00	50,234,375.00
PSI	NTRD	FFCB	59073	FFCB 2.05 (CALLABLE)	2.05000	10/20/05	15,000,000.00	15,000,000.00	15,018,750.00
PSI	NTRD	FFCB	59085	FFCB 2.05 (CALLABLE)	2.05000	10/21/05	13,000,000.00	12,994,673.73	13,016,250.00
PSI	NTRD	FFCB	59097	FFCB 2.875	2.87500	08/25/06	12,095,000.00	12,116,120.72	12,185,712.50
PSI	NTRD	FFCB	59098	FFCB 3.04 (CALLABLE)	3.04000	11/06/06	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	FFCB	59099	FFCB 2.57 (CALLABLE)	2.57000	05/04/06	50,000,000.00	50,000,000.00	50,109,375.00
PSI	NTRD	FFCB	59114	FFCB 2.14 (CALLABLE)	2.14000	10/27/05	50,000,000.00	49,968,963.75	50,078,125.00
PSI	NTRD	FFCB	59115	FFCB 2.14 (CALLABLE)	2.14000	10/27/05	5,000,000.00	4,996,896.37	5,007,812.50
PSI	NTRD	FFCB	59116	FFCB 2.20 (CALLABLE)	2.20000	11/04/05	50,000,000.00	50,000,000.00	50,328,125.00
PSI	NTRD	FFCB	59158	FFCB 1.46 (CALLABLE)	1.46000	11/19/04	30,000,000.00	30,000,000.00	30,000,000.00
PSI	NTRD	FFCB	59233	FFCB 2.10	2.10000	11/04/05	25,000,000.00	25,000,000.00	25,179,687.50
PSI	NTRD	FFCB	59258	FFCB 1.35	1.35000	11/03/04	50,000,000.00	50,010,797.81	50,062,500.00
PSI	NTRD	FFCB	59279	FFCB 1.35	1.35000	11/03/04	31,709,000.00	31,705,148.14	31,748,636.25
PSI	NTRD	FFCB	59297	FFCB 1.65	1.65000	05/05/05	12,375,000.00	12,363,525.41	12,417,539.06
		FFCB Total					1,555,820,666.67	1,555,397,533.46	1,558,509,246.67
PSI	NTRD	FHLB	49254	FHLB 3.77 (CALLABLE)	3.77000	04/15/04	17,240,000.00	17,240,265.54	17,299,262.50
PSI	NTRD	FHLB	49685	FHLB 3.50 (CALLABLE)	3.50000	11/26/04	26,500,000.00	26,496,735.86	26,947,187.50
PSI	NTRD	FHLB	49686	FHLB 3.00 (CALLABLE)	3.00000	05/28/04	50,000,000.00	50,000,000.00	50,234,375.00
PSI	NTRD	FHLB	49707	FHLB 3.39 (CALLABLE)	3.39000	12/03/04	50,000,000.00	50,000,000.00	50,828,125.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	56930	FHLB 3.375	3.37500	11/15/04	50,000,000.00	50,667,191.41	50,781,250.00
PSI	NTRD	FHLB	57095	FHLB 4.875	4.87500	04/16/04	50,000,000.00	50,229,930.93	50,234,375.00
PSI	NTRD	FHLB	57151	FHLB 3.625	3.62500	10/15/04	50,000,000.00	50,736,324.22	50,765,625.00
PSI	NTRD	FHLB	57410	FHLB 4.125	4.12500	11/15/04	50,000,000.00	51,041,818.83	51,031,250.00
PSI	NTRD	FHLB	57411	FHLB 4.125	4.12500	11/15/04	10,000,000.00	10,208,363.77	10,206,250.00
PSI	NTRD	FHLB	57480	FHLB 1.20	1.20000	03/23/05	24,000,000.00	23,992,732.39	23,977,500.00
PSI	NTRD	FHLB	58420	FHLB 1.35	1.35000	08/25/04	50,000,000.00	49,995,720.08	50,062,500.00
PSI	NTRD	FHLB	58482	FHLB 2.00 (CALLABLE)	2.00000	06/10/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FHLB	58617	FHLB 2.125	2.12500	12/15/04	50,000,000.00	50,200,266.52	50,375,000.00
PSI	NTRD	FHLB	58847	FHLB 2.14 (CALLABLE)	2.14000	10/14/05	25,000,000.00	24,979,437.42	25,031,250.00
PSI	NTRD	FHLB	58899	FHLB 1.30 (CALLABLE)	1.30000	01/28/05	50,000,000.00	49,948,716.63	50,000,000.00
PSI	NTRD	FHLB	58900	FHLB 1.59 (CALLABLE)	1.59000	04/14/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FHLB	59332	FHLB 2.125	2.12500	12/15/04	26,280,000.00	26,423,927.06	26,477,100.00
PSI	NTRD	FHLB	59401	FHLB 2.60 (CALLABLE)	2.60000	03/01/06	8,000,000.00	7,996,443.36	8,000,000.00
PSI	NTRD	FHLB	60407	FHLB 2.375 (CALLABLE)	2.37500	02/24/06	50,000,000.00	49,976,692.89	50,031,250.00
		FHLB Total					737,020,000.00	740,134,566.91	742,313,550.00
PSI	NTRD	FHLM	56986	FHLMC 2.10 (CALLABLE)	2.10000	11/28/05	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	FHLM	57013	FHLMC 3.75	3.75000	04/15/04	50,000,000.00	50,153,750.00	50,171,875.00
PSI	NTRD	FHLM	57049	FHLMC 3.75	3.75000	04/15/04	22,490,000.00	22,559,281.88	22,567,309.38
		FHLM Total					122,490,000.00	122,713,031.88	122,740,684.38
PSI	NTRD	FHLMD	57133	FHLMC D/N	1.12000	05/20/04	50,000,000.00	49,874,000.00	49,890,000.00
PSI	NTRD	FHLMD	57134	FHLMC D/N	1.12000	05/20/04	50,000,000.00	49,874,000.00	49,890,000.00
PSI	NTRD	FHLMD	57135	FHLMC D/N	1.11500	05/20/04	50,000,000.00	49,874,562.50	49,890,000.00
PSI	NTRD	FHLMD	57152	FHLMC D/N	1.12000	05/20/04	11,200,000.00	11,171,776.00	11,175,360.00
		FHLMD Total					161,200,000.00	160,794,338.50	160,845,360.00
PSI	NTRD	FNMA	56466	FNMA 2.00 (CALLABLE)	2.00000	04/08/05	35,250,000.00	35,295,734.52	35,272,031.25
PSI	NTRD	FNMA	56985	FNMA 2.07 (CALLABLE)	2.07000	11/21/05	47,875,000.00	47,875,000.00	48,204,140.63
PSI	NTRD	FNMA	57050	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,254,573.12	50,281,250.00
PSI	NTRD	FNMA	57051	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,254,573.12	50,281,250.00
PSI	NTRD	FNMA	57083	FNMA 3.625	3.62500	04/15/04	5,300,000.00	5,315,516.03	5,316,562.50
PSI	NTRD	FNMA	57084	FNMA 3.625	3.62500	04/15/04	50,000,000.00	50,146,377.61	50,156,250.00
PSI	NTRD	FNMA	59281	FNMA 2.36 (CALLABLE)	2.36000	11/18/05	50,000,000.00	50,000,000.00	50,281,250.00
PSI	NTRD	FNMA	59296	FNMA 2.375 (CALLABLE)	2.37500	04/13/06	15,000,000.00	14,971,564.95	15,014,062.50
PSI	NTRD	FNMA	59333	FNMA 1.90 (CALLABLE)	1.90000	05/24/05	50,000,000.00	50,000,000.00	50,078,125.00
PSI	NTRD	FNMA	59607	FNMA 3.01 (CALLABLE)	3.01000	12/01/05	10,900,000.00	10,983,616.44	11,002,187.50
PSI	NTRD	FNMA	59744	FNMA 2.375 (CALLABLE)	2.37500	12/30/05	10,000,000.00	10,000,000.00	10,040,625.00
PSI	NTRD	FNMA	60248	FNMA 2.375 (CALLABLE)	2.37500	03/17/06	50,000,000.00	50,054,171.68	50,015,625.00
PSI	NTRD	FNMA	60249	FNMA 2.50 (CALLABLE)	2.50000	05/12/06	25,000,000.00	25,029,739.23	25,062,500.00
PSI	NTRD	FNMA	60265	FNMA 2.21 (CALLABLE)	2.21000	05/05/06	34,261,000.00	34,219,479.43	34,389,478.75

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	60266	FNMA 2.26 (CALLABLE)	2.26000	05/17/06	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	FNMA	60328	FNMA 2.25 (CALLABLE)	2.25000	02/28/06	50,000,000.00	50,000,000.00	50,390,625.00
PSI	NTRD	FNMA	60329	FNMA 2.41 (CALLABLE)	2.41000	02/13/06	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FNMA	60359	FNMA 2.375 (CALLABLE)	2.37500	01/07/06	50,000,000.00	50,000,000.00	50,062,500.00
PSI	NTRD	FNMA	60556	FNMA 2.25 (CALLABLE)	2.25000	02/17/06	50,000,000.00	50,050,569.95	50,109,375.00
		FNMA Total					708,586,000.00	709,450,916.08	711,137,525.63
PSI	NTRD	FNMD	56062	FNMA D/N	1.25000	03/05/04	28,500,000.00	28,496,041.67	28,497,150.00
PSI	NTRD	FNMD	56079	FNMA D/N	1.24000	03/05/04	45,000,000.00	44,993,800.00	44,995,500.00
PSI	NTRD	FNMD	56082	FNMA D/N	1.23000	03/05/04	35,000,000.00	34,995,216.67	34,996,500.00
PSI	NTRD	FNMD	57885	FNMA D/N	1.06000	06/25/04	50,000,000.00	49,829,222.22	49,840,000.00
PSI	NTRD	FNMD	57917	FNMA D/N	1.06000	06/25/04	27,000,000.00	26,907,780.00	26,913,600.00
PSI	NTRD	FNMD	58089	FNMA D/N	1.08500	06/25/04	50,000,000.00	49,825,194.45	49,840,000.00
PSI	NTRD	FNMD	58113	FNMA D/N	1.09500	06/25/04	25,000,000.00	24,911,791.67	24,920,000.00
PSI	NTRD	FNMD	58114	FNMA D/N	1.10000	06/25/04	29,000,000.00	28,897,211.11	28,907,200.00
PSI	NTRD	FNMD	59319	FNMA D/N	1.34000	10/15/04	25,000,000.00	24,787,833.33	24,830,000.00
PSI	NTRD	FNMD	59482	FNMA D/N	1.33000	11/12/04	25,000,000.00	24,763,555.55	24,805,000.00
PSI	NTRD	FNMD	59608	FNMA D/N	1.19000	06/21/04	20,000,000.00	19,925,955.56	19,938,000.00
PSI	NTRD	FNMD	59959	FNMA D/N	1.05000	03/24/04	8,918,000.00	8,912,017.51	8,912,649.20
		FNMD Total					368,418,000.00	367,245,619.74	367,395,599.20
PSI	NTRD	FRAQ	54545	FHLB (CALLABLE)	1.56000	03/23/05	50,000,000.00	50,000,000.00	50,225,000.00
PSI	NTRD	FRAQ	55240	FHLB (CALLABLE)	1.36000	08/19/05	50,000,000.00	50,000,000.00	50,208,000.00
PSI	NTRD	FRAQ	55479	SLMA (CALLABLE)	1.47000	12/15/05	50,000,000.00	50,000,000.00	50,366,000.00
PSI	NTRD	FRAQ	55480	SLMA (CALLABLE)	1.47000	12/15/05	50,000,000.00	50,000,000.00	50,366,000.00
PSI	NTRD	FRAQ	55521	FHLB (CALLABLE)	1.54500	12/14/05	50,000,000.00	50,000,000.00	50,246,500.00
		FRAQ Total					250,000,000.00	250,000,000.00	251,411,500.00
PSI	NTRD	FRAQ2	52896	FHLB	1.18000	08/05/04	50,000,000.00	49,989,261.29	50,001,500.00
PSI	NTRD	FRAQ2	57338	FHLB (CALLABLE)	1.56800	06/16/06	50,000,000.00	50,000,000.00	50,312,500.00
PSI	NTRD	FRAQ2	58481	FHLB FRN (CALLABLE)	1.43000	09/08/06	50,000,000.00	50,000,000.00	50,347,000.00
PSI	NTRD	FRAQ2	58577	FHLB (CALLABLE)	1.47000	09/18/06	50,000,000.00	50,000,000.00	50,336,000.00
PSI	NTRD	FRAQ2	59159	FNMA (CALLABLE)	2.02000	05/03/06	50,000,000.00	50,000,000.00	50,254,500.00
PSI	NTRD	FRAQ2	59282	FNMA (CALLABLE)	2.02000	05/19/06	50,000,000.00	50,000,000.00	50,400,000.00
PSI	NTRD	FRAQ2	60296	FNMA (CALLABLE)	1.52188	02/17/06	50,000,000.00	50,000,000.00	49,985,500.00
		FRAQ2 Total					350,000,000.00	349,989,261.29	351,637,000.00
PSI	NTRD	HLPC	5058	FHLMC PARTICIPATION CERTIF	9.25000	12/01/08	452,349.16	452,304.21	491,038.58
		HLPC Total					452,349.16	452,304.21	491,038.58
PSI	NTRD	MCSA	55498	SLMA 1.75 (CALLABLE)	1.75000	12/15/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCSA	55499	SLMA 1.75 (CALLABLE)	1.75000	12/15/05	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	MCSA	57508	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	50,000,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	57509	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	57510	FHLB 1.50 (CALLABLE)	1.50000	12/30/05	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	MCSA	57511	FHLB 1.25 (CALLABLE)	1.25000	01/09/06	50,000,000.00	50,000,000.00	49,968,750.00
PSI	NTRD	MCSA	58659	FHLB 2.50 (CALLABLE)	2.50000	09/29/06	20,000,000.00	20,000,000.00	20,006,250.00
PSI	NTRD	MCSA	60268	FNMA 2.05 (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	50,171,875.00
PSI	NTRD	MCSA	60269	FNMA 2.05 (CALLABLE)	2.05000	08/10/06	50,000,000.00	50,000,000.00	50,171,875.00
		MCSA Total					420,000,000.00	420,000,000.00	420,350,000.00
PSI	NTRD	MMF	60580	GOLDMAN SACHS MMF	0.00000	03/14/04	4,839,254.00	4,839,254.00	4,839,254.00
		MMF Total					4,839,254.00	4,839,254.00	4,839,254.00
PSI	NTRD	NCD1	59822	CITIBANK NA NY CD	1.08500	03/19/04	50,000,000.00	50,000,000.00	50,000,860.00
PSI	NTRD	NCD1	59834	BK OF AMERICA NA CD	1.08000	04/16/04	50,000,000.00	50,000,000.00	50,003,245.00
PSI	NTRD	NCD1	59892	FIRST TENNESSEE BK NA CD	1.08000	03/18/04	50,000,000.00	50,000,000.00	50,001,605.00
PSI	NTRD	NCD1	60186	FIRST TENNESSEE BK NY CD	1.03000	04/20/04	50,000,000.00	50,000,000.00	49,999,920.00
PSI	NTRD	NCD1	60246	WELLS FARGO BK NA CD	1.02000	04/26/04	50,000,000.00	50,000,000.00	49,999,105.00
PSI	NTRD	NCD1	60342	FIRST TENNESSEE BK NA CD	1.03000	05/03/04	50,000,000.00	50,000,000.00	49,999,020.00
PSI	NTRD	NCD1	60355	CITIBANK NA NY CD	1.04000	05/04/04	50,000,000.00	50,000,000.00	49,999,935.00
PSI	NTRD	NCD1	60357	WELLS FARGO BK NA CD	1.02000	03/15/04	50,000,000.00	50,000,000.00	49,999,985.00
PSI	NTRD	NCD1	60456	CITIBANK NA NY CD	1.04000	05/20/04	50,000,000.00	50,000,000.00	49,999,965.00
PSI	NTRD	NCD1	60491	CHASE MANHATTAN BK USA NA CD	1.03000	05/24/04	50,000,000.00	50,000,000.00	49,998,765.00
PSI	NTRD	NCD1	60492	CHASE MANHATTAN BK USA NA CD	1.03000	05/25/04	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	NCD1	60506	WELLS FARGO BK NA CD	1.02000	03/23/04	50,000,000.00	50,000,000.00	49,999,995.00
PSI	NTRD	NCD1	60575	FIRST TENNESSEE BK NA CD	1.04000	06/11/04	50,000,000.00	50,000,000.00	49,997,090.00
		NCD1 Total					650,000,000.00	650,000,000.00	649,998,240.00
PSI	NTRD	NOTE	54414	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,130,357.14	50,203,125.00
PSI	NTRD	NOTE	54431	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,031,031.98	50,265,625.00
PSI	NTRD	NOTE	54432	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,031,031.98	50,265,625.00
PSI	NTRD	NOTE	55211	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,146,049.97	50,265,625.00
PSI	NTRD	NOTE	55212	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,146,049.97	50,265,625.00
PSI	NTRD	NOTE	55902	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,252,239.25	50,343,750.00
PSI	NTRD	NOTE	55903	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,252,239.25	50,343,750.00
PSI	NTRD	NOTE	55908	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,252,239.25	50,343,750.00
PSI	NTRD	NOTE	55909	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,252,239.25	50,343,750.00
PSI	NTRD	NOTE	55910	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,252,239.25	50,343,750.00
PSI	NTRD	NOTE	55911	USTN1.875	1.87500	09/30/04	50,000,000.00	50,177,558.70	50,250,000.00
PSI	NTRD	NOTE	55912	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,177,558.70	50,250,000.00
PSI	NTRD	NOTE	55913	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,177,558.70	50,250,000.00
PSI	NTRD	NOTE	55914	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,177,558.70	50,250,000.00
PSI	NTRD	NOTE	55915	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,177,558.70	50,250,000.00
PSI	NTRD	NOTE	55943	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,206,551.54	50,343,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	55944	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,206,551.54	50,343,750.00
PSI	NTRD	NOTE	55945	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,142,591.93	50,250,000.00
PSI	NTRD	NOTE	55946	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,142,591.93	50,250,000.00
PSI	NTRD	NOTE	55947	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,142,591.93	50,250,000.00
PSI	NTRD	NOTE	56048	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,251,948.96	50,312,500.00
PSI	NTRD	NOTE	56049	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,251,948.96	50,312,500.00
PSI	NTRD	NOTE	56566	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,095,758.93	50,109,375.00
PSI	NTRD	NOTE	56607	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,096,033.31	50,109,375.00
PSI	NTRD	NOTE	56608	USTN 3.625	3.62500	03/31/04	50,000,000.00	50,095,865.42	50,109,375.00
PSI	NTRD	NOTE	56700	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,253,753.24	50,312,500.00
PSI	NTRD	NOTE	56701	USTN 2.875	2.87500	06/30/04	50,000,000.00	50,253,753.24	50,312,500.00
PSI	NTRD	NOTE	56741	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,196,799.09	50,265,625.00
PSI	NTRD	NOTE	56742	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,196,799.09	50,265,625.00
PSI	NTRD	NOTE	56872	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,250,912.36	50,343,750.00
PSI	NTRD	NOTE	56873	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,250,912.36	50,343,750.00
PSI	NTRD	NOTE	56876	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,250,912.36	50,343,750.00
PSI	NTRD	NOTE	56877	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,250,912.36	50,343,750.00
PSI	NTRD	NOTE	56878	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,250,912.36	50,343,750.00
PSI	NTRD	NOTE	56879	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,250,912.36	50,343,750.00
PSI	NTRD	NOTE	57005	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,180,212.71	50,203,125.00
PSI	NTRD	NOTE	57006	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,180,212.71	50,203,125.00
PSI	NTRD	NOTE	57007	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,179,884.45	50,203,125.00
PSI	NTRD	NOTE	57008	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,179,884.45	50,203,125.00
PSI	NTRD	NOTE	57010	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,179,884.45	50,203,125.00
PSI	NTRD	NOTE	57011	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,179,884.45	50,203,125.00
PSI	NTRD	NOTE	57024	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,178,429.56	50,203,125.00
PSI	NTRD	NOTE	57082	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,179,464.29	50,203,125.00
PSI	NTRD	NOTE	57223	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,182,909.87	50,203,125.00
PSI	NTRD	NOTE	57224	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,182,909.87	50,203,125.00
PSI	NTRD	NOTE	57225	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,182,909.87	50,203,125.00
PSI	NTRD	NOTE	58260	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,221,232.88	50,265,625.00
PSI	NTRD	NOTE	58261	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,221,232.88	50,265,625.00
PSI	NTRD	NOTE	58416	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,213,330.33	50,265,625.00
PSI	NTRD	NOTE	58417	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,213,330.33	50,265,625.00
PSI	NTRD	NOTE	58418	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,213,330.33	50,265,625.00
PSI	NTRD	NOTE	58419	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,213,330.33	50,265,625.00
PSI	NTRD	NOTE	58615	USTN 2.00	2.00000	08/31/05	50,000,000.00	49,982,357.49	50,468,750.00
PSI	NTRD	NOTE	58616	USTN 1.875	1.87500	09/30/04	50,000,000.00	50,153,491.77	50,250,000.00
PSI	NTRD	NOTE	59277	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,258,118.30	50,343,750.00
PSI	NTRD	NOTE	59278	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,258,118.30	50,343,750.00
PSI	NTRD	NOTE	59347	USTN 2.00	2.00000	11/30/04	50,000,000.00	50,232,497.19	50,343,750.00
PSI	NTRD	NOTE	59450	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,183,967.14	50,265,625.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NOTE	59451	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,183,967.14	50,265,625.00
PSI	NTRD	NOTE	59532	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,167,448.89	50,265,625.00
PSI	NTRD	NOTE	59533	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,167,448.89	50,265,625.00
PSI	NTRD	NOTE	59550	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,167,866.47	50,265,625.00
PSI	NTRD	NOTE	59551	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,167,866.47	50,265,625.00
PSI	NTRD	NOTE	59572	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,162,464.49	50,265,625.00
PSI	NTRD	NOTE	59573	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,162,464.49	50,265,625.00
PSI	NTRD	NOTE	59574	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,162,464.49	50,265,625.00
PSI	NTRD	NOTE	59575	USTN 1.75	1.75000	12/31/04	50,000,000.00	50,162,464.49	50,265,625.00
PSI	NTRD	NOTE	59603	USTN 1.875	1.87500	11/30/05	50,000,000.00	49,821,952.16	50,312,500.00
PSI	NTRD	NOTE	59604	USTN 1.875	1.87500	11/30/05	50,000,000.00	49,821,952.16	50,312,500.00
PSI	NTRD	NOTE	59605	USTN 1.875	1.87500	11/30/05	50,000,000.00	49,821,952.16	50,312,500.00
PSI	NTRD	NOTE	59606	USTN 1.875	1.87500	11/30/05	50,000,000.00	49,821,952.16	50,312,500.00
PSI	NTRD	NOTE	59934	USTN 1.875	1.87500	12/31/05	50,000,000.00	49,968,837.21	50,281,250.00
PSI	NTRD	NOTE	59935	USTN 1.875	1.87500	12/31/05	50,000,000.00	49,933,091.66	50,281,250.00
PSI	NTRD	NOTE	59936	USTN 1.875	1.87500	12/31/05	50,000,000.00	49,933,091.66	50,281,250.00
PSI	NTRD	NOTE	59937	USTN 1.875	1.87500	12/31/05	50,000,000.00	49,968,837.21	50,281,250.00
PSI	NTRD	NOTE	60024	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,168,608.31	50,234,375.00
PSI	NTRD	NOTE	60025	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,168,608.31	50,234,375.00
PSI	NTRD	NOTE	60321	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,168,085.83	50,234,375.00
PSI	NTRD	NOTE	60322	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,168,085.83	50,234,375.00
PSI	NTRD	NOTE	60323	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,166,297.69	50,234,375.00
PSI	NTRD	NOTE	60324	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,166,297.69	50,234,375.00
PSI	NTRD	NOTE	60325	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,166,297.69	50,234,375.00
PSI	NTRD	NOTE	60326	USTN 1.625	1.62500	01/31/05	50,000,000.00	50,166,297.69	50,234,375.00
PSI	NTRD	NOTE	60437	USTN 1.50	1.50000	02/28/05	50,000,000.00	50,119,109.95	50,171,875.00
PSI	NTRD	NOTE	60438	USTN 1.50	1.50000	02/28/05	50,000,000.00	50,119,109.95	50,171,875.00
PSI	NTRD	NOTE	60558	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,940.36	50,000,000.00
PSI	NTRD	NOTE	60559	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,940.36	50,000,000.00
PSI	NTRD	NOTE	60560	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,940.36	50,000,000.00
PSI	NTRD	NOTE	60561	USTN 1.25	1.25000	05/31/05	50,000,000.00	50,001,940.36	50,000,000.00
PSI	NTRD	NOTE	60562	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,897,119.45	49,906,250.00
PSI	NTRD	NOTE	60563	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,897,119.45	49,906,250.00
PSI	NTRD	NOTE	60564	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,897,119.45	49,906,250.00
PSI	NTRD	NOTE	60565	USTN 1.125	1.12500	06/30/05	50,000,000.00	49,897,119.45	49,906,250.00
		NOTE Total					4,650,000,000.00	4,662,792,608.39	4,672,296,875.00
PSI	NTRD	REPO	60577	REPO FHLB D/N 03-05-04	1.02000	03/01/04	49,020,000.00	49,020,000.00	49,020,000.00
PSI	NTRD	REPO	60578	REPO FHLB D/N 03-05-04	1.02000	03/01/04	28,980,000.00	28,980,000.00	28,980,000.00
		REPO Total					78,000,000.00	78,000,000.00	78,000,000.00
PSI	NTRD	SLMA	54574	SLMA 5.00	5.00000	06/30/04	50,000,000.00	50,478,817.31	50,687,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	SLMA	54575	SLMA 5.00	5.00000	06/30/04	50,000,000.00	50,478,817.31	50,687,500.00
PSI	NTRD	SLMA	57409	SLMA 4.75	4.75000	04/23/04	10,815,000.00	10,872,952.37	10,875,834.38
PSI	NTRD	SLMA	57561	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	SLMA	57562	SLMA 1.45 (CALLABLE)	1.45000	06/15/05	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	SLMA	57563	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,979,500.00
PSI	NTRD	SLMA	57564	SLMA 1.20 (CALLABLE)	1.20000	01/27/05	50,000,000.00	50,000,000.00	49,979,500.00
PSI	NTRD	SLMA	57825	SLMA 5.00	5.00000	06/30/04	23,700,000.00	24,005,104.48	24,025,875.00
PSI	NTRD	SLMA	57977	SLMA 4.75	4.75000	04/23/04	23,500,000.00	23,624,290.52	23,632,187.50
PSI	NTRD	SLMA	58069	SLMA 3.375	3.37500	07/15/04	50,000,000.00	50,414,369.15	50,437,500.00
PSI	NTRD	SLMA	60380	SLMA 3.625	3.62500	09/30/04	31,720,000.00	32,180,401.75	32,175,975.00
		SLMA Total					439,735,000.00	442,054,752.89	442,474,371.88
PSI	NTRD	SLMD	56169	SLMA D/N	1.27000	03/23/04	50,000,000.00	49,961,194.44	49,970,000.00
PSI	NTRD	SLMD	56170	SLMA D/N	1.27000	03/23/04	12,000,000.00	11,990,686.67	11,992,800.00
PSI	NTRD	SLMD	57167	SLMA D/N	1.13000	05/18/04	50,000,000.00	49,877,583.33	49,895,000.00
PSI	NTRD	SLMD	57168	SLMA D/N	1.13000	05/18/04	20,000,000.00	19,951,033.33	19,958,000.00
		SLMD Total					132,000,000.00	131,780,497.77	131,815,800.00
PSI	NTRD	YANK1	57597	DEUTSCHE BK AG NY CD (CALLABLE)	1.05000	06/23/04	50,000,000.00	50,000,000.00	49,997,135.00
PSI	NTRD	YANK1	59592	BNP PARIBAS SF CD	1.10000	03/01/04	50,000,000.00	50,000,000.00	50,000,320.00
PSI	NTRD	YANK1	59658	TORONTO DOMINION BK NY CD	1.10000	04/05/04	25,000,000.00	25,000,242.16	25,001,775.00
PSI	NTRD	YANK1	59720	LLOYDS TSB BK PLC NY CD	1.14000	05/26/04	50,000,000.00	50,002,317.47	50,011,950.00
PSI	NTRD	YANK1	59765	BNP PARIBAS NY CD	1.12000	04/19/04	50,000,000.00	50,002,586.37	50,003,850.00
PSI	NTRD	YANK1	59882	RABOBANK NEDERLAND NY CD	1.13000	04/29/04	28,643,000.00	28,645,726.95	28,647,236.30
PSI	NTRD	YANK1	59888	BNP PARIBAS NY CD	1.09500	04/19/04	50,000,000.00	50,001,017.11	50,004,530.00
PSI	NTRD	YANK1	59969	BNP PARIBAS NY CD	1.09500	04/19/04	50,000,000.00	50,001,673.67	50,004,530.00
PSI	NTRD	YANK1	60023	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	50,000,000.00	50,005,013.78	50,022,860.00
PSI	NTRD	YANK1	60027	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	46,000,000.00	46,003,843.80	46,021,031.20
PSI	NTRD	YANK1	60039	ROYAL BK OF CANADA NY CD	1.06000	03/17/04	50,000,000.00	50,000,221.74	50,001,010.00
PSI	NTRD	YANK1	60046	TORONTO DOMINION BK NY CD	1.05500	03/04/04	50,000,000.00	50,000,020.80	50,000,015.00
PSI	NTRD	YANK1	60072	BNP PARIBAS SF CD	1.08500	05/05/04	50,000,000.00	50,000,896.64	50,004,085.00
PSI	NTRD	YANK1	60073	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	04/08/04	50,000,000.00	50,000,526.35	50,001,615.00
PSI	NTRD	YANK1	60080	ROYAL BK OF SCOTLAND PLC NY CD	1.06000	04/08/04	50,000,000.00	50,000,524.74	50,001,615.00
PSI	NTRD	YANK1	60115	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	50,000,000.00	50,009,959.93	50,022,860.00
PSI	NTRD	YANK1	60116	RABOBANK NEDERLAND NY CD	1.13000	06/30/04	12,000,000.00	12,002,390.39	12,005,486.40
PSI	NTRD	YANK1	60181	TORONTO DOMINION BK NY CD	1.05000	05/04/04	25,000,000.00	25,000,435.04	25,000,402.50
PSI	NTRD	YANK1	60195	ROYAL BK OF SCOTLAND PLC NY CD	1.15000	10/12/04	50,000,000.00	49,999,863.40	49,997,230.00
PSI	NTRD	YANK1	60211	ROYAL BK OF SCOTLAND PLC NY CD	1.26000	01/24/05	50,000,000.00	50,000,000.00	49,997,905.00
PSI	NTRD	YANK1	60221	LLOYDS TSB BK PLC NY CD	1.04000	05/20/04	50,000,000.00	49,999,990.02	49,999,870.00
PSI	NTRD	YANK1	60222	RABOBANK NEDERLAND NY CD	1.42000	12/27/04	50,000,000.00	50,085,954.31	50,079,075.00
PSI	NTRD	YANK1	60234	CIBC NY CD	1.03000	04/26/04	50,000,000.00	50,000,387.88	49,997,547.50
PSI	NTRD	YANK1	60247	ABN AMRO BK NV CHICAGO CD	1.26000	01/27/05	50,000,000.00	50,002,276.51	49,997,990.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	60257	LLOYDS TSB BK PLC NY CD	1.03500	05/26/04	50,000,000.00	50,000,595.18	49,999,270.00
PSI	NTRD	YANK1	60258	SVENSKA HANDELSBANKEN NY CD	1.07500	07/23/04	50,000,000.00	50,000,994.74	50,016,080.00
PSI	NTRD	YANK1	60270	SOCIETE GENERALE NA NY CD	1.40500	09/07/04	25,000,000.00	25,036,514.56	25,037,887.50
PSI	NTRD	YANK1	60271	SVENSKA HANDELSBANKEN NY CD	1.03000	04/20/04	50,000,000.00	49,999,983.67	49,999,920.00
PSI	NTRD	YANK1	60289	CIBC NY CD	1.03000	04/23/04	50,000,000.00	50,000,367.15	49,999,930.00
PSI	NTRD	YANK1	60327	ROYAL BK OF CANADA NY CD	1.38250	01/31/05	50,000,000.00	50,001,150.48	50,028,190.00
PSI	NTRD	YANK1	60368	LLOYDS TSB BK PLC NY CD	1.09500	08/03/04	25,000,000.00	25,000,535.28	25,000,467.50
PSI	NTRD	YANK1	60370	LLOYDS TSB BK PLC NY CD	1.10000	07/30/04	25,000,000.00	25,001,172.57	25,000,962.50
PSI	NTRD	YANK1	60397	SVENSKA HANDELSBANKEN NY CD	1.06000	06/04/04	25,000,000.00	25,001,304.97	24,999,952.50
PSI	NTRD	YANK1	60421	BK OF NOVA SCOTIA PORTLAND CD	1.24000	06/16/04	50,000,000.00	50,026,832.34	50,026,745.00
PSI	NTRD	YANK1	60545	ROYAL BK OF SCOTLAND PLC NY CD	1.25000	02/28/05	25,000,000.00	25,000,000.00	24,982,445.25
PSI	NTRD	YANK1	60568	RABOBANK NEDERLAND NV NY CD	1.25000	02/28/05	50,000,000.00	50,000,000.00	49,945,865.00
		YANK1 Total					1,561,643,000.00	1,561,835,320.00	1,561,859,639.15
				PSI-NTRD Total			**15,963,894,574.85**	**15,979,194,756.00**	**15,999,524,774.73**
				PSI-Historical Cost				**16,011,268,482.81**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AST	BOND	10283	U.S.T. BOND	10.37500	11/15/12	250,000.00	246,806.22	319,687.50
		BOND Total					250,000.00	246,806.22	319,687.50
	AST-ATTORNEY SETTLEMENT TRUST Total						**250,000.00**	**246,806.22**	**319,687.50**
SPI	BLPSI	TBIL	58766	UST BILL	0.99500	03/18/04	500,000.00	499,765.07	499,740.00
SPI	BLPSI	TBIL	59552	UST BILL	0.99500	05/27/04	500,000.00	498,797.71	498,825.00
SPI	BLPSI	TBIL	59689	UST BILL	0.91000	03/11/04	500,000.00	499,873.61	499,830.00
SPI	BLPSI	TBIL	59995	UST BILL	0.98500	07/01/04	500,000.00	498,330.97	498,370.00
SPI	BLPSI	TBIL	60137	UST BILL	0.94945	07/15/04	500,000.00	498,206.59	498,165.00
		TBIL Total					2,500,000.00	2,494,973.95	2,494,930.00
	BLPSI-BLP SCHOOLS SELF INS AUTHORITY Total						**2,500,000.00**	**2,494,973.95**	**2,494,930.00**
SPI	GF	1TRD	2581	FLYING TRIANGLE LOAN	5.50000	12/01/14	180,031.23	180,031.23	180,031.23
SPI	GF	1TRD	2822	FLYING TRIANGLE LOAN	5.50000	01/01/15	181,143.96	181,143.96	181,143.96
SPI	GF	1TRD	3187	FLYING TRIANGLE LOAN	5.50000	02/01/15	60,681.44	60,681.44	60,681.44
SPI	GF	1TRD	3463	FLYING TRIANGLE LOAN	5.50000	03/01/15	244,204.98	244,204.98	244,204.98
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	163,919.76	163,919.76	163,919.76
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	62,429.59	62,429.59	62,429.59
SPI	GF	1TRD	14688	FLYING TRIANGLE 1ST	5.50000	08/01/12	158,842.29	158,842.29	158,842.29
SPI	GF	1TRD	15858	FLYING TRIANGLE 1ST	5.50000	07/01/13	45,957.92	45,957.92	45,957.92
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	126,429.07	126,429.07	126,429.07
SPI	GF	1TRD	17270	FLYING TRIANGLE 1ST	5.50000	04/01/14	199,792.24	199,792.24	199,792.24
SPI	GF	1TRD	17567	FLYING TRIANGLE SLUSHER	4.50000	04/24/14	262,500.00	262,500.00	262,500.00
SPI	GF	1TRD	17795	FLYING TRIANGLE 1ST	5.50000	05/01/14	72,543.21	72,543.21	72,543.21
		1TRD Total					1,758,475.69	1,758,475.69	1,758,475.69
SPI	GF	2TRD	2538	ABALONE COVE LOAN	6.82500	12/01/04	13,991.57	13,991.57	13,991.57
		2TRD Total					13,991.57	13,991.57	13,991.57
SPI	GF	LTBD	7563	CI BOND 2608	7.00000	01/02/05	81,615.54	81,615.54	84,433.72
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,455,000.00	5,455,000.00	5,455,000.00
		LTBD Total					5,536,615.54	5,536,615.54	5,539,433.72
	GF-GENERAL FUNDTotal						**7,309,082.80**	**7,309,082.80**	**7,311,900.98**
SPI	LAUSDK	FFCB	55846	FFCB 2.375	2.37500	10/01/04	50,000,000.00	50,316,478.87	50,375,000.00
SPI	LAUSDK	FFCB	55847	FFCB 2.375	2.37500	10/01/04	36,308,000.00	36,531,384.97	36,580,310.00
		FFCB Total					86,308,000.00	86,847,863.84	86,955,310.00
SPI	LAUSDK	FHLB	55734	FHLB 1.875	1.87500	02/15/05	50,000,000.00	50,131,625.00	50,296,875.00
SPI	LAUSDK	FHLB	55735	FHLB 1.875	1.87500	02/15/05	33,230,000.00	33,317,477.97	33,427,303.13

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	LAUSDK	FHLB	55736	FHLB 1.875	1.87500	02/15/05	10,000,000.00	10,025,388.34	10,059,375.00
SPI	LAUSDK	FHLB	55739	FHLB 1.625	1.62500	04/15/05	48,400,000.00	48,410,809.96	48,596,625.00
SPI	LAUSDK	FHLB	55740	FHLB 1.625	1.62500	04/15/05	34,700,000.00	34,706,642.96	34,840,968.75
SPI	LAUSDK	FHLB	55741	FHLB (CALLABLE) 1.94	1.94000	06/10/05	50,000,000.00	50,000,000.00	50,015,625.00
SPI	LAUSDK	FHLB	55742	FHLB (CALLABLE) 1.94	1.94000	06/10/05	20,500,000.00	20,500,000.00	20,506,406.25
SPI	LAUSDK	FHLB	55743	FHLB (CALLABLE) 1.92	1.92000	05/10/05	50,000,000.00	50,000,000.00	50,015,625.00
		FHLB Total					296,830,000.00	297,091,944.23	297,758,803.13
SPI	LAUSDK	FHLM	55737	FHLMC 1.875	1.87500	01/15/05	43,000,000.00	43,128,911.60	43,241,875.00
SPI	LAUSDK	FHLM	55738	FHLMC 1.875	1.87500	01/15/05	50,000,000.00	50,149,897.21	50,281,250.00
SPI	LAUSDK	FHLM	55796	FHLMC 3.75	3.75000	04/15/04	26,140,000.00	26,221,229.07	26,229,856.25
SPI	LAUSDK	FHLM	55797	FHLMC 3.75	3.75000	04/15/04	25,000,000.00	25,077,686.57	25,085,937.50
SPI	LAUSDK	FHLM	55800	FHLMC 3.25	3.25000	11/15/04	50,000,000.00	50,650,022.73	50,734,375.00
SPI	LAUSDK	FHLM	55803	FHLMC 3.25	3.25000	11/15/04	39,500,000.00	40,013,517.95	40,080,156.25
SPI	LAUSDK	FHLM	55805	FHLMC 3.75	3.75000	04/15/04	25,000,000.00	25,078,274.25	25,085,937.50
SPI	LAUSDK	FHLM	55806	FHLMC 3.25	3.25000	05/20/04	21,450,000.00	21,542,789.66	21,553,897.37
		FHLM Total					280,090,000.00	281,862,329.04	282,293,284.87
SPI	LAUSDK	FNMA	55773	FNMA 1.875	1.87500	12/15/04	50,000,000.00	50,134,413.94	50,265,625.00
SPI	LAUSDK	FNMA	55774	FNMA 1.875	1.87500	12/15/04	40,300,000.00	40,408,337.64	40,514,093.75
SPI	LAUSDK	FNMA	55777	FNMA 1.84 (CALLABLE)	1.84000	05/12/05	30,000,000.00	30,000,000.00	30,009,375.00
SPI	LAUSDK	FNMA	55811	FNMA 3.00	3.00000	06/15/04	50,000,000.00	50,248,825.27	50,281,250.00
SPI	LAUSDK	FNMA	55812	FNMA 3.00	3.00000	06/15/04	17,000,000.00	17,084,600.59	17,095,625.00
		FNMA Total					187,300,000.00	187,876,177.44	188,165,968.75
SPI	LAUSDK	NOTE	55776	USTN 1.50	1.50000	02/28/05	43,500,000.00	43,515,377.46	43,649,531.25
SPI	LAUSDK	NOTE	55877	USTN 2.125	2.12500	08/31/04	50,000,000.00	50,230,294.17	50,265,625.00
SPI	LAUSDK	NOTE	55878	USTN 2.125	2.12500	08/31/04	37,300,000.00	37,471,799.45	37,498,156.25
SPI	LAUSDK	NOTE	55879	USTN 3.375	3.37500	04/30/04	50,000,000.00	50,185,688.41	50,203,125.00
SPI	LAUSDK	NOTE	55880	USTN 3.375	3.37500	04/30/04	3,000,000.00	3,011,141.30	3,012,187.50
SPI	LAUSDK	NOTE	55881	USTN 2.25	2.25000	07/31/04	50,000,000.00	50,221,189.48	50,265,625.00
SPI	LAUSDK	NOTE	55882	USTN 2.25	2.25000	07/31/04	37,000,000.00	37,163,680.21	37,196,562.50
SPI	LAUSDK	NOTE	55883	USTN 3.25	3.25000	05/31/04	8,100,000.00	8,142,380.66	8,145,562.50
		NOTE Total					278,900,000.00	279,941,551.14	280,236,375.00
SPI	LAUSDK	SLMA	55775	SLMA 2.00	2.00000	03/15/05	50,000,000.00	50,204,885.66	50,375,000.00
SPI	LAUSDK	SLMA	55798	SLMA 3.375	3.37500	07/15/04	50,000,000.00	50,383,862.07	50,437,500.00
SPI	LAUSDK	SLMA	55799	SLMA 3.375	3.37500	07/15/04	36,500,000.00	36,780,219.31	36,819,375.00
		SLMA Total					136,500,000.00	137,368,967.04	137,631,875.00
	LAUSDK-LAUSD MEASURE K Total						**1,265,928,000.00**	**1,270,988,832.73**	**1,273,041,616.75**
SPI	MAST	BOND	10524	USTB 10.375	10.37500	11/15/12	75,000.00	74,036.74	95,906.25

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	87,633.98	108,534.38
		BOND Total					160,000.00	161,670.72	204,440.63
		MAST-MGMT ATTORNEY SETTLEMENT TRUST Total					**160,000.00**	**161,670.72**	**204,440.63**
SPI	SANIT	FFCB	59996	FFCB 4.00 (CALLABLE)	4.00000	01/05/09	165,000.00	164,840.06	167,732.81
		FFCB Total					165,000.00	164,840.06	167,732.81
SPI	SANIT	FHLB	52120	FHLB 5.08 (CALLABLE)	5.08000	06/04/07	160,000.00	160,753.16	161,650.00
SPI	SANIT	FHLB	58460	FHLB 4.15 (CALLABLE)	4.15000	09/09/08	365,000.00	365,000.00	370,589.06
		FHLB Total					525,000.00	525,753.16	532,239.06
SPI	SANIT	FHLM	56081	FHLMC 3.83 (CALLABLE)	3.83000	04/08/08	182,000.00	182,000.00	182,536.90
		FHLM Total					182,000.00	182,000.00	182,536.90
SPI	SANIT	FNMA	43412	FNMA 7.125	7.12500	02/15/05	260,000.00	259,206.18	274,543.75
SPI	SANIT	FNMA	56407	FNMA 3.71 (CALLABLE)	3.71000	04/30/08	12,000.00	12,000.00	12,052.50
SPI	SANIT	FNMA	58039	FNMA 3.57 (CALLABLE)	3.57000	08/06/08	272,000.00	272,000.00	274,465.00
SPI	SANIT	FNMA	58661	FNMA 4.45 (CALLABLE)	4.45000	09/30/08	228,000.00	228,000.00	232,346.25
SPI	SANIT	FNMA	59555	FNMA 4.06 (CALLABLE)	4.06000	12/16/08	7,000.00	7,000.00	7,131.25
SPI	SANIT	FNMA	59962	FNMA 4.04 (CALLABLE)	4.04000	01/20/09	656,000.00	656,000.00	668,505.00
SPI	SANIT	FNMA	59998	FNMA 4.10 (CALLABLE)	4.10000	01/20/09	640,000.00	640,000.00	653,000.00
		FNMA Total					2,075,000.00	2,074,206.18	2,122,043.75
SPI	SANIT	NOTE	48628	USTN 6.50	6.50000	08/15/05	111,000.00	113,879.88	119,255.63
SPI	SANIT	NOTE	49241	USTN 4.625	4.62500	05/15/06	162,000.00	164,875.63	172,074.38
SPI	SANIT	NOTE	50261	USTN 3.50	3.50000	11/15/06	96,000.00	93,799.75	99,780.00
SPI	SANIT	NOTE	52121	USTN 4.375	4.37500	05/15/07	127,000.00	127,529.72	135,374.06
SPI	SANIT	NOTE	54206	USTN 7.00	7.00000	07/15/06	129,000.00	141,774.00	144,399.38
SPI	SANIT	NOTE	54207	USTN 5.75	5.75000	11/15/05	148,000.00	156,426.21	158,637.50
SPI	SANIT	NOTE	54208	USTN 3.25	3.25000	08/15/07	129,000.00	130,262.38	132,910.31
SPI	SANIT	NOTE	54304	USTN 5.875	5.87500	11/15/04	221,000.00	227,183.75	228,389.69
SPI	SANIT	NOTE	54317	USTN 3.50	3.50000	11/15/06	228,000.00	233,575.17	236,977.50
SPI	SANIT	NOTE	57736	USTN 2.875	2.87500	06/30/04	78,000.00	78,494.22	78,487.50
SPI	SANIT	NOTE	57737	USTN 2.125	2.12500	08/31/04	114,000.00	114,641.37	114,605.63
SPI	SANIT	NOTE	57738	USTN 2.00	2.00000	11/30/04	110,000.00	110,747.38	110,756.25
SPI	SANIT	NOTE	57739	USTN 1.625	1.62500	03/31/05	72,000.00	72,358.81	72,337.50
SPI	SANIT	NOTE	57740	USTN 6.25	6.25000	02/15/07	157,000.00	176,719.24	175,594.69
SPI	SANIT	NOTE	57741	USTN 4.375	4.37500	05/15/07	162,000.00	174,167.66	172,681.88
SPI	SANIT	NOTE	57742	USTN 3.00	3.00000	11/15/07	144,000.00	148,485.18	146,925.00
SPI	SANIT	NOTE	57743	USTN 3.00	3.00000	02/15/08	107,000.00	110,209.11	108,805.63
SPI	SANIT	NOTE	57744	USTN 2.625	2.62500	05/15/08	107,000.00	108,481.81	106,899.69
SPI	SANIT	NOTE	57745	USTN 1.25	1.25000	05/31/05	72,000.00	72,029.11	72,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	NOTE	57746	USTN 1.125	1.12500	06/30/05	97,000.00	96,781.38	96,818.13
SPI	SANIT	NOTE	57747	USTN 5.75	5.75000	11/15/05	87,000.00	93,374.02	93,253.13
SPI	SANIT	NOTE	57748	USTN 5.625	5.62500	02/15/06	110,000.00	118,875.80	118,525.00
SPI	SANIT	NOTE	57749	USTN 2.00	2.00000	05/15/06	121,000.00	122,241.82	121,680.63
SPI	SANIT	NOTE	57750	USTN 7.00	7.00000	07/15/06	165,000.00	185,464.35	184,696.88
SPI	SANIT	NOTE	57751	USTN 3.50	3.50000	11/15/06	183,000.00	191,497.48	190,205.63
SPI	SANIT	NOTE	57752	USTN 3.25	3.25000	08/15/07	143,000.00	148,822.45	147,334.69
SPI	SANIT	NOTE	57773	USTN 1.125	1.12500	06/30/05	111,000.00	110,727.74	110,791.88
		NOTE Total					3,491,000.00	3,623,425.42	3,650,198.19
	SANIT-SANITATION DISTRICT Total						**6,438,000.00**	**6,570,224.82**	**6,654,750.71**
SPI	SCAQM	CTDQ	27969	S OF C LAIF	0.00000	12/31/04	2,148,550.46	2,148,550.46	2,148,550.46
SPI	SCAQM	CTDQ	28730	S OF C LAIF	0.00000	12/31/04	141,252.84	141,252.84	141,252.84
SPI	SCAQM	CTDQ	29584	S OF C LAIF	0.00000	12/31/04	274,110.95	274,110.95	274,110.95
SPI	SCAQM	CTDQ	30644	S OF C LAIF	0.00000	12/31/04	272,689.71	272,689.71	272,689.71
SPI	SCAQM	CTDQ	31540	S OF C LAIF	0.00000	12/31/04	275,823.70	275,823.70	275,823.70
SPI	SCAQM	CTDQ	32360	S OF C LAIF	0.00000	12/31/04	277,370.57	277,370.57	277,370.57
SPI	SCAQM	CTDQ	33313	S OF C LAIF	0.00000	12/31/04	269,070.75	269,070.75	269,070.75
SPI	SCAQM	CTDQ	34065	S OF C LAIF	0.00000	12/31/04	276,868.88	276,868.88	276,868.88
SPI	SCAQM	CTDQ	34956	S OF C LAIF	0.00000	12/31/04	280,284.81	280,284.81	280,284.81
SPI	SCAQM	CTDQ	35632	S OF C LAIF	0.00000	12/31/04	283,977.33	283,977.33	283,977.33
SPI	SCAQM	CTDQ	36440	S OF C LAIF	0.00000	12/31/04	275,858.99	275,858.99	275,858.99
SPI	SCAQM	CTDQ	37297	S OF C LAIF	0.00000	12/31/04	278,589.62	278,589.62	278,589.62
SPI	SCAQM	CTDQ	38232	S OF C LAIF	0.00000	12/31/04	284,655.28	284,655.28	284,655.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/04	4,998,000.00	4,998,000.00	4,998,000.00
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/04	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/04	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/04	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/04	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/04	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/04	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/04	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/04	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/04	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/04	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/04	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/04	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/04	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/04	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/04	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/04	218,395.70	218,395.70	218,395.70

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/04	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/04	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/04	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/04	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/04	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/04	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/04	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/04	154,317.15	154,317.15	154,317.15
		CTDQ Total					39,450,626.06	39,450,626.06	39,450,626.06
		SCAQM-SOUTH COAST AIR QUALITY MGMT Total					**39,450,626.06**	**39,450,626.06**	**39,450,626.06**
SPI	SCP61	FHLB	58440	FHLB 2.15 (CALLABLE)	2.15000	09/09/05	5,000,000.00	4,999,809.51	5,001,562.50
		FHLB Total					5,000,000.00	4,999,809.51	5,001,562.50
		SCP61-SCAQMD GENERAL FUND Total					**5,000,000.00**	**4,999,809.51**	**5,001,562.50**
SPI	SCP6F	FHLB	58462	FHLB 2.65 (CALLABLE)	2.65000	03/17/06	2,500,000.00	2,500,000.00	2,501,562.50
		FHLB Total					2,500,000.00	2,500,000.00	2,501,562.50
		SCP6F-SCAQMD MOBILE SOURCE AIR Total					**2,500,000.00**	**2,500,000.00**	**2,501,562.50**
SPI	SCU5F	FHLB	58461	FHLB 2.65 (CALLABLE)	2.65000	03/17/06	2,500,000.00	2,500,000.00	2,501,562.50
		FHLB Total					2,500,000.00	2,500,000.00	2,501,562.50
		SCU5F-SCAQMD CLEAN FUEL PROGRAM FUND Total					**2,500,000.00**	**2,500,000.00**	**2,501,562.50**
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/04	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/04	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/04	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/04	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/04	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/04	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/04	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/04	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/04	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/04	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/04	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/04	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/04	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/04	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/04	128,393.89	128,393.89	128,393.89

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/04	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/04	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/04	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/04	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/04	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/04	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/04	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/04	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/04	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/04	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/04	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/04	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/04	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/04	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/04	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/04	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/04	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/04	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/04	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/04	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/04	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/04	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/04	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/04	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/04	44,644.62	44,644.62	44,644.62
		CTDQ Total					11,413,236.50	11,413,236.50	11,413,236.50
	SLIM-SCHOOLS LINKED INSURANCE MGMT Total						**11,413,236.50**	**11,413,236.50**	**11,413,236.50**
SPI	SSTF	BOND	40242	USTBOND 11.25	11.25000	02/15/15	225,000.00	229,524.18	366,609.38
		BOND Total					225,000.00	229,524.18	366,609.38
	SSTF-SILCOTT SETTLEMENT TRUST FUND Total						**225,000.00**	**229,524.18**	**366,609.38**
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/04	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/04	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/04	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/04	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/04	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/04	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/04	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/04	109,642.78	109,642.78	109,642.78

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 29, 2004
Fund: Special Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID		Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	29586	S OF C LAIF		0.00000	12/31/04	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF		0.00000	12/31/04	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF		0.00000	12/31/04	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF		0.00000	12/31/04	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF		0.00000	12/31/04	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF		0.00000	12/31/04	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF		0.00000	12/31/04	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF		0.00000	12/31/04	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF		0.00000	12/31/04	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF		0.00000	12/31/04	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF		0.00000	12/31/04	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF		0.00000	12/31/04	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF		0.00000	12/31/04	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF		0.00000	12/31/04	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF		0.00000	12/31/04	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF		0.00000	12/31/04	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF		0.00000	12/31/04	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF		0.00000	12/31/04	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF		0.00000	12/31/04	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF		0.00000	12/31/04	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF		0.00000	12/31/04	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF		0.00000	12/31/04	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF		0.00000	12/31/04	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF		0.00000	12/31/04	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF		0.00000	12/31/04	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF		0.00000	12/31/04	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF		0.00000	12/31/04	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF		0.00000	12/31/04	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF		0.00000	12/31/04	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF		0.00000	12/31/04	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF		0.00000	12/31/04	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF		0.00000	12/31/04	43,670.82	43,670.82	43,670.82
		CTDQ Total						11,164,289.62	11,164,289.62	11,164,289.62
		WASIA-WHITTIER AREA SCHOOLS INS AUTHORITY Total						**11,164,289.62**	**11,164,289.62**	**11,164,289.62**
					SPI Total			**1,354,838,234.98**	**1,360,029,077.11**	**1,362,426,775.63**
					SPI-Historical Cost				**1,371,835,483.11**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/04
TRUSTEE: BANKERS TRUST CORP.
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	$7,591,177.08
	BANKERS TRUST CORP. - TRUSTEE TOTAL	$7,591,177.08 (1)

NOTE:
(1) January 31, 2004
(2) December 31, 2004
(3) August 31, 2003
(4) May 31, 2003
(5) April 30, 2003

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/04
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/85	ANDERSON GALLERY & JAPANESE PAV. MUSEUM	$1,929,844.58
12/11/96	CFD #2/CI 2656-M SERIES A & B	1,031,842.98
	FLOOD CONTROL REFUNDING SER 2003A	56,129.74
	HIGH DESERT HOSPITAL	0.00
05/15/93	LANCASTER FIRE DEPARTMENT	2,224,736.37
12/09/99	LANCASTER LIBRARY	355,715.35
05/01/93	LANCASTER SHERIFF	2,605,571.14
08/01/93	LOS ANGELES COUNTY FLOOD CONTROL REFUNDING	0.00
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	2,791,368.33
05/01/96	LOS ANGELES COUNTY PENSION OBLIGATION REFUNDING	52,304,781.15
10/15/96	MULTIPLE CAP V SER A	5,831,762.84
06/03/97	MULTIPLE CAP V SER B	10,705,422.92
04/01/00	MULTIPLE CAP VI SER A	12,885,448.94
08/13/87	PITCHESS RANCHO CO-GENERATION PROJECT	0.00
02/01/87	PUBLIC PROPERTIES 1987 (LACERA)	27,668,605.95
11/01/00	LAC-CAL 2000, SER A	911,347.33
	C.I. 2658M	231,579.93
	BNY WESTERN TRUST - TRUSTEE SUBTOTAL	$121,534,157.55 (1)

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/04
TRUSTEE: BNY WESTERN TRUST
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	L.A. COUNTY SCHOOLS PFP 1998 SER B	1,151.03
	ROSEMEAD ELEM SD COP 1996	194,200.17
	LACOE PROJ AND LEASE PYMT FD	258,308.16
	LACCD 2003 SER A, B & C INT FD	1.00
	BNY WESTERN TRUST - SCHOOLS SUBTOTAL	453,660.36
	BNY WESTERN TRUST - TRUSTEE TOTAL	$121,987,817.91

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/04
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
11/01/00	ANTELOPE VALLEY COURTHOUSE 2000 COP SERIES A	$16,659,000.07
12/01/98	DISNEY PROJECT (Partial Refund), 1998	6,257,567.55
02/09/93	DISNEY PROJECT, 1993	7,162,883.88
	LAC-CAL 2002, SER A	1,005,901.04
07/01/93	MARINA DEL REY FINANCING, SERIES A	22,763,437.62
11/01/97	MASTER REFUNDING 1997, SERIES A	35,768,499.82
12/09/92	MASTER REFUNDING PROJECT, 1992	12,148,507.77
	MASTER REFUNDING 2002, SERIES A	3,022,562.32
12/01/93	MULTIPLE CAPITAL FACILITIES PROJECT IV	29,418,953.33
12/11/96	COMMUNITY FACILITIES DIST. NO. 2	1,336,589.92
	COMMUNITY FACILITIES DIST. NO. 3	12,204,633.84
05/19/94	COMMUNITY FACILITIES DIST. NO. 5	10,911,935.44
	ENERGY SAVING EQUIPMENT PROJECT 1995	0.00
08/01/96	MASTER REFUNDING PROJECT 1996 SER A & B	103,522,233.16
1994	PENSION OBLIGATION BONDS 1994 SER A, C & D	218,647,934.19
11/19/97	REGIONAL PARK & OPEN SPACE DIST AUTHORITY FUNDS	136,939,913.82
	U.S. BANK TRUST - TRUSTEE TOTAL	$617,770,553.77 (1)

ISSUE DATE	FUND TITLE	FUND BALANCE	
	ABC USD 1997 SER B	$0.00	
	ABC USD 2003 GO REF SER A	18,952,171.98	
	ACTON AGUA DULCE 1999A COP	180,922.98	
	ARCADIA USD 1993A GOB	0.00	
	ALHAMBRA CITY ELEM 1999A GOB	0.00	
	AZUSA USD 2002 SER A	0.00	(1)
	BEVERLY HILLS USD 1995A GOB	12,654,359.96	(5)
	CENTINELA VALLEY UNION HSD GOB 2000 A&B	19,423,849.67	
	CENTINELA VALLEY UNION SD GOB 2002 A	0.00	
	CULVER CITY SD ELEC96 SER 1999	0.00	
	DOWNEY USD GOB 96 SER A	1.00	
	DOWNEY USD GOB 96 SER D	0.00	
	DUARTE USD 1998 SER B & C	0.00	
	INGLEWOOD USD 2000 COP SER B	24,859.41	
	L.A. COUNTY SCHOOLS PFP 1999 COP SER A	376.29	
	L.A. COUNTY SCHOOLS PFP 2000 COP SER A	1,066,490.37	
	L.A. COUNTY SCHOOLS PFP 2000 COP SER C	0.09	
	LANCASTER SD ELEC 1999 SER A	0.00	
	LAS VIRGENES USD ELEC 1997 SER A, B AND D	14,827,297.57	
	U.S. BANK SCHOOLS - SUB TOTAL	$67,130,329.32	

ISSUE DATE	FUND TITLE	FUND BALANCE	
	LITTLE LAKE SD 1993	0.00	
	LITTLE LAKE SD 2000 SER A	0.00	
	LITTLE LAKE SD 2002 SER B	0.00	(1)
	LONG BEACH COP 1992 SER A 1997	0.00	(4)
	LONG BEACH USD GOB ELEC 1999 SER A & B	0.00	
	PASADENA USD ELEC 1997 SER B	0.00	
	PASADENA CCD GOB ELEC 2002 SER A	258,641.16	(2)
	POMONA USD GOB 2000 SER A	0.00	
	POMONA USD 1991	0.00	(1)
	POMONA USD GOB SER A,B,C,D 1998	24,417,005.37	
	POOLED CAP. PROJ. LOCAL AGENCIES 1997 SER A	0.00	
	POOLED CAP. PROJ. LYNWOOD 1997 SER C	117.97	
	POOLED CAP. PROJ. MONTEBELLO 1998 SER A	8.04	
	POOLED TRAN 2000-2001COST OF DELIVERY	0.00	
	U.S. BANK SCHOOLS - SUB TOTAL	$24,675,772.54	

ISSUE DATE	FUND TITLE	FUND BALANCE	
	SANTA CLARITA CCD GOB ELEC 2001 SER 2002	0.00	
	SANTA MONICA/MALIBU USD SER 1999	0.00	
	SANTA MONICA/MALIBU USD SER 2001	0.00	
	SANTA MONICA COMMUNITY COLLEGE 1992A	0.00	(1)
	SANTA MONICA COMMUNITY COLLEGE 2002 SER A	0.00	(1)
	SAUGUS UNION HSD 1993A GOB	0.00	
	SOUTH PASADENA USD ELEC 1995 SER C	0.00	
	SUPERINTENDENT OF SCHOOLS 1998 SER A	0.00	
	WALNUT VALLEY USD GOB 2000 SER A	0.00	
	WEST COVINA 2000 GOB SER A, B & C	19,738,382.49	(3)
	WEST COVINA GOB REFUNDING SER A	0.00	
	WHITTIER CITY SD GOB 2000 ELEC SER B & C	0.00	
	WHITTIER UNION HSD ELEC 1999 SER A	0.00	
	WISEBURN SD ELEC 1997 SER 1999 A	0.00	
	U.S. BANK SCHOOLS - SUB TOTAL	$19,738,382.49	
	U.S. BANK SCHOOLS - TOTAL	$111,544,484.35	

ISSUE DATE	FUND TITLE	FUND BALANCE
HORIZONS - DEFERRED COMPENSATION & THRIFT ACCOUNT		
	Artisan Mid Cap Fund	$29,519,864.49
	Washington Mutual Bank Fund	64,478,839.24
	Los Angeles County Stable Income Fund	1,471,865,084.83
	Los Angeles County Investment Fund	5,514,496.69
	LA High Yield Bond Fund Holding Account	1,299.05
	Small Cap Equity Managed by Brandywine	220,105,831.51
	Capital Guardian International (NON US)	12,408,979.55
	Delaware International Equity Fund	62,895,474.04
	DIA Medium Size Company fund	379,983,160.50
	Pre-Assembled Portfolio A	26,752,059.18
	Pre-Assembled Portfolio B	14,800,275.04
	Pre-Assembled Portfolio C	35,113,925.95
	Pre-Assembled Portfolio D	151,850,413.30
	Pre-Assembled Portfolio E	68,780,082.94
	State Street S & P 500 Flagship Series C	480,993,949.03
	Pimco High Yield Fund-Institutional	26,077,179.21
		$3,051,140,914.55

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/04
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	84,741.92
	SPECIAL SAFEKEEPING (KNOX-KEENE)	303,508.83
	SPECIAL SAFEKEEPING II (PHILIP MORRIS)	202,052,085.43
	TREASURER TOTAL	202,440,336.18

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	$61,455,000.00
	CASH AND EQUIVALENTS	21,329.58
	PFM - TRUSTEE TOTAL	$61,476,329.58

ISSUE DATE	FUND TITLE	FUND BALANCE
LOS ANGELES UNIFIED SCHOOL DISTRICT - Annuity Reserve Fund		
	INVESTMENTS	$0.00
	CASH EQUIVALENTS	7,600,147.70
	TCW - TOTAL MANAGED FUNDS	$7,600,147.70

ISSUE DATE	FUND TITLE	FUND BALANCE	
	LAC-CAL 1998, SERIES B	936,683.09	(1)
	LAC-CAL 2001, SERIES A	1,019,254.42	(1)
	EAST WHITTIER CITY SD 1997 SER A	1.00	
		$1,955,938.51	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/29/04
TRUSTEE: WELLS FARGO BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/27/93	CONCERT HALL GIFT ASSIGNMENT	$4,709,018.77
11/01/99	LAC-CAL 1999, SERIES A	1,016,923.49
	WELLS FARGO BANK - TRUSTEE TOTAL	$5,725,942.26 (1)

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/29/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
CORPORATE AND AGENCY ISSUED-							
CDFM -							
57864	CHASE MAN BK USA FRN CD	1.06	07/07/04	50,000,000.00	50,000,000.00	30,880.21	Coupon rate=1-month US$LIBOR -4bp. Cert of Deposit.
57865	CHASE MAN BK USA FRN CD	1.06	07/07/04	35,000,000.00	35,000,000.00	21,616.15	Coupon rate=1-month US$LIBOR -4bp. Cert of Deposit.
CDFM Totals:				**85,000,000.00**	**85,000,000.00**	**52,496.36**	
CNFM -							
49574	CITIGROUP INC FRN	1.33	03/09/04	37,222,000.00	37,222,658.72	28,850.93	Coupon rate=1-month US$LIBOR plus 23bp. Mod follow bus day cnvtn: US.
51159	GECC FRN	1.30	03/15/05	25,000,000.00	25,002,662.40	69,246.53	Cpn rate=3mo US$LIBOR +12.5bp. Iss undr globl MTN Prog.Ser A.Short 1st cpn.
CNFM Totals:				**62,222,000.00**	**62,225,321.12**	**98,097.46**	
FRAQ-							
54545	FHLB (CALLABLE)	1.56	03/23/05	50,000,000.00	50,000,000.00	149,500.00	Cpn rate=3mo US$LIBOR +39bp to 03/04 Qtrly (Act/360); thereafter 3.0% (30/360).
55240	FHLB (CALLABLE)	1.36	08/19/05	50,000,000.00	50,000,000.00	20,777.78	Cpn rate=3mo US$LIBOR +24bp (Act/360) to 05/04; thereafter 3.25% (30/360).
55521	FHLB (CALLABLE)	1.55	12/14/05	50,000,000.00	50,000,000.00	167,375.00	Cpn rate=3mo US$LIBOR +37.5bp (Act/360) to 06/04; thereafter 3% (30/360).
55479	SLMA (CALLABLE)	1.47	12/15/05	50,000,000.00	50,000,000.00	157,208.33	Cpn rate=3mo US$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
55480	SLMA (CALLABLE)	1.47	12/15/05	50,000,000.00	50,000,000.00	157,208.33	Cpn rate=3mo US$LIBOR +30bp (Act/360) to 03/04; thereafter 3% (30/360).
FRAQ Totals:				**250,000,000.00**	**250,000,000.00**	**652,069.44**	
FRAQ2-							
52896	FHLB	1.18	08/05/04	50,000,000.00	49,989,261.29	42,611.11	Cpn rate=3mo US$LIBOR +5bp. Iss'r Opt to flip cpn to 3.75% on 8/5/03. Unsec'd.
59159	FNMA (CALLABLE)	2.02	05/03/06	50,000,000.00	50,000,000.00	78,555.56	Cpn rate=3mo US$LIBOR +89bp to 11/04; thereafter 3%. Unsec'd. Book entry.
57338	FHLB (CALLABLE)	1.57	06/16/06	50,000,000.00	50,000,000.00	163,333.33	Cpn rate=3mo US$LIBOR +40bp to 6/04; thereafter 2.27%. Unsec'd. Book-entry.
58481	FHLB (CALLABLE)	1.43	09/08/06	50,000,000.00	50,000,000.00	164,847.22	Cpn rate=3mo US$LIBOR +25bp Max cpn=5% Min cpn=0% Unsec'd. Book entry.
58577	FHLB (CALLABLE)	1.47	09/18/06	50,000,000.00	50,000,000.00	149,041.67	Cpn rate=3mo US$LIBOR +30bp Max cpn=5%. Book entry.
59282	FNMA (CALLABLE)	2.02	05/19/06	50,000,000.00	50,000,000.00	33,666.67	Cpn rate=3mo US$LIBOR +90bp to 11/04; thereafter 3%. Unsec'd. Book entry.
60296	FNMA (CALLABLE)	1.52	02/17/06	50,000,000.00	50,000,000.00	29,592.11	Cpn rate=3mo US$LIBOR +40bp to 02/05; thereafter 2.5%. Unsec'd. Book entry.
FRAQ2 Totals:				**350,000,000.00**	**349,989,261.29**	**661,647.67**	
	CORPORATE AND AGENCY ISSUED TOTAL			**747,222,000.00**	**747,214,582.41**	**1,464,310.93**	
LOS ANGELES COUNTY ISSUED -							
BAN - LACCAL BANS							
54350	LACCAL BANS	4.00	06/30/05	10,000,000.00	10,000,000.00	65,555.56	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted
57259	LACCAL BANS	1.51	06/30/05	5,000,000.00	5,000,000.00	12,381.81	on Jan 2 and July 1. Interest accrued to that point will be payable on
59257	LACCAL BANS	1.51	06/30/06	5,000,000.00	5,000,000.00	12,381.81	that date. Reset to Bank of America prime rate on the 3rd reset date.
60180	LACCAL BANS	1.46	06/30/06	5,000,000.00	5,000,000.00	9,125.00	
BAN Totals:				**25,000,000.00**	**25,000,000.00**	**99,444.18**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/29/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
COP1 - LACCAL MARINA DEL REY SER C							
18535	LACCAL MARINA DEL REY SER C	4.91	08/01/07	15,277,682.84	15,277,682.84	62,447.53	Annual reset based on current 10-year Treasury yield plus 50bp, or 3-month
58328	LACCAL MARINA DEL REY SER C	4.91	08/01/07	380.68	380.68	1.56	LIBOR plus 50bp with semi-annual payments.
28344	LACCAL MARINA DEL REY SER C	4.91	08/01/07	318.47	318.47	1.30	
28369	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,360.01	1,360.01	5.56	
58384	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,022.06	1,022.06	4.18	
58425	LACCAL MARINA DEL REY SER C	4.91	08/01/07	357.01	357.01	1.46	
58439	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,664.94	1,664.94	6.81	
58457	LACCAL MARINA DEL REY SER C	4.91	08/01/07	746.67	746.67	3.05	
58472	LACCAL MARINA DEL REY SER C	4.91	08/01/07	178.24	178.24	0.73	
58499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,789.12	1,789.12	7.31	
58522	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,970.18	1,970.18	8.05	
58614	LACCAL MARINA DEL REY SER C	4.91	08/01/07	454.39	454.39	1.86	
58632	LACCAL MARINA DEL REY SER C	4.91	08/01/07	794.94	794.94	3.25	
58667	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,575.60	1,575.60	6.44	
58698	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,944.70	1,944.70	7.95	
58714	LACCAL MARINA DEL REY SER C	4.91	08/01/07	272.71	272.71	1.11	
58731	LACCAL MARINA DEL REY SER C	4.91	08/01/07	305.62	305.62	1.25	
58754	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,196.02	1,196.02	4.89	
58842	LACCAL MARINA DEL REY SER C	4.91	08/01/07	120.21	120.21	0.49	
58860	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,085.02	1,085.02	4.44	
58865	LACCAL MARINA DEL REY SER C	4.91	08/01/07	375.68	375.68	1.54	
58898	LACCAL MARINA DEL REY SER C	4.91	08/01/07	140.88	140.88	0.58	
58916	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,142.82	1,142.82	4.67	
58934	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,401.31	1,401.31	5.73	
58956	LACCAL MARINA DEL REY SER C	4.91	08/01/07	311.45	311.45	1.27	
58990	LACCAL MARINA DEL REY SER C	4.91	08/01/07	289.40	289.40	1.18	
59084	LACCAL MARINA DEL REY SER C	4.91	08/01/07	70.88	70.88	0.29	
59122	LACCAL MARINA DEL REY SER C	4.91	08/01/07	135.31	135.31	0.55	
59143	LACCAL MARINA DEL REY SER C	4.91	08/01/07	56,012.03	56,012.03	228.95	
59157	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,274.47	1,274.47	5.21	
59215	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,123.79	1,123.79	4.59	
59229	LACCAL MARINA DEL REY SER C	4.91	08/01/07	531.68	531.68	2.17	
59331	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,213.71	1,213.71	4.96	
59370	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,915.76	1,915.76	7.83	
59432	LACCAL MARINA DEL REY SER C	4.91	08/01/07	666.92	666.92	2.73	
59449	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,002.53	1,002.53	4.10	
59473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	168.33	168.33	0.69	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/29/04
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Accrued Interest	Reset Provisions
59499	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,730.20	2,730.20	11.16	
59500	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,086.12	2,086.12	8.53	
59546	LACCAL MARINA DEL REY SER C	4.91	08/01/07	9,719.68	9,719.68	39.73	
59571	LACCAL MARINA DEL REY SER C	4.91	08/01/07	108.40	108.40	0.44	
59583	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,205.41	1,205.41	4.93	
59594	LACCAL MARINA DEL REY SER C	4.91	08/01/07	130.74	130.74	0.53	
59638	LACCAL MARINA DEL REY SER C	4.91	08/01/07	773.10	773.10	3.16	
59655	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,494.81	1,494.81	6.11	
59660	LACCAL MARINA DEL REY SER C	4.91	08/01/07	212.74	212.74	0.87	
59688	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,000.00	4,000.00	16.35	
59716	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,881.07	3,881.07	15.86	
59743	LACCAL MARINA DEL REY SER C	4.91	08/01/07	461.51	461.51	1.89	
59784	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,351.18	1,351.18	5.52	
59855	LACCAL MARINA DEL REY SER C	4.91	08/01/07	588.15	588.15	2.40	
59893	LACCAL MARINA DEL REY SER C	4.91	08/01/07	4,035.89	4,035.89	16.50	
59906	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,947.01	1,947.01	7.96	
59926	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,632.46	1,632.46	6.67	
59960	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,566.97	5,566.97	22.75	
59994	LACCAL MARINA DEL REY SER C	4.91	08/01/07	498.39	498.39	2.04	
60022	LACCAL MARINA DEL REY SER C	4.91	08/01/07	232.14	232.14	0.95	
60041	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,119.68	1,119.68	4.58	
60049	LACCAL MARINA DEL REY SER C	4.91	08/01/07	2,036.25	2,036.25	8.32	
60074	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,074.48	1,074.48	4.39	
60087	LACCAL MARINA DEL REY SER C	4.91	08/01/07	509.80	509.80	2.08	
60193	LACCAL MARINA DEL REY SER C	4.91	08/01/07	820.69	820.69	3.35	
60227	LACCAL MARINA DEL REY SER C	4.91	08/01/07	557.17	557.17	2.28	
60235	LACCAL MARINA DEL REY SER C	4.91	08/01/07	320.01	320.01	1.31	
60295	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,460.93	1,460.93	5.97	
60399	LACCAL MARINA DEL REY SER C	4.91	08/01/07	497.35	497.35	1.49	
60431	LACCAL MARINA DEL REY SER C	4.91	08/01/07	534.55	534.55	1.46	
60473	LACCAL MARINA DEL REY SER C	4.91	08/01/07	679.76	679.76	1.20	
60514	LACCAL MARINA DEL REY SER C	4.91	08/01/07	5,041.30	5,041.30	5.50	
60524	LACCAL MARINA DEL REY SER C	4.91	08/01/07	3,828.41	3,828.41	3.65	
60541	LACCAL MARINA DEL REY SER C	4.91	08/01/07	1,172.29	1,172.29	0.96	
COP1 Totals:				**15,425,305.02**	**15,425,305.02**	**63,017.15**	
	LOS ANGELES COUNTY ISSUED TOTAL			**40,425,305.02**	**40,425,305.02**	**162,461.33**	
NTRD - PSI NON-TRADING Total:				**787,647,305.02**	**787,639,887.43**	**1,626,772.26**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 02/28/04
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
54350	LACCAL	11/15/02	10,000,000.00	4.000%
57259	LACCAL	05/30/03	5,000,000.00	1.511%
59257	LACCAL	10/29/03	5,000,000.00	1.511%
60180	LACCAL	01/16/04	5,000,000.00	1.460%
			25,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of February 28, 2004
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,296,835,320.00	106.20 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	3,067,694,574.93	20.97 DAYS	0.00	0.00 DAYS
GOVERNMENTS	4,662,792,608.39	277.58 DAYS	0.00	0.00 DAYS
AGENCIES	5,431,381,750.24	417.58 DAYS	0.00	0.00 DAYS
MUNICIPALS	40,425,305.02	868.05 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	397,225,943.42	217.30 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	78,000,000.00	1.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	4,839,254.00	14.00 DAYS	0.00	0.00 DAYS
TOTAL	$15,979,194,756.00	249.83 DAYS	0.00	0.00 DAYS

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 29, 2004
Attachment XV

Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
NTRD							
1 to 30 Days	03/01/04 - 03/30/04	3,275,603,254.00	20.52	20.52	3,274,925,720.57	20.49	20.49
31 to 60 Days	03/31/04 - 04/29/04	1,420,988,000.00	8.90	29.42	1,421,714,414.71	8.90	29.39
61 to 90 Days	04/30/04 - 05/29/04	1,665,119,000.00	10.43	39.85	1,666,373,733.03	10.43	39.82
91 to 120 Days	05/30/04 - 06/28/04	701,000,000.00	4.39	44.24	700,485,202.46	4.38	44.20
121 to 180 days	06/29/04 - 08/27/04	916,700,000.00	5.74	49.98	919,839,870.27	5.76	49.96
181 to 270 Days	08/28/04 -11/25/04	1,609,129,000.00	10.08	60.06	1,614,519,539.26	10.10	60.06
271 to 365 Days	11/26/04 - 02/28/05	2,577,780,000.00	16.15	76.21	2,585,308,358.02	16.18	76.24
1 to 1.5 YEARS	03/01/05 - 08/29/05	1,070,095,000.00	6.70	82.91	1,069,600,849.39	6.70	82.94
1.5 to 2 YEARS	08/30/05 - 02/28/06	1,912,496,666.67	11.98	94.89	1,911,558,097.34	11.96	94.90
2 to 3 YEARS	02/28/06 - 02/28/07	799,106,000.00	5.01	99.90	798,991,361.72	5.00	99.90
3 to 4 YEARS	02/28/07 - 02/29/08	15,425,305.02	0.10	100.00	15,425,305.02	0.10	100.00
4 to 5 YEARS	02/29/08 - 02/29/09	452,349.16	0.00	100.00	452,304.21	0.00	100.00
Portfolio Total:		**$15,963,894,574.85**			**$15,979,194,756.00**		
AST							
5 to 10 YEARS	02/28/09 - 02/28/14	250,000.00	100.00	100.00	246,806.22	100.00	100.00
Portfolio Total:		**$250,000.00**			**$246,806.22**		
BLPSI							
1 to 30 Days	03/01/04 - 03/30/04	1,000,000.00	40.00	40.00	999,638.68	40.10	40.10
61 to 90 Days	04/30/04 - 05/29/04	500,000.00	20.00	60.00	498,797.71	20.00	60.10
121 to 180 Days	06/29/04 - 08/27/04	1,000,000.00	40.00	100.00	996,537.56	39.90	100.00
Portfolio Total:		**$2,500,000.00**			**$2,494,973.95**		
GF							
271 to 365 Days	11/26/04 - 02/28/05	95,607.11	1.30	1.30	95,607.11	1.30	1.30
5 to 10 YEARS	02/28/09 - 02/28/14	393,658.87	5.40	6.70	393,658.87	5.40	6.70
10 + YEARS	02/28/14 - 02/28/54	6,819,816.82	93.30	100.00	6,819,816.82	93.30	100.00
Portfolio Total:		**$7,309,082.80**			**$7,309,082.80**		
LAUSDK							
31 to 60 Days	03/31/04 - 04/29/04	76,140,000.00	6.00	6.00	76,377,189.89	6.00	6.00
61 to 90 Days	04/30/04 - 05/29/04	74,450,000.00	5.90	11.90	74,739,619.37	5.90	11.90

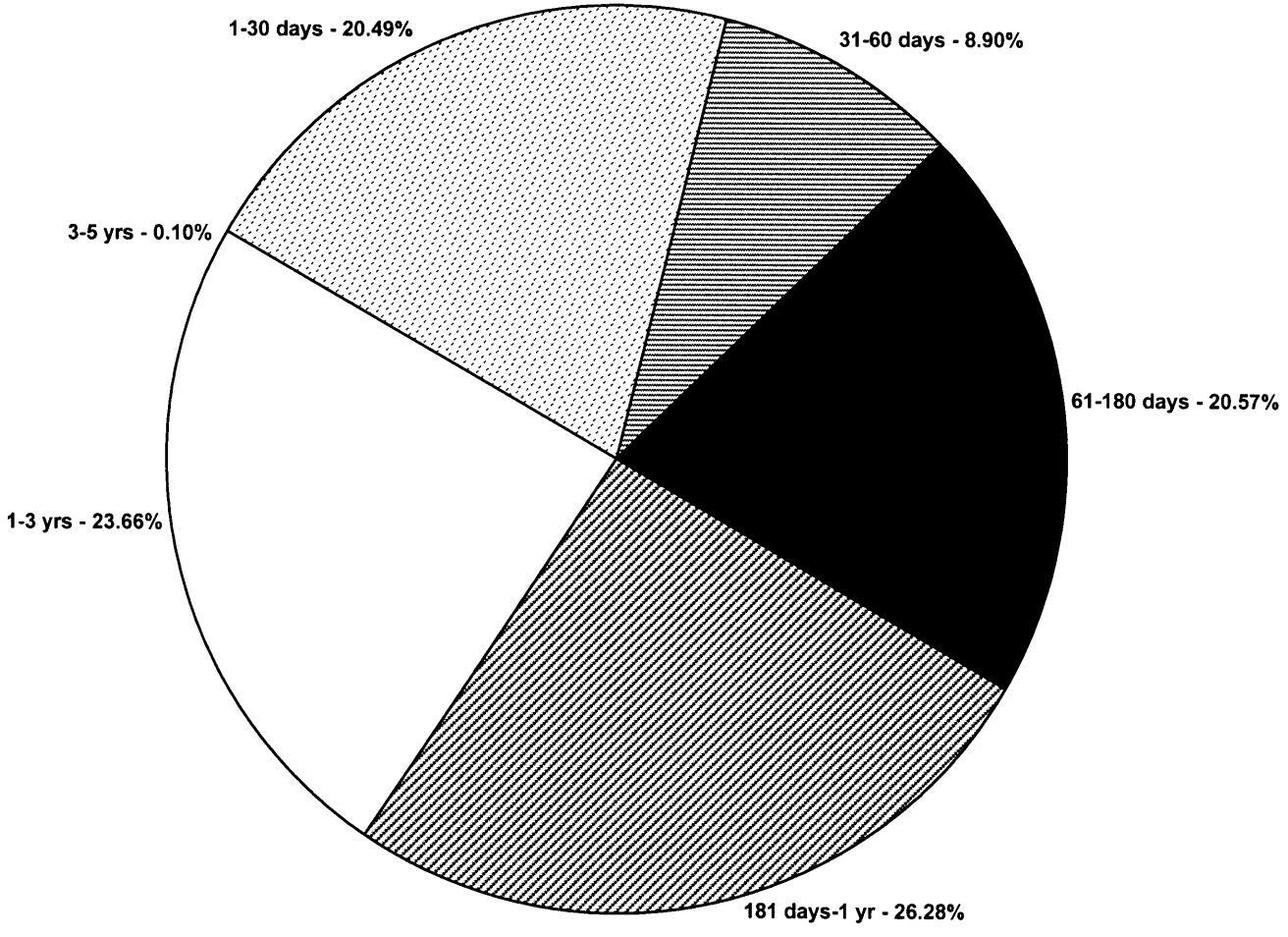
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 29, 2004
Attachment XV

Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
91 to 120 Days	05/30/04 - 06/28/04	75,100,000.00	5.90	17.80	75,475,806.52	5.90	17.80
121 to 180 Days	06/29/04 - 08/27/04	173,500,000.00	13.70	31.50	174,548,951.07	13.70	31.60
181 to 270 Days	08/28/04 -11/25/04	263,108,000.00	20.80	52.30	265,213,498.14	20.90	52.50
271 to 365 Days	11/26/04 - 02/28/05	320,030,000.00	25.30	77.60	320,811,429.16	25.20	77.70
1 to 1.5 YEARS	03/01/05 - 08/29/05	283,600,000.00	22.40	100.00	283,822,338.58	22.30	100.00
Portfolio Total:		**$1,265,928,000.00**			**$1,270,988,832.73**		
MAST							
5 to 10 YEARS	02/28/09 - 02/28/14	75,000.00	46.90	46.90	74,036.74	45.80	45.80
10 + YEARS	02/28/14 - 02/28/54	85,000.00	53.10	100.00	87,633.98	54.20	100.00
Portfolio Total:		**$160,000.00**			**$161,670.72**		
SANIT							
121 to 180 Days	06/29/04 - 08/27/04	78,000.00	1.20	1.20	78,494.22	1.20	1.20
181 to 270 Days	08/28/04 -11/25/04	335,000.00	5.20	6.40	341,825.12	5.20	6.40
271 to 365 Days	11/26/04 - 02/28/05	370,000.00	5.70	12.10	369,953.56	5.60	12.00
1 to 1.5 YEARS	03/01/05 - 08/29/05	463,000.00	7.20	19.30	465,776.92	7.10	19.10
1.5 to 2 YEARS	08/30/05 - 02/28/06	345,000.00	5.40	24.70	368,676.03	5.60	24.70
2 to 3 YEARS	02/28/06 - 02/28/07	1,241,000.00	19.30	44.00	1,309,947.44	19.90	44.70
3 to 4 YEARS	02/28/07 - 02/29/08	972,000.00	15.10	59.10	1,000,229.66	15.20	59.90
4 to 5 YEARS	02/29/08 - 02/29/09	2,634,000.00	40.90	100.00	2,635,321.87	40.10	100.00
Portfolio Total:		**$6,438,000.00**			**$6,570,224.82**		
SCAQM							
271 to 365 Days	11/26/04 - 02/28/05	39,450,626.06	100.00	100.00	39,450,626.06	100.00	100.00
Portfolio Total:		**$39,450,626.06**			**$39,450,626.06**		
SCP61							
1.5 to 2 YEARS	08/30/05 - 02/28/06	5,000,000.00	100.00	100.00	4,999,809.51	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$4,999,809.51**		
SCP6F							
2 to 3 YEARS	02/28/06 - 02/28/07	2,500,000.00	100.00	100.00	2,500,000.00	100.00	100.00
Portfolio Total:		**$2,500,000.00**			**$2,500,000.00**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 29, 2004
Attachment XV

Matuity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCU5F							
2 to 3 YEARS	02/28/06 - 02/28/07	2,500,000.00	100.00	100.00	2,500,000.00	100.00	100.00
Portfolio Total:		**$2,500,000.00**			**$2,500,000.00**		
SLIM							
271 to 365 Days	11/26/04 - 02/28/05	11,413,236.50	100.00	100.00	11,413,236.50	100.00	100.00
Portfolio Total:		**$11,413,236.50**			**$11,413,236.50**		
SSTF							
10 + YEARS	02/28/14 - 02/28/54	225,000.00	100.00	100.00	229,524.18	100.00	100.00
Portfolio Total:		**$225,000.00**			**$229,524.18**		
WASIA							
271 to 365 Days	11/26/04 - 02/28/05	11,164,289.62	100.00	100.00	11,164,289.62	100.00	100.00
Portfolio Total:		**$11,164,289.62**			**$11,164,289.62**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY, 2004
ATTACHMENT XVI



LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 02/29/04
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,450,626.06
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	11,413,236.50
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	11,164,289.62
	LAIF TOTAL	$62,028,152.18

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA
A COMPARISON OF JANUARY 2004 WITH JANUARY 2003
(DOLLARS IN THOUSANDS)

	JANUARY 2004	JANUARY 2003	CHANGE
Average Daily Portfolio	$ 53,485,127	$ 56,246,932	$ -2,761,805
Accrued Earnings	$ 69,240	$ 100,458	-31,218
Effective Yield	1.528	2.103	-0.575
Average Life-Month End (In Days)	179	190	-11
Total Security Transactions			
Amount	$ 10,450,541	$ 20,149,892	$ -9,699,351
Number	231	436	-205
Total Time Deposit Transactions			
Amount	$ 4,721,190	$ 2,632,290	$ +2,088,900
Number	156	145	+11
Average Workday Investment Activity	$ 758,587	$ 1,084,866	$ -326,279
Prescribed Demand Account Balances			
For Services	$ 1,369,136	$ 859,891	$ +509,245
For Uncollected Funds	$ 277,353	$ 207,178	+70,175

PHILIP ANGELIDES
TREASURER
STATE OF CALIFORNIA

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

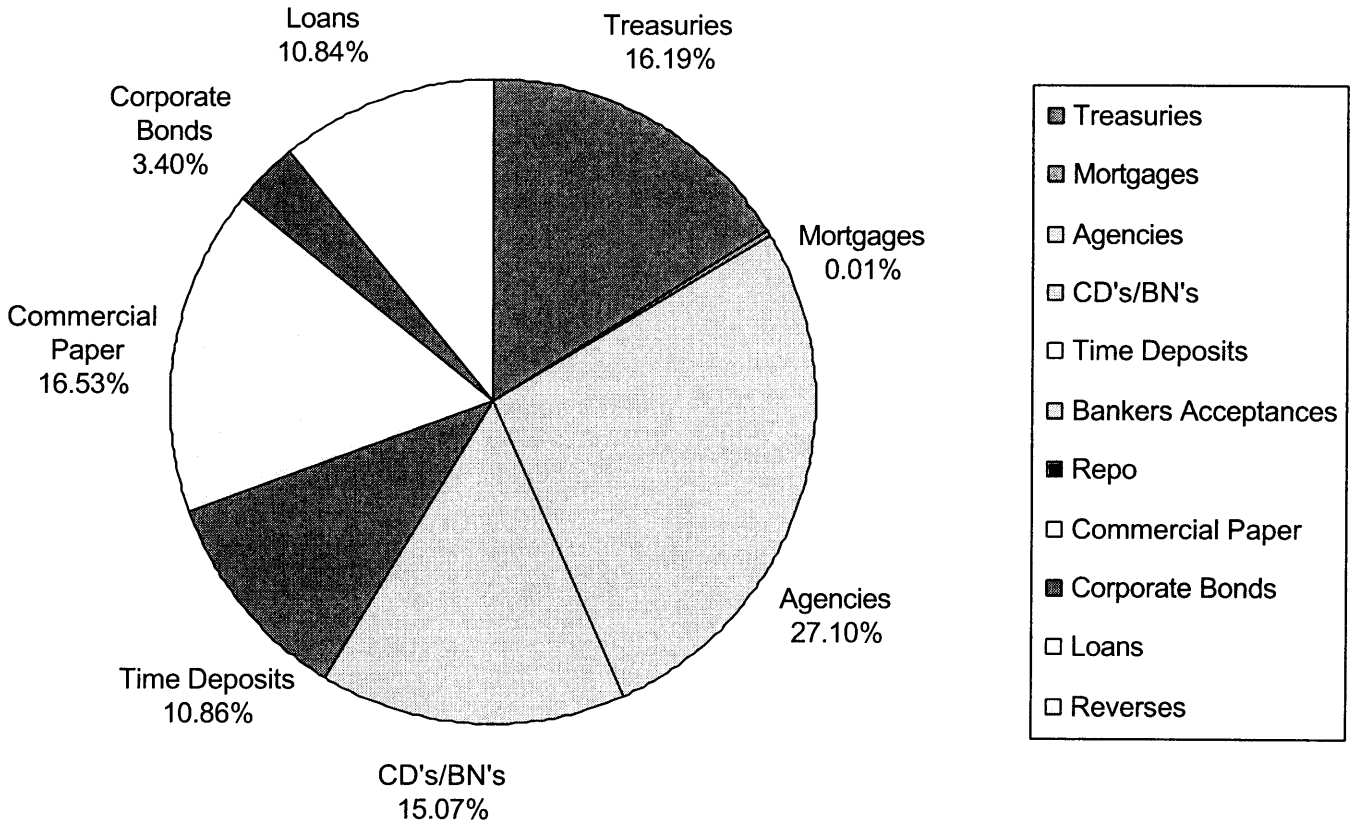
January 31, 2004

TYPE OF SECURITY		AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	1,194,296	2.21	+0.72
Bonds		0	0.00	0.00
Notes		7,547,858	13.98	-0.12
Strips		0	0.00	0.00
Total Government	$	8,742,154	16.19	+0.60
Federal Agency Coupons	$	3,935,630	7.29	-0.23
Certificates of Deposit		7,325,035	13.57	+0.95
Bank Notes		808,642	1.50	+0.01
Bankers' Acceptances		0	0.00	0.00
Repurchases		0	0.00	0.00
Federal Agency Discount Notes		10,694,643	19.81	-0.30
Time Deposits		5,862,095	10.86	+0.15
GNMAs		506	0.00	0.00
Commercial Paper		8,921,446	16.53	-1.61
FHLMC		3,779	0.01	0.00
Corporate Bonds		1,837,634	3.40	-0.23
Pooled Loans		5,852,821	10.84	+0.66
GF Loans		0	0.00	0.00
Reversed Repurchases		0	0.00	0.00
Total (All Types)	$	53,984,385	100.00	

INVESTMENT ACTIVITY

	JANUARY 2004		DECEMBER 2003	
	NUMBER	AMOUNT	NUMBER	AMOUNT
Pooled Money	231	$ 10,450,541	344	$ 16,171,395
Other	13	313,937	30	410,418
Time Deposits	156	4,721,190	109	1,818,500
Totals	400	$ 15,485,668	483	$ 18,400,313
PMIA Monthly Average Effective Yield	1.528		1.545	
Year to Date Yield Last Day of Month	1.594		1.605	

Pooled Money Investment Account 01/31/04
Portfolio Composition
$53.9 Billion



POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	a/ DESCRIPTION	a/	MATURITY DATE	TRANS YIELD	PAR (000) d/	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/02/04	**REDEMPTIONS**								
	BN	WORLD	1.060%	01/02/04	1.080	50,000	29	43,500.00	1.095
	BN	WORLD	1.060%	01/02/04	1.080	50,000	29	43,500.00	1.095
	BN	WORLD	1.060%	01/02/04	1.080	50,000	29	43,500.00	1.095
	CD	MONTREAL	1.080%	01/02/04	1.080	50,000	94	141,000.00	1.095
	CD	MONTREAL	1.080%	01/02/04	1.080	50,000	94	141,000.00	1.095
	CD	MONTREAL	1.080%	01/02/04	1.080	50,000	94	141,000.00	1.095
	CD	MONTREAL	1.080%	01/02/04	1.080	50,000	94	141,000.00	1.095
	CD	W/F	1.060%	01/02/04	1.060	50,000	94	138,388.89	1.075
	CD	W/F	1.060%	01/02/04	1.060	50,000	94	138,388.89	1.075
	CD	W/F	1.060%	01/02/04	1.060	50,000	94	138,388.89	1.075
	CD	W/F	1.060%	01/02/04	1.060	50,000	94	138,388.89	1.075
	CP	CITI GLOBAL		01/02/04	1.080	10,000	10	3,000.00	1.095
	CP	CITI GLOBAL		01/02/04	1.080	50,000	10	15,000.00	1.095
	CP	CITI GLOBAL		01/02/04	1.080	50,000	10	15,000.00	1.095
	CP	CITI GLOBAL		01/02/04	1.080	50,000	10	15,000.00	1.095
	DISC NOTES	FHLB		01/02/04	1.030	50,000	22	31,472.00	1.045
	DISC NOTES	FHLB		01/02/04	1.030	50,000	22	31,472.00	1.045
	DISC NOTES	FHLB		01/02/04	1.030	50,000	22	31,472.00	1.045
	DISC NOTES	FHLB		01/02/04	1.030	50,000	22	31,472.00	1.045
	DISC NOTES	FHLB		01/02/04	1.040	50,000	22	31,777.78	1.055
	DISC NOTES	FHLB		01/02/04	1.040	50,000	22	31,777.78	1.055
01/02/04	**NO PURCHASES**								
01/05/04	**REDEMPTIONS**								
	CP	COUNTRY		01/05/04	1.120	50,000	6	9,333.33	1.136
	CP	COUNTRY		01/05/04	1.120	50,000	6	9,333.33	1.136
01/05/04	**NO PURCHASES**								
01/06/04	**REDEMPTIONS**								
	CP	COUNTRY		01/06/04	1.120	50,000	7	10,888.90	1.136
	CP	COUNTRY		01/06/04	1.120	42,000	7	9,146.67	1.136
	CP	ASCC		01/06/04	1.100	29,500	7	6,309.72	1.116
	CP	GECC		01/06/04	1.030	50,000	8	11,444.44	1.045
	CP	GECC		01/06/04	1.030	50,000	8	11,444.44	1.045
	CP	COUNTRY		01/06/04	1.130	50,000	15	23,541.50	1.146
	CP	COUNTRY		01/06/04	1.130	42,055	15	19,800.76	1.146
01/06/04	**PURCHASES**								
	CP	GOLDMAN		05/28/04	1.080	50,000			
	CP	GOLDMAN		05/28/04	1.080	29,300			
	CP	GMAC		05/10/04	1.340	40,000			
	CP	BEAR		05/05/04	1.050	50,000			
	CP	BEAR		05/05/04	1.050	50,000			
	CP	FCAR		06/16/04	1.090	30,000			

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	a/ DESCRIPTION		a/ MATURITY DATE	TRANS YIELD	d/ PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/06/04	**PURCHASES (continued)**								
	DISC NOTES	FNMA		06/01/04	1.055	50,000			
	DISC NOTES	FNMA		06/01/04	1.055	50,000			
01/07/04	**NO REDEMPTIONS**								
01/07/04	**PURCHASES**								
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000			
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000			
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000			
	CD	SOC GEN	1.050%	05/10/04	1.050	50,000			
	CD	BNPARIS	1.085%	06/16/04	1.080	50,000			
	CD	BNPARIS	1.085%	06/16/04	1.080	50,000			
	CD	BK SCOT	1.105%	06/30/04	1.100	50,000			
	CD	BK SCOT	1.105%	06/30/04	1.100	50,000			
	CP	SAFEWAY		02/10/04	1.060	50,000			
	CP	SAFEWAY		02/25/04	1.100	30,000			
	CP	B/A		06/01/04	1.080	50,000			
	CP	B/A		06/01/04	1.080	50,000			
	CP	B/A		06/08/04	1.080	50,000			
	CP	B/A		06/08/04	1.080	50,000			
	CP	B/A		06/16/04	1.080	50,000			
	CP	B/A		06/16/04	1.080	50,000			
	DISC NOTES	FHLMC		05/10/04	1.040	18,367			
	DISC NOTES	FHLMC		05/10/04	1.040	50,000			
	DISC NOTES	FHLMC		06/01/04	1.060	50,000			
	DISC NOTES	FHLMC		06/01/04	1.055	50,000			
	TREAS	BILLS		07/01/04	0.980	50,000			
	TREAS	BILLS		07/01/04	0.980	50,000			
	TREAS	BILLS		07/01/04	0.980	50,000			
	TREAS	BILLS		07/01/04	0.980	50,000			
01/08/04	**NO REDEMPTIONS**								
01/08/04	**PURCHASES**								
	CD	BK SCOT	1.070%	05/11/04	1.060	50,000			
	CD	UBS	1.090%	06/30/04	1.080	30,000			
	CP	GMAC		05/03/04	1.330	30,000			
	CP	GOLDMAN		05/26/04	1.060	41,000			
	CP	GOLDMAN		05/26/04	1.060	50,000			
01/09/04	**REDEMPTIONS**								
	CD	UBS	1.065%	01/09/04	1.060	50,000	151	222,310.20	1.075
	CD	TORONTO	1.100%	01/09/04	1.100	50,000	156	238,333.33	1.115
	CD	TORONTO	1.100%	01/09/04	1.100	50,000	156	238,333.33	1.115
	CP	CITICORP		01/09/04	1.070	50,000	95	141,180.56	1.088
	CP	CITICORP		01/09/04	1.070	50,000	95	141,180.56	1.088
	CP	CITICORP		01/09/04	1.070	50,000	95	141,180.56	1.088

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	a/ DESCRIPTION		a/ MATURITY DATE	TRANS YIELD	d/ PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/09/04	**REDEMPTIONS (continued)**								
	CP	GECC		01/09/04	1.080	50,000	154	231,000.00	1.100
	CP	GECC		01/09/04	1.080	50,000	154	231,000.00	1.100
	CP	GECC		01/09/04	1.080	50,000	154	231,000.00	1.100
	CP	GECC		01/09/04	1.080	50,000	154	231,000.00	1.100
	CP	FCAR		01/09/04	1.100	36,000	156	171,600.00	1.121
	DISC NOTES	FNMA		01/09/04	1.050	50,000	57	83,125.00	1.066
	DISC NOTES	FNMA		01/09/04	1.070	50,000	154	228,861.11	1.090
	DISC NOTES	FNMA		01/09/04	1.070	50,000	154	228,861.11	1.090
01/09/04	**NO PURCHASES**								
01/12/04	**REDEMPTIONS**								
	CP	GECC		01/12/04	1.030	30,000	13	11,158.33	1.045
	CP	GECC		01/12/04	1.030	50,000	13	18,597.20	1.045
	CP	BARTON		01/12/04	1.080	33,689	49	49,522.83	1.097
	CP	BARTON		01/12/04	1.080	50,000	49	73,500.00	1.097
	CP	DISNEY		01/12/04	1.110	20,000	68	41,933.33	1.128
	CP	CITICORP		01/12/04	1.070	50,000	97	144,152.78	1.088
01/12/04	**PURCHASES**								
	CD	BK SCOT	1.060%	06/30/04	1.060	25,000			
	CP	SPARC		02/09/04	1.050	22,000			
	CP	GMAC		03/26/04	1.300	50,000			
	CP	FCAR		06/16/04	1.060	6,000			
	CP	FCAR		06/16/04	1.060	50,000			
01/13/04	**REDEMPTIONS**								
	CP	CITICORP		01/13/04	1.070	50,000	98	145,638.89	1.088
01/13/04	**PURCHASES**								
	CD	WASHINGTON	1.090%	06/16/04	1.090	50,000			
	CD	WASHINGTON	1.090%	06/16/04	1.090	50,000			
	CP	B/A		06/01/04	1.050	50,000			
01/14/03	**NO REDEMPTIONS**								
01/14/04	**NO PURCHASES**								
01/15/04	**REDEMPTIONS**								
	CP	FCAR		01/15/04	1.090	50,000	160	242,222.22	1.111
	CP	FCAR		01/15/04	1.090	50,000	160	242,222.22	1.111
	DISC NOTES	FHLMC		01/15/04	1.085	40,000	147	177,216.67	1.105
	DISC NOTES	FHLMC		01/15/04	1.085	50,000	147	221,520.83	1.105
	DISC NOTES	FNMA		01/15/04	1.090	50,000	156	236,166.67	1.110
	DISC NOTES	FNMA		01/15/04	1.090	50,000	156	236,166.67	1.110

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	a/ DESCRIPTION	a/	MATURITY DATE	TRANS YIELD	PAR (000) d/	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/15/04	**PURCHASES**								
	CD	BNPARIS	1.050%	06/25/04	1.050	50,000			
	CD	BNPARIS	1.050%	06/25/04	1.050	50,000			
	CD	WASHINGTON	1.080%	06/25/04	1.080	50,000			
	CD	WASHINGTON	1.080%	06/25/04	1.080	50,000			
	CP	W/F		03/30/04	1.020	50,000			
	CP	W/F		03/30/04	1.020	50,000			
	CP	CITI GLOBAL		05/28/04	1.040	50,000			
	CP	CITI GLOBAL		05/28/04	1.040	50,000			
01/16/04	**NO REDEMPTIONS**								
01/16/04	**PURCHASES c/**								
	DISC NOTES	FHLB		03/19/04	1.010	50,000			
	DISC NOTES	FHLB		03/19/04	1.010	25,000			
	DISC NOTES	FHLMC		05/10/04	1.010	27,354			
01/20/04	**REDEMPTIONS**								
	CD	W/F	1.040%	01/20/04	1.040	50,000	20	28,888.89	1.054
	CD	W/F	1.040%	01/20/04	1.040	50,000	20	28,888.89	1.054
	CD	W/F	1.040%	01/20/04	1.040	50,000	20	28,888.89	1.054
	CD	W/F	1.040%	01/20/04	1.040	50,000	20	28,888.89	1.054
	CD	WASHINGTON	1.140%	01/20/04	1.140	50,000	153	242,250.00	1.156
	CD	WASHINGTON	1.140%	01/20/04	1.140	50,000	153	242,250.00	1.156
	CP	NCAT		01/20/04	1.080	50,000	109	163,500.00	1.099
	CP	NCAT		01/20/04	1.080	50,000	109	163,500.00	1.099
	MTN FR	GMAC	6.459%	01/20/04	6.459	50,000	1097	4,802,130.83	3.196
01/20/04	**SALES c/**								
	DISC NOTES	FHLB		03/19/04	1.010	50,000	4	5,483.96	1.024
	DISC NOTES	FHLB		03/19/04	1.010	25,000	4	2,741.92	1.024
	DISC NOTES	FHLMC		05/10/04	1.010	27,354	4	2,996.33	1.024
01/20/04	**PURCHASES**								
	BN	WORLD	1.040%	04/12/04	1.045	8,600			
	BN	WORLD	1.040%	04/12/04	1.045	50,000			
	BN	WORLD	1.040%	04/12/04	1.045	50,000			
	BN	WORLD	1.040%	04/12/04	1.045	50,000			
	CD	BNPARIS	1.050%	06/23/04	1.050	45,000			
	CP	BEAR		04/01/04	1.030	50,000			
	CP	BEAR		04/01/04	1.030	50,000			
01/21/04	**NO REDEMPTIONS**								
01/21/04	**NO PURCHASES**								
01/22/04	**NO REDEMPTIONS**								

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	a/	a/ MATURITY DATE	TRANS YIELD	PAR (000) d/	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/22/04	**PURCHASES**								
	CD	W/F	1.020%	04/28/04	1.020	50,000			
	CD	W/F	1.020%	04/28/04	1.020	50,000			
	CD	RB SCOT	1.050%	06/30/04	1.050	50,000			
	CD	RB SCOT	1.050%	06/30/04	1.050	50,000			
	CD	SOC GEN	1.050%	06/30/04	1.050	50,000			
	CD	SOC GEN	1.050%	06/30/04	1.050	50,000			
	CP	COUNTRY		01/29/04	1.030	50,000			
	CP	GMAC		02/27/04	1.260	50,000			
01/23/04	**NO REDEMPTIONS**								
01/23/04	**PURCHASES**								
	CD	RB SCOT	1.050%	06/25/04	1.050	50,000			
	TREAS	BILLS		07/22/04	0.925	50,000			
	TREAS	BILLS		07/22/04	0.925	50,000			
	TREAS	BILLS		07/22/04	0.925	50,000			
	TREAS	BILLS		07/22/04	0.925	50,000			
01/26/04	**NO REDEMPTIONS**								
01/26/04	**PURCHASES**								
	CD	W/F	1.020%	05/28/04	1.020	50,000			
	CD	W/F	1.020%	05/28/04	1.020	50,000			
	CD	TORONTO	1.050%	06/30/04	1.045	50,000			
	CD	TORONTO	1.050%	06/30/04	1.045	50,000			
	DISC NOTES	FHLMC		06/16/04	1.010	10,000			
	DISC NOTES	FHLMC		06/16/04	1.010	50,000			
	DISC NOTES	FHLMC		06/16/04	1.010	50,000			
	DISC NOTES	FHLMC		06/16/04	1.010	43,500			
	DISC NOTES	FHLMC		06/16/04	1.010	50,000			
01/27/04	**REDEMPTIONS**								
	CP	SPARC		01/27/04	1.100	20,000	40	24,444.44	1.117
	CP	TEXT FIN		01/27/04	1.170	25,000	85	69,062.50	1.190
	CP	ASCC		01/27/04	1.090	14,659	91	40,389.62	1.108
	CP	ASCC		01/27/04	1.090	50,000	91	137,763.89	1.108
	CP	FMCC		01/27/04	1.370	50,000	91	173,152.78	1.394
01/27/04	**NO PURCHASES**								
01/28/04	**REDEMPTIONS**								
	CD	TORONTO	1.110%	01/28/04	1.110	50,000	160	246,666.67	1.125
	CD	TORONTO	1.110%	01/28/04	1.110	50,000	160	246,666.67	1.125
	CP	CITI GLOBAL		01/28/04	1.070	50,000	117	173,875.00	1.089
	CP	CITI GLOBAL		01/28/04	1.070	50,000	117	173,875.00	1.089
	CP	HOUSEHOLD		01/28/04	1.100	20,000	126	77,000.00	1.120

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	a/ DESCRIPTION		a/ MATURITY DATE	TRANS YIELD	d/ PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/28/04	**REDEMPTIONS (continued)**								
	CP	NCAT		01/28/04	1.080	40,000	126	151,200.00	1.099
	CP	HOUSEHOLD		01/28/04	1.100	50,000	126	192,500.00	1.120
	CP	NCAT		01/28/04	1.080	50,000	126	189,000.00	1.099
	CP	NCAT		01/28/04	1.100	25,000	156	119,166.67	1.121
	CP	NCAT		01/28/04	1.100	50,000	156	238,333.33	1.121
	CP	NCAT		01/28/04	1.100	50,000	156	238,333.33	1.121
	CP	NCAT		01/28/04	1.100	50,000	156	238,333.33	1.121
	CP	JP MORGAN		01/28/04	1.100	10,000	160	48,888.89	1.121
	CP	JP MORGAN		01/28/04	1.100	50,000	160	244,444.44	1.121
	CP	JP MORGAN		01/28/04	1.100	50,000	160	244,444.44	1.121
	CP	GMAC		01/28/04	1.330	50,000	161	297,402.78	1.357
	CP	GECC		01/28/04	1.080	50,000	170	255,000.00	1.101
	CP	GECC		01/28/04	1.080	50,000	170	255,000.00	1.101
	CP	GECC		01/28/04	1.080	50,000	170	255,000.00	1.101
	CP	GECC		01/28/04	1.080	50,000	170	255,000.00	1.101
	DISC NOTES	FNMA		01/28/04	1.055	50,000	76	111,361.11	1.072
	DISC NOTES	FNMA		01/28/04	1.055	50,000	76	111,361.11	1.072
	DISC NOTES	FNMA		01/28/04	1.055	50,000	76	111,361.11	1.072
	DISC NOTES	FNMA		01/28/04	1.070	50,000	121	179,819.44	1.089
	DISC NOTES	FNMA		01/28/04	1.080	30,000	155	139,500.00	1.100
	DISC NOTES	FHLB		01/28/04	1.090	46,700	155	219,165.69	1.110
	DISC NOTES	FNMA		01/28/04	1.080	50,000	155	232,500.00	1.100
	DISC NOTES	FNMA		01/28/04	1.080	50,000	156	234,000.00	1.100
	DISC NOTES	FNMA		01/28/04	1.080	50,000	156	234,000.00	1.100
01/28/04	**PURCHASES**								
	SBA	FR	1.300%	12/25/28	1.300	6,059			
	SBA	FR	1.300%	12/25/28	1.300	29,653			
01/29/04	**REDEMPTIONS**								
	CP	COUNTRY		01/29/04	1.030	50,000	7	10,013.89	1.045
	CP	DFC		01/29/04	1.080	1,368	37	1,518.00	1.096
	CP	DFC		01/29/04	1.080	50,000	37	55,500.00	1.096
01/29/04	**PURCHASES**								
	CD	SOC GEN	1.075%	06/25/04	1.070	50,000			
	CD	SOC GEN	1.075%	06/25/04	1.070	50,000			
	CP	HOUSEHOLD		05/28/04	1.040	10,000			
	CP	HOUSEHOLD		05/28/04	1.040	50,000			
	CP	HOUSEHOLD		05/28/Q4	1.040	50,000			
	CP	FCAR		06/25/04	1.070	43,000			
01/30/04	**REDEMPTIONS**								
		FHLB	3.000%	01/30/04	3.000	50,000	791	3,250,000	3.000
		FHLB	3.000%	01/30/04	3.000	50,000	791	3,250,000	2.999
	CB	GMAC	6.380%	01/30/04	3.760	20,000	583	1,231,111.11	3.705

POOLED MONEY INVESTMENT ACCOUNT

DATE	TYPE	DESCRIPTION	a/	a/ MATURITY DATE	TRANS YIELD	PAR (000) d/	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
01/30/04	**REDEMPTIONS (continued)**								
	MTN	GMAC	6.380%	01/30/04	2.650	18,500	354	489,435.11	2.634
	MTN	GMAC	6.380%	01/30/04	6.030	9,380	1015	1,579,092.09	6.001
01/30/04	**PURCHASES**								
	CP	GECC		02/02/04	1.020	50,000			
	CP	GECC		02/02/04	1.020	50,000			
	CP	GECC		02/02/04	1.020	50,000			
	CP	GECC		02/02/04	1.020	50,000			
	DISC NOTES	FNMA		06/16/04	1.030	50,000			
	DISC NOTES	FNMA		06/16/04	1.030	50,000			
	DISC NOTES	FHLMC		06/16/04	1.030	50,000			
	DISC NOTES	FHLMC		06/16/04	1.030	50,000			
	DISC NOTES	FNMA		06/16/04	1.030	50,000			
	DISC NOTES	FNMA		06/16/04	1.030	50,000			
	DISC NOTES	FNMA		06/16/04	1.030	50,000			
	DISC NOTES	FNMA		06/16/04	1.030	50,000			
	DISC NOTES	FNMA		06/30/04	1.030	50,000			
	DISC NOTES	FNMA		06/30/04	1.030	50,000			
01/31/04	**REDEMPTIONS**								
	TREAS	NOTES	3.000%	01/31/04	3.158	50,000	730	3,152,343.75	3.158
	TREAS	NOTES	3.000%	01/31/04	3.158	50,000	730	3,152,343.75	3.158
	TREAS	NOTES	3.000%	01/31/04	3.020	50,000	730	3,019,000.00	3.019
	TREAS	NOTES	3.000%	01/31/04	3.020	50,000	730	3,019,000.00	3.019
	TREAS	NOTES	3.000%	01/31/04	3.060	50,000	730	3,057,773.50	3.060
	TREAS	NOTES	3.000%	01/31/04	3.060	50,000	730	3,057,773.50	3.060
	TREAS	NOTES	3.000%	01/31/04	3.150	50,000	730	3,144,531.25	3.150
	TREAS	NOTES	3.000%	01/31/04	3.015	50,000	730	3,014,500.00	3.015
	TREAS	NOTES	3.000%	01/31/04	3.015	50,000	730	3,014,500.00	3.015
	TREAS	NOTES	3.000%	01/31/04	3.015	50,000	730	3,014,451.50	3.015
	TREAS	NOTES	3.000%	01/31/04	3.015	50,000	730	3,014,451.50	3.015
	TREAS	NOTES	3.000%	01/31/04	3.090	50,000	717	3,032,070.10	3.090
	TREAS	NOTES	3.000%	01/31/04	3.090	50,000	717	3,032,070.10	3.090

a/	The abbreviations indicate the type of security purchased or sold; i.e., **(U.S.)** Bills, Bonds, Notes, Debentures, Discount Notes and Participation Certificates: Federal National Mortgage Association **(FNMA)**, Farmers Home Administration Notes **(FHA)**, Student Loan Marketing Association **(SLMA)**, Small Business Association **(SBA)**, Negotiable Certificates of Deposit **(CD)**, Negotiable Certificates of Deposit Floating Rate **(CD FR)**, Export Import Notes **(EXIM)**, Bankers Acceptances **(BA)**, Commercial Paper **(CP)**, Government National Mortgage Association **(GNMA)**, Federal Home Loan Bank Notes **(FHLB)**, Federal Land Bank Bonds **(FLB)**, Federal Home Loan Mortgage Corporation Obligation **(FHLMC PC)** & **(FHLMC GMC)**, Federal Farm Credit Bank Bonds **(FFCB)**, Federal Farm Credit Discount Notes **(FFC)**, Corporate Securities **(CB)**, US Ship Financing Bonds **(TITLE XI'S)**, International Bank of Redevelopment **(IBRD)**, Tennessee Valley Authority **(TVA)**, Medium Term Notes **(MTN)**, Real Estate Mortgage Investment Conduit **(REMIC)**.
b/	Purchase or sold yield based on 360 day calculation for discount obligations and Repurchase Agreements.
c/	Repurchase Agreement.
d/	Par amount of securities purchased, sold or redeemed.
e/	Securities were purchased and sold as of the same date.
f/	Repurchase Agreement against Reverse Repurchase Agreement.
g/	Outright purchase against Reverse Repurchase Agreement.
h/	Security "SWAP" transactions.
i/	Buy back agreement.
RRS	Reverse Repurchase Agreement.
RRP	Termination of Reverse Repurchase Agreement.

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
Bank of East Asia (USA)	08/14/03	1.090	3,000,000.00	02/11/04
Bank of East Asia (USA)	11/19/03	1.070	6,000,000.00	05/19/04
Bank of East Asia (USA)	01/14/04	1.020	3,095,000.00	07/14/04
Omni Bank	11/13/03	0.990	2,000,000.00	02/13/04
Omni Bank	08/20/03	1.090	2,000,000.00	02/19/04
Omni Bank	12/04/03	0.980	6,000,000.00	03/03/04
Omni Bank	09/19/03	1.060	2,000,000.00	03/17/04
Omni Bank	10/23/03	1.080	2,000,000.00	04/22/04
Omni Bank	11/20/03	1.090	2,000,000.00	05/20/04
ARROYO GRANDE				
Mid-State Bank	08/14/03	1.090	5,000,000.00	02/11/04
Mid-State Bank	09/12/03	1.070	5,000,000.00	03/12/04
Mid-State Bank	10/15/03	1.050	5,000,000.00	04/14/04
Mid-State Bank	11/19/03	1.070	5,000,000.00	05/19/04
Mid-State Bank	12/12/03	1.060	5,000,000.00	06/11/04
Mid-State Bank	01/15/04	1.010	5,000,000.00	07/15/04
BREA				
Jackson Federal Bank	11/20/03	1.010	10,000,000.00	02/18/04
Pacific Western National Bank	08/08/03	1.080	4,000,000.00	02/04/04
CALABASAS				
First Bank of Beverly Hills FSB	08/07/03	1.100	10,000,000.00	02/05/04
First Bank of Beverly Hills FSB	09/04/03	1.120	10,000,000.00	03/04/04
First Bank of Beverly Hills FSB	12/17/03	1.040	10,000,000.00	06/16/04
CAMARILLO				
First California Bank	09/24/03	1.090	6,000,000.00	03/24/04
First California Bank	12/05/03	1.090	2,000,000.00	06/04/04
First California Bank	01/28/04	1.030	2,000,000.00	07/28/04
First California Bank	01/28/04	1.030	4,000,000.00	07/28/04
CAMERON PARK				
Western Sierra National Bank	08/15/03	1.070	6,000,000.00	02/11/04
Western Sierra National Bank	01/14/04	0.990	7,000,000.00	07/14/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
CHICO				
Tri Counties Bank	12/18/03	0.960	20,000,000.00	03/18/04
CITY OF INDUSTRY				
EverTrust Bank	12/11/03	1.070	6,000,000.00	06/10/04
EverTrust Bank	01/29/04	1.030	6,000,000.00	07/29/04
DUBLIN				
Operating Engineers FCU	08/14/03	1.070	5,000,000.00	02/11/04
Operating Engineers FCU	10/08/03	1.050	5,000,000.00	04/07/04
Operating Engineers FCU	12/12/03	1.040	10,000,000.00	06/11/04
EL CENTRO				
Valley Independent Bank	01/07/04	1.000	20,000,000.00	04/08/04
Valley Independent Bank	01/16/04	0.960	20,000,000.00	04/16/04
Valley Independent Bank	01/23/04	0.960	32,500,000.00	04/23/04
EL SEGUNDO				
First Coastal Bank NA	12/04/03	0.990	2,000,000.00	03/03/04
First Coastal Bank NA	01/22/04	1.020	2,000,000.00	07/21/04
Hawthorne Savings FSB	08/07/03	1.090	15,000,000.00	02/05/04
Hawthorne Savings FSB	01/07/04	0.970	60,000,000.00	04/08/04
Hawthorne Savings FSB	10/16/03	1.070	35,000,000.00	04/14/04
Hawthorne Savings FSB	11/20/03	1.090	25,000,000.00	05/20/04
Hawthorne Savings FSB	01/07/04	1.080	50,000,000.00	07/07/04
Xerox Federal Credit Union	09/04/03	1.110	20,000,000.00	03/04/04
Xerox Federal Credit Union	09/08/03	1.090	7,000,000.00	03/10/04
Xerox Federal Credit Union	11/20/03	1.100	20,000,000.00	05/20/04
FAIRFIELD				
Westamerica Bank	01/09/04	0.960	60,000,000.00	04/09/04
Westamerica Bank	01/14/04	0.910	30,000,000.00	04/15/04
Westamerica Bank	01/22/04	0.920	50,000,000.00	04/23/04
FRESNO				
United Security Bank	01/21/04	0.950	40,000,000.00	04/21/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FULLERTON				
Fullerton Community Bank	11/19/03	1.080	9,000,000.00	05/19/04
Fullerton Community Bank	01/23/04	1.020	8,000,000.00	07/23/04
GOLETA				
Pacific Capital Bank	08/15/03	1.070	16,000,000.00	02/13/04
Pacific Capital Bank	07/25/03	0.990	45,000,000.00	02/13/04
Pacific Capital Bank	01/09/04	0.960	23,000,000.00	04/01/04
Pacific Capital Bank	09/17/03	1.050	25,000,000.00	04/01/04
Pacific Capital Bank	10/01/03	1.050	30,000,000.00	04/01/04
Pacific Capital Bank	12/10/03	1.030	85,000,000.00	06/09/04
GRANADA HILLS				
First State Bank of California	09/19/03	1.040	2,000,000.00	03/19/04
First State Bank of California	10/23/03	1.060	3,000,000.00	04/22/04
IRVINE				
Commercial Capital Bank	08/20/03	1.070	15,000,000.00	02/19/04
Commercial Capital Bank	08/28/03	1.090	14,000,000.00	02/26/04
Commercial Capital Bank	10/17/03	1.040	10,000,000.00	04/15/04
Commercial Capital Bank	10/31/03	1.060	20,000,000.00	04/29/04
Commercial Capital Bank	11/20/03	1.070	20,000,000.00	05/20/04
Commercial Capital Bank	12/17/03	1.020	10,000,000.00	06/16/04
Commercial Capital Bank	01/08/04	1.060	10,000,000.00	07/08/04
Commercial Capital Bank	07/29/04	1.010	10,000,000.00	07/29/04
LA JOLLA				
Silvergate Bank	09/12/03	1.080	5,000,000.00	03/12/04
LAKEPORT				
Lake Community Bank	01/14/04	0.990	2,000,000.00	07/14/04
LODI				
Bank of Lodi	09/23/03	1.090	5,000,000.00	03/24/04
Farmers & Merchant Bk Cen CA	10/10/03	1.050	10,000,000.00	04/08/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
Broadway Federal Bank	09/11/03	1.080	3,000,000.00	03/12/04
Broadway Federal Bank	01/09/04	1.070	2,500,000.00	07/09/04
Cathay Bank	11/19/03	1.000	15,000,000.00	02/18/04
Cathay Bank	12/03/03	0.980	17,000,000.00	03/03/04
Cathay Bank	12/11/03	0.970	30,000,000.00	03/10/04
Cathay Bank	01/07/04	0.970	38,000,000.00	04/08/04
Cedars Bank	08/21/03	1.090	2,000,000.00	02/20/04
Cedars Bank	09/11/03	1.080	4,500,000.00	03/12/04
Cedars Bank	10/22/03	1.080	4,000,000.00	04/21/04
Cedars Bank	01/07/04	1.080	5,000,000.00	07/07/04
Center Bank	09/18/03	1.060	40,000,000.00	03/17/04
Center Bank	01/07/04	0.970	10,000,000.00	04/08/04
Center Bank	12/23/03	1.000	5,000,000.00	06/23/04
Center Bank	01/22/04	1.010	5,000,000.00	07/21/04
CHB America Bank	12/04/03	0.960	2,000,000.00	03/03/04
CHB America Bank	09/05/03	1.090	2,000,000.00	03/05/04
CHB America Bank	09/29/03	1.050	3,000,000.00	03/31/04
CHB America Bank	10/15/03	1.030	3,300,000.00	04/14/04
CHB America Bank	11/21/03	1.060	4,000,000.00	05/21/04
CHB America Bank	01/15/04	0.990	1,000,000.00	07/15/04
Eastern International Bank	11/05/03	1.080	900,000.00	05/05/04
Eastern International Bank	12/11/03	1.050	1,000,000.00	06/10/04
Hanmi Bank	11/05/03	1.010	25,000,000.00	02/04/04
Hanmi Bank	09/05/03	1.110	25,000,000.00	03/05/04
Hanmi Bank	09/18/03	1.070	25,000,000.00	03/17/04
Hanmi Bank	01/16/04	0.940	25,000,000.00	04/16/04
Mellon First Business Bank	12/18/03	0.950	50,000,000.00	03/18/04
Mellon First Business Bank	01/09/04	0.960	50,000,000.00	04/09/04
Mirae Bank	04/16/04	0.940	4,000,000.00	04/16/04
Nara Bank, NA	08/08/03	1.080	10,000,000.00	02/04/04
Nara Bank, NA	09/11/03	1.080	10,000,000.00	03/12/04
Nara Bank, NA	01/07/04	0.970	5,000,000.00	04/08/04
Nara Bank, NA	10/23/03	1.080	10,000,000.00	04/22/04
Nara Bank, NA	01/23/04	0.930	10,000,000.00	04/23/04
Nara Bank, NA	11/14/03	1.110	5,000,000.00	05/13/04
Pacific Union Bank	09/04/03	1.110	20,000,000.00	03/04/04
Pacific Union Bank	10/31/03	1.080	10,000,000.00	04/29/04
Pacific Union Bank	12/15/03	1.040	20,000,000.00	06/16/04
Pacific Union Bank	01/08/04	1.080	10,000,000.00	07/08/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
Preferred Bank	08/08/03	1.090	4,000,000.00	02/06/04
Preferred Bank	09/19/03	1.070	31,000,000.00	03/19/04
Sae Han Bank	11/21/03	1.000	6,000,000.00	02/20/04
Sae Han Bank	12/12/03	0.960	6,000,000.00	02/20/04
LOS ANGELES (continued)				
State Bank of India (California)	11/20/03	1.000	2,000,000.00	05/20/04
State Bank of India (California)	01/07/04	1.090	3,000,000.00	07/07/04
Western Federal Credit Union	10/23/03	1.080	30,000,000.00	04/22/04
Wilshire State Bank	10/23/03	0.990	4,000,000.00	02/05/04
Wilshire State Bank	08/07/03	1.090	4,000,000.00	02/05/04
Wilshire State Bank	08/14/03	1.090	3,000,000.00	02/25/04
Wilshire State Bank	08/27/03	1.110	4,000,000.00	02/25/04
Wilshire State Bank	09/19/03	1.060	8,000,000.00	03/19/04
Wilshire State Bank	01/08/04	0.970	7,000,000.00	04/09/04
Wilshire State Bank	11/14/03	1.110	2,000,000.00	05/13/04
Wilshire State Bank	11/14/03	1.110	6,000,000.00	05/13/04
Wilshire State Bank	12/15/03	1.040	1,000,000.00	06/17/04
Wilshire State Bank	12/17/03	1.040	2,000,000.00	06/17/04
Wilshire State Bank	12/15/03	1.040	4,000,000.00	06/17/04
Wilshire State Bank	12/17/03	1.040	5,000,000.00	06/17/04
MERCED				
County Bank	12/10/03	0.970	10,000,000.00	03/10/04
County Bank	01/15/04	0.940	10,000,000.00	04/16/04
County Bank	12/03/03	1.100	5,000,000.00	06/02/04
MONTEREY PARK				
Trust Bank FSB	01/07/04	1.080	3,000,000.00	07/07/04
Trust Bank FSB	10/01/03	1.080	3,000,000.00	04/01/04
Trust Bank FSB	12/19/03	1.050	2,000,000.00	07/01/04
NORTH HIGHLANDS				
Safe Credit Union	11/13/03	1.000	20,000,000.00	02/13/04
Safe Credit Union	01/16/04	0.930	5,000,000.00	04/16/04
OAKDALE				
Oak Valley Community Bank	12/18/03	0.950	3,500,000.00	03/18/04
Oak Valley Community Bank	01/16/04	0.930	2,500,000.00	04/16/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
OAKLAND				
Metropolitian Bank	08/28/03	1.090	1,000,000.00	02/26/04
Metropolitian Bank	09/24/03	1.080	1,000,000.00	03/24/04
Metropolitian Bank	09/24/03	1.080	1,000,000.00	03/24/04
OAKLAND (continued)				
Metropolitian Bank	10/29/03	1.080	1,000,000.00	04/28/04
Metropolitian Bank	12/04/03	1.100	1,000,000.00	06/03/04
Metropolitian Bank	01/23/04	1.010	1,000,000.00	07/23/04
ONTARIO				
Citizens Business Bank	08/08/03	1.080	30,000,000.00	02/06/04
Citizens Business Bank	09/24/03	1.080	30,000,000.00	03/24/04
Citizens Business Bank	10/03/03	1.050	25,000,000.00	04/02/04
Citizens Business Bank	11/20/03	1.090	30,000,000.00	05/20/04
Citizens Business Bank	12/05/03	1.080	25,000,000.00	06/04/04
PALO ALTO				
Bank of Petaluma	08/20/03	1.090	3,500,000.00	02/19/04
Bank of Petaluma	09/10/03	1.090	12,000,000.00	03/11/04
Bank of Santa Clara	08/20/03	1.100	20,000,000.00	02/19/04
Bay Bank of Commerce	10/29/03	1.090	5,000,000.00	04/28/04
Coast Commercial Bank	08/20/03	1.100	20,000,000.00	02/19/04
Coast Commercial Bank	01/14/04	1.030	5,000,000.00	07/14/04
Cupertino National Bank	09/10/03	1.080	10,000,000.00	03/11/04
Cupertino National Bank	10/29/03	1.090	35,000,000.00	04/28/04
Cupertino National Bank	11/21/03	1.090	20,000,000.00	05/21/04
Cupertino National Bank	01/14/04	1.020	10,000,000.00	07/14/04
Golden Gate Bank	11/21/03	1.110	9,000,000.00	05/21/04
Mid-Peninsula Bank	08/20/03	1.090	5,000,000.00	02/19/04
Mid-Peninsula Bank	09/10/03	1.080	10,000,000.00	03/11/04
Mid-Peninsula Bank	10/29/03	1.080	35,000,000.00	04/28/04
Mt. Diablo National Bank	09/10/03	1.090	10,000,000.00	03/11/04
Peninsula Bank of Commerce	08/20/03	1.090	15,000,000.00	02/19/04
San Jose National Bank	10/29/03	1.100	20,000,000.00	04/28/04
San Jose National Bank	11/21/03	1.100	20,000,000.00	05/21/04
PALOS VERDES ESTATES				
Malaga Bank	08/22/03	1.060	2,000,000.00	02/20/04
Malaga Bank	11/19/03	0.980	8,000,000.00	02/20/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
Malaga Bank	11/14/03	1.090	7,000,000.00	05/13/04
Malaga Bank	12/17/03	1.020	4,000,000.00	06/16/04
Malaga Bank	12/17/03	1.020	5,000,000.00	06/16/04
PASADENA				
Community Bank	09/17/03	1.070	10,000,000.00	03/17/04
Community Bank	10/10/03	1.050	10,000,000.00	04/08/04
Community Bank	10/15/03	1.050	15,000,000.00	04/14/04
Community Bank	11/06/03	1.090	15,000,000.00	05/06/04
Community Bank	12/17/03	1.040	10,000,000.00	06/16/04
Community Bank	01/09/04	1.070	10,000,000.00	07/09/04
Wescom Credit Union	11/19/03	1.090	10,000,000.00	05/19/04
PASO ROBLES				
Hacienda Bank	12/10/03	0.990	1,000,000.00	03/10/04
PLACERVILLE				
El Dorado Savings Bank	02/07/03	1.360	5,000,000.00	02/05/04
El Dorado Savings Bank	03/20/03	1.270	5,000,000.00	03/10/04
El Dorado Savings Bank	03/07/03	1.270	5,000,000.00	03/10/04
El Dorado Savings Bank	04/10/03	1.280	10,000,000.00	04/01/04
El Dorado Savings Bank	04/30/03	1.310	5,000,000.00	04/30/04
El Dorado Savings Bank	06/10/03	1.100	20,000,000.00	06/04/04
PLEASANTON				
Valley Community Bank	12/19/03	0.960	6,000,000.00	03/19/04
POMONA				
PFF Bank and Trust	08/29/03	1.110	8,000,000.00	02/27/04
PFF Bank and Trust	12/10/03	1.050	20,000,000.00	06/09/04
PORTERVILLE				
Bank of the Sierra	10/23/03	1.090	10,000,000.00	04/22/04
RANCHO SANTA FE				

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
La Jolla Bank, FSB	08/08/03	1.060	25,000,000.00	02/04/04
La Jolla Bank, FSB	11/14/03	0.980	15,000,000.00	02/13/04
La Jolla Bank, FSB	09/04/03	1.090	10,000,000.00	03/04/04
La Jolla Bank, FSB	12/05/03	0.960	10,000,000.00	03/05/04
La Jolla Bank, FSB	11/20/03	1.070	25,000,000.00	05/20/04
REDDING				
North Valley Bank	12/12/03	1.040	3,000,000.00	06/11/04
REDWOOD CITY				
Provident Central Credit Union	10/31/03	1.060	20,000,000.00	04/29/04
ROCKLIN				
Five Star Bank	10/01/03	1.050	2,000,000.00	03/31/04
Five Star Bank	01/28/04	1.000	2,000,000.00	07/28/04
RICHMOND				
Mechanics Bank	03/07/03	1.290	10,000,000.00	03/03/04
Mechanics Bank	04/01/03	1.320	10,000,000.00	04/01/04
Mechanics Bank	04/23/03	1.390	10,000,000.00	04/21/04
Mechanics Bank	06/12/03	1.090	10,000,000.00	06/09/04
Mechanics Bank	07/09/03	1.110	10,000,000.00	07/08/04
Mechanics Bank	08/08/03	1.370	10,000,000.00	08/04/04
Mechanics Bank	09/12/03	1.290	10,000,000.00	09/10/04
Mechanics Bank	10/15/03	1.260	10,000,000.00	10/15/04
Mechanics Bank	10/31/03	1.300	10,000,000.00	10/29/04
Mechanics Bank	11/07/03	1.380	10,000,000.00	11/05/04
RIVERSIDE				
Provident Savings Bank	09/25/03	1.080	25,000,000.00	03/25/04
SACRAMENTO				
American River Bank	08/29/03	1.090	2,000,000.00	02/27/04
American River Bank	09/25/03	1.060	2,000,000.00	03/25/04
American River Bank	10/09/03	1.030	1,500,000.00	04/07/04
American River Bank	12/19/03	1.030	1,000,000.00	06/18/04
American River Bank	01/09/04	1.050	1,000,000.00	07/09/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
American River Bank	01/29/04	1.010	1,500,000.00	07/29/04
Bank of Sacramento	08/13/03	1.100	1,500,000.00	02/11/04
Bank of Sacramento	12/03/03	0.990	2,000,000.00	03/03/04
Bank of Sacramento	12/19/03	1.050	2,000,000.00	06/18/04
Merchants National Bank	10/15/03	1.050	2,000,000.00	04/14/04
Merchants National Bank	01/22/04	1.010	2,000,000.00	07/21/04
River City Bank	08/28/03	1.120	2,000,000.00	02/26/04
River City Bank	10/09/03	1.060	2,000,000.00	04/07/04
SACRAMENTO (continued)				
River City Bank	01/29/04	0.970	3,000,000.00	04/30/04
U.S. Bank	08/06/03	1.090	25,000,000.00	02/04/04
U.S. Bank	08/13/03	1.090	50,000,000.00	02/11/04
U.S. Bank	08/21/03	1.090	50,000,000.00	02/20/04
U.S. Bank	01/08/04	1.090	100,000,000.00	07/08/04
Union Bank of California	11/05/03	1.010	150,000,000.00	02/04/04
Union Bank of California	12/18/03	0.960	150,000,000.00	03/18/04
Union Bank of California	01/16/04	0.940	175,000,000.00	04/16/04
SAN BERNARDINO				
Business Bank of California	08/06/03	1.100	10,000,000.00	02/04/04
Business Bank of California	12/18/03	0.930	12,000,000.00	02/04/04
SAN DIEGO				
First Future Credit Union	08/29/03	1.110	5,000,000.00	02/27/04
First Future Credit Union	12/03/03	1.090	15,000,000.00	06/02/04
First Future Credit Union	12/17/03	1.040	3,000,000.00	06/16/04
First Future Credit Union	12/17/03	1.040	5,000,000.00	06/16/04
First United Bank	08/15/03	1.100	1,000,000.00	02/13/04
First United Bank	10/17/03	1.070	2,000,000.00	04/15/04
Mission Federal Credit Union	01/15/04	1.020	10,000,000.00	07/15/04
Neighborhood National Bank	08/22/03	1.100	2,000,000.00	02/20/04
North Island Federal Credit Union	01/09/04	0.980	5,000,000.00	04/09/04
SAN FRANCISCO				
American California Bank	01/08/04	1.090	4,000,000.00	07/08/04
Bank of the West	11/21/03	1.000	242,000,000.00	02/20/04
Bank of the West	12/17/03	0.950	82,000,000.00	03/18/04
Bank of the West	01/07/04	0.970	134,000,000.00	04/08/04
Bank of the West	01/28/04	0.950	76,500,000.00	04/29/04
Bank of the West	01/29/04	0.950	100,000,000.00	04/29/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
Citibank (West) FSB	01/08/04	1.108	150,000,000.00	07/08/04
Citibank (West) FSB	01/15/04	1.050	100,000,000.00	07/15/04
Citibank (West) FSB	01/22/04	1.050	100,000,000.00	07/21/04
Citibank (West) FSB	01/28/04	1.050	25,000,000.00	07/28/04
Oceanic Bank	09/12/03	1.260	4,000,000.00	09/10/04
Trans Pacific National Bank	08/07/03	1.100	1,000,000.00	02/05/04
Trans Pacific National Bank	09/25/03	1.090	1,000,000.00	03/25/04
Trans Pacific National Bank	12/23/03	1.010	1,000,000.00	06/23/04
SAN FRANCISCO (continued)				
United Commercial Bank	08/28/03	1.110	20,000,000.00	02/26/04
United Commercial Bank	12/04/03	0.990	50,000,000.00	03/03/04
United Commercial Bank	09/19/03	1.060	65,000,000.00	03/19/04
United Commercial Bank	01/07/04	0.980	40,000,000.00	04/08/04
United Commercial Bank	01/08/04	0.980	55,000,000.00	04/09/04
United Commercial Bank	12/05/03	1.090	25,000,000.00	06/04/04
United Commercial Bank	12/12/03	1.070	25,000,000.00	06/11/04
United Commercial Bank	01/14/04	1.020	50,000,000.00	07/14/04
United Commercial Bank	01/28/04	1.030	40,000,000.00	07/28/04
SAN JOSE				
Comerica Bank of California	01/07/04	0.980	134,000,000.00	04/08/04
Comerica Bank of California	01/16/04	0.940	183,000,000.00	04/16/04
Heritage Bank of Commerce	08/15/03	1.100	2,000,000.00	02/11/04
Meriwest Credit Union	09/18/03	1.090	5,000,000.00	03/17/04
Meriwest Credit Union	10/17/03	1.090	5,000,000.00	04/14/04
Meriwest Credit Union	10/16/03	1.070	5,000,000.00	04/14/04
Meriwest Credit Union	01/22/04	1.040	5,000,000.00	07/21/04
Santa Clara Co. Fed. C.U.	11/06/03	1.030	5,000,000.00	02/06/04
Santa Clara Co. Fed. C.U.	08/08/03	1.100	10,000,000.00	02/06/04
SAN LUIS OBISPO				
First Bank Of San Luis Obispo	08/14/03	1.100	6,000,000.00	02/11/04
First Bank Of San Luis Obispo	09/17/03	1.080	7,000,000.00	03/17/04
First Bank Of San Luis Obispo	09/26/03	1.080	5,000,000.00	03/26/04
First Bank Of San Luis Obispo	12/05/03	1.090	4,500,000.00	06/04/04
Mission Community Bank	09/04/03	1.120	1,000,000.00	03/04/04
Mission Community Bank	10/08/03	1.080	2,500,000.00	04/07/04
Mission Community Bank	12/11/03	1.080	1,000,000.00	06/10/04
San Luis Trust Bank	09/10/03	1.060	1,500,000.00	03/11/04
San Luis Trust Bank	10/22/03	1.060	1,000,000.00	04/21/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SAN MARINO				
East West Federal Bank	08/08/03	1.080	35,000,000.00	02/06/04
East West Federal Bank	09/12/03	1.070	35,000,000.00	03/12/04
East West Federal Bank	11/20/03	1.090	38,000,000.00	05/20/04
East West Federal Bank	01/09/04	1.070	42,000,000.00	07/09/04
SAN RAMON				
Sterlent Credit Union	01/21/04	0.930	1,000,000.00	03/25/04
SANTA ROSA				
National Bank of the Redwoods	08/13/03	1.090	5,000,000.00	02/11/04
National Bank of the Redwoods	10/31/03	1.080	5,000,000.00	04/29/04
National Bank of the Redwoods	01/22/04	1.010	10,000,000.00	07/21/04
North Coast Bank	09/19/03	1.070	1,250,000.00	03/19/04
North Coast Bank	12/16/03	1.040	1,250,000.00	06/17/04
SONORA				
Central California Bank	09/26/03	1.070	5,000,000.00	03/26/04
STOCKTON				
Pacific State Bank	10/09/03	1.050	1,000,000.00	04/07/04
Pacific State Bank	01/08/04	1.090	1,000,000.00	07/08/04
Union Safe Deposit Bank	11/06/03	1.010	15,000,000.00	02/05/04
Union Safe Deposit Bank	08/15/03	1.100	15,000,000.00	02/13/04
Union Safe Deposit Bank	09/05/03	1.120	15,000,000.00	03/05/04
Union Safe Deposit Bank	12/12/03	0.970	10,000,000.00	03/11/04
Union Safe Deposit Bank	01/15/04	0.940	10,000,000.00	04/16/04
Union Safe Deposit Bank	01/23/04	0.940	15,000,000.00	04/23/04
Washington Mutual Bank	08/21/03	1.100	60,000,000.00	02/20/04
Washington Mutual Bank	12/17/03	1.040	45,000,000.00	06/16/04
Washington Mutual Bank	01/22/04	1.010	75,000,000.00	07/21/04
TORRANCE				
China Trust Bank (USA)	11/13/03	0.990	20,000,000.00	02/13/04
China Trust Bank (USA)	09/12/03	1.070	35,000,000.00	03/12/04
China Trust Bank (USA)	01/16/04	0.940	15,000,000.00	04/16/04

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
China Trust Bank (USA)	01/16/04	0.940	25,000,000.00	04/16/04
China Trust Bank (USA)	01/22/04	0.930	30,000,000.00	04/23/04
TRACY				
Service 1st Bank	09/18/03	1.070	4,000,000.00	03/17/04
TUSTIN				
Sunwest Bank	08/14/03	1.070	7,800,000.00	02/11/04
Sunwest Bank	12/11/03	0.950	1,000,000.00	03/10/04
Sunwest Bank	01/16/04	0.910	6,000,000.00	04/16/04
VACAVILLE				
Travis Credit Union	12/04/03	1.090	40,000,000.00	06/02/04
WHITTIER				
Quaker City Bank	10/01/03	1.070	16,000,000.00	03/31/04
Quaker City Bank	12/05/03	1.080	25,000,000.00	06/04/04
Quaker City Bank	01/14/04	1.010	24,000,000.00	07/14/04
TOTAL TIME DEPOSITS JANUARY 2004			**5,862,095,000.00**	

BANK DEMAND DEPOSITS
January 2003
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,641,404	$ 3,207,744
2	750,842	2,621,969
3	750,842	2,621,969
4	750,842	2,621,969
5	1,294,642	2,206,804
6	1,979,094	2,490,069
7	1,769,697	2,156,510
8	1,943,901	2,193,014
9	1,919,706	2,960,793
10	1,919,706	2,960,793
11	1,919,706	2,960,793
12	1,935,181	2,766,318
13	1,865,221	2,668,003
14	1,892,851	2,426,623
15	1,821,287	2,558,057
16	2,037,059	2,416,022
17	2,037,059	2,416,022
18	2,037,059	2,416,022
19	2,037,059	2,416,022
20	2,055,281	2,129,461
21	1,872,846	1,890,648
22	2,007,928	1,754,248
23	1,976,250	2,172,055
24	1,976,250	2,172,055
25	1,976,250	2,172,055
26	1,659,740	2,090,642
27	1,621,918	2,059,855
28	1,800,174	1,994,157
29	1,595,830	1,975,016
30	1,776,209	2,152,579
31	1,776,209	2,402,302
AVERAGE DOLLAR DAYS	$ 1,754,776 a/	

a/ The prescribed bank balance for January was $1,646,489. This consisted of $1,369,136 in compensating balances for services, balances for uncollected funds of $280,867 and a deduction of $3,514 for January delayed deposit credit.

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

No. 1655

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on January 21, 2004, 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 associactions, 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 $ 1,369,136,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	1/19/2004	1/23/2004	$ 101,400,000	$ 51,395,605,000	$ 5,825,095,000	$ 57,220,700,000
(2)	1/26/2004	1/30/2004	$ (81,600,000)	$ 51,314,005,000	$ 5,825,095,000	$ 57,139,100,000
(3)	2/2/2004	2/6/2004	$ 304,700,000	$ 51,618,705,000	$ 5,825,095,000	$ 57,443,800,000
(4)	2/9/2004	2/13/2004	$ 243,800,000	$ 51,862,505,000	$ 5,825,095,000	$ 57,687,600,000
(5)	2/16/2004	2/20/2004	$ 376,500,000	$ 52,239,005,000	$ 5,825,095,000	$ 58,064,100,000

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 $ 1,369,136,000.

POOLED MONEY INVESTMENT BOARD:

Signature on file at STO and SCO
Chairperson

Member

Member

Dated: January 21, 2004
* Government Code