COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

MARK J. SALADINO
TREASURER AND TAX COLLECTOR

TELEPHONE
(213) 974-2139

TELECOPIER
(213) 626-1701

August 30, 2010

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

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

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

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

MJS:NI:
EBG:rkw

Attachment

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2010

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detail report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2010

ATTACHMENTS

VI. Non-Trading Portfolio Participant Composition

Percentage breakdown by participant in the Non-Trading Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2010

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 07/31/10		
At Cost	$ 23,778,646,000	$ 91,594,231
At Market	$ 23,922,485,146	$ 91,756,042
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	15.83%	0.00%
United States Government and Agency Obligations	43.74%	22.02%
Bankers Acceptances	0.42%	0.00%
Commercial Paper	37.13%	0.00%
Municipal Obligations	0.06%	5.73%
Corporate and Deposit Notes	2.82%	2.53%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	69.72%
1-60 days	49.38%	0.00%
61 days-1 year	14.99%	71.63%
Over 1 year	35.63%	28.37%
Weighted Average Days to Maturity	513	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at July 31, 2010:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	37.13%
Corporate and Deposit Notes	A-1	P-1	2.82%
Los Angeles County Securities	AA-	A1	0.06%
Negotiable Certificates of Deposit	A-1	P-1	15.83%
Bankers Acceptance	A-1	P-1	0.42%
U.S. Agency Securities	AAA	Aaa	40.68%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.33%
U.S. Treasury Bills	AAA	Aaa	2.73%
Others	-	-	0.00%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	69.08%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	2.53%
Mortgage Trust Deeds	AA-	Aa2	0.64%
Los Angeles County Securities	AA-	Aa2	5.73%
Negotiable Certificates of Deposit	-	-	0.00%
Guaranteed Investment Contracts	-	-	0.00%
U.S. Agency Securities	AAA	Aaa	21.81%
U.S. Treasury Securities:			
U.S. Treasury Notes	AAA	Aaa	0.12%
U.S. Treasury Bonds	AAA	Aaa	0.09%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2010

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 07/31/10	$ 23,778,646,000
Market Value at 07/31/10	$ 23,922,485,146
Average Daily Balance	$ 23,273,601,069
Gains and Losses:	
For the Month	$ 799,547
For the Past 12 Months	$ 5,615,546
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 28,071,573
Earnings for the Past 12 Months	$ 325,541,187
Earnings Rate for the Month	1.41%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2010

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	92,182,287.51	(A)
Bank of the West - Concentration	$	55,408,868.86	(B)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	690,946.32	
Wells Fargo - Concentration	$	1,972,288.14	
Total Ledger Balance for all Banks	$	150,254,390.83	

(A) $48.327 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $51.681 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JULY 2010
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for July 2010

Total Deposits	$ 6,329,479,260.73
Total Disbursements	$ 4,771,060,029.22

Discretionary Funds Liquidity Withdrawal Ratio
As of July 31, 2010 1.55

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 8,516,879,000.00	$ 2,862,200,000.00	$ 4,997,500,000.00	$ 6,381,579,000.00
September	$ 3,551,354,000.00	$ 2,724,500,000.00	$ 3,589,000,000.00	$ 9,068,433,000.00
October	$ 1,385,480,000.00	$ 3,976,000,000.00	$ 4,026,200,000.00	$ 10,403,713,000.00
November	$ 284,415,000.00	$ 3,951,300,000.00	$ 3,910,600,000.00	$ 10,728,828,000.00
December	$ 538,232,000.00	$ 7,404,800,000.00	$ 5,283,600,000.00	$ 13,388,260,000.00
January	$ 75,000,000.00	$ 3,376,600,000.00	$ 4,762,000,000.00	$ 12,077,860,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of 1.5 years.

In July 2010, the Treasurer placed $198.317 million in the Bank of the West Money Market Plus Account and $90.141 million in the Bank of America Money Market Savings Account in accordance with the Treasurer's authority under California Government Code Section 53633. Of these amounts, $51.681 million and $48.327 million respectively remained in these accounts at month-end. These are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately $0.58 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rates of either 4.50% or 5.50%.

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2010
COMPLIANCE REPORT

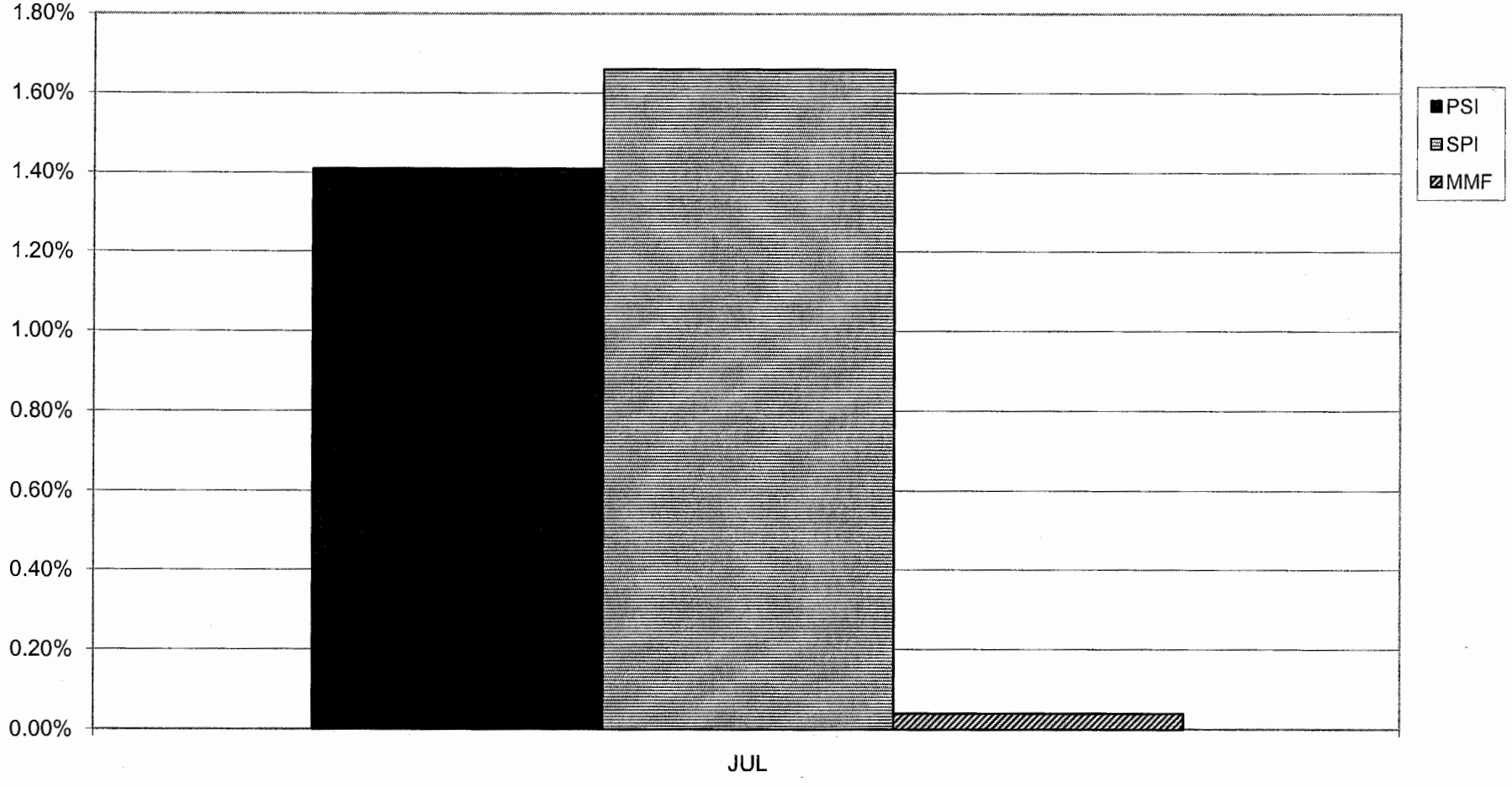
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2010

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 07/31/10
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	23,594,422,936.97	76,561,950.35
2	23,337,889,344.17	76,560,057.61
3	23,337,889,344.17	76,560,057.61
4	23,337,889,344.17	76,560,057.61
5	23,337,889,344.17	76,560,057.61
6	23,237,662,632.56	76,559,376.00
7	23,333,452,100.13	76,559,376.00
8	23,283,331,089.99	76,559,376.00
9	23,146,430,073.51	76,557,248.63
10	23,146,430,073.51	76,557,248.63
11	23,146,430,073.51	76,557,248.63
12	23,046,648,895.58	76,557,248.63
13	23,065,647,549.85	76,557,248.63
14	23,000,868,576.74	76,557,248.63
15	22,863,796,906.03	76,647,611.49
16	22,991,718,619.95	76,647,611.49
17	22,941,718,619.95	76,647,611.49
18	22,941,718,619.95	76,647,611.49
19	22,938,370,010.36	76,647,611.49
20	22,641,949,792.70	76,647,611.49
21	22,613,880,170.26	76,647,611.49
22	23,523,481,340.96	76,647,611.49
23	23,444,733,908.17	76,647,611.49
24	23,444,733,908.17	76,647,611.49
25	23,444,733,908.17	76,647,611.49
26	23,418,900,206.00	76,647,611.49
27	23,545,675,954.78	91,643,861.49
28	23,492,434,544.10	91,643,861.49
29	24,322,130,808.59	91,593,861.49
30	23,780,128,444.39	91,593,861.49
31	23,778,645,999.77	91,594,230.72
AVG	**23,273,601,069.08**	**79,021,445.65**

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



Source: Money Fund Report as of July 31, 2010.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/10 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$27,808,939	$111,293
Gains (Losses) on Sales of Non-Trading Securities.	799,547	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(536,913)	359
Prior Accrual Adjustment	0	0
Total Revenues	$28,071,573	$111,652
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,000
	$0	$2,000
NET INCOME	$28,071,573	$109,652

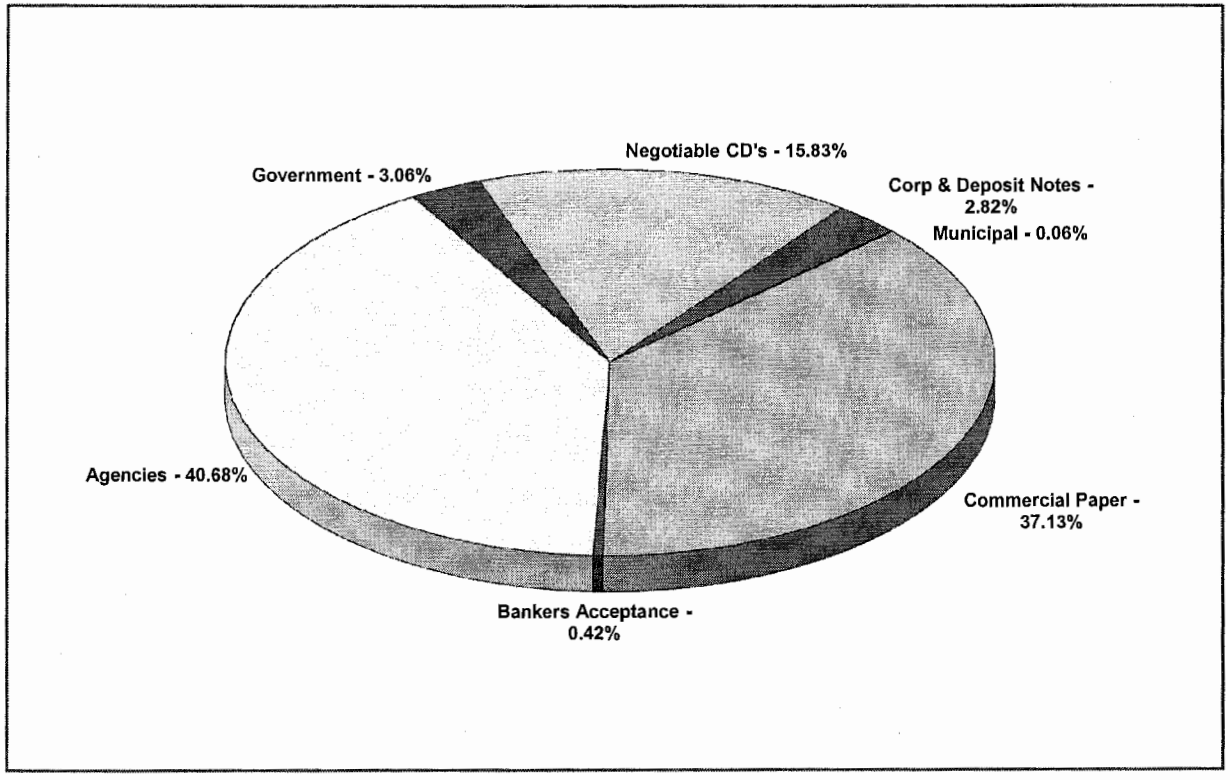
*Estimated and later adjusted.

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

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	57.11%	
Los Angeles County and Related Entities	33.66%	
Consolidated Sanitation Districts		4.09%
Metropolitan Transportation Authority		1.06%
Miscellaneous Agencies Pooled Investments		2.06%
South Coast Air Quality Management District		2.01%
Miscellaneous		0.01%
Total	90.77%	9.23%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JULY 2010
ATTACHMENT VII



	In Thousands
Negotiable CD's	$ 3,764,046
Corp & Deposit Notes	671,305
Municipal	15,000
Commercial Paper	8,828,830
Bankers Acceptance	99,884
Agencies	9,672,852
Other	-
Government	726,729
Total	$ 23,778,646

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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BA	07/15/10	84313	BK OF AMERICA NA BA	0.47000	10/08/10	10,706,000.00	10,694,119.31	0.00	BNY	BA
NTRD	BA	07/15/10	84314	BK OF AMERICA NA BA	0.47000	10/12/10	12,486,000.00	12,471,491.96	0.00	BNY	BA
NTRD	BA	07/16/10	84334	BK OF AMERICA NA BA	0.47000	10/13/10	28,000,000.00	27,967,465.56	0.00	BNY	BA
	BA Total						51,192,000.00	51,133,076.83	0.00		
NTRD	BNOT	07/22/10	84369	CHASE BK USA NA BK NOTE	0.28000	08/05/10	50,000,000.00	50,000,969.42	30,333.33	BNY	JPM
	BNOT Total						50,000,000.00	50,000,969.42	30,333.33		
NTRD	CNFL	07/30/10	84432	TOYOTA MOTOR CREDIT CORP FRN	0.69500	07/27/12	50,000,000.00	50,000,000.00	0.00	BNY	TFS
	CNFL Total						50,000,000.00	50,000,000.00	0.00		
NTRD	CPD	07/01/10	84223	ING US FUNDING LLC CP	0.28000	07/13/10	50,000,000.00	49,995,333.33	0.00	BNY	INGF
NTRD	CPD	07/01/10	84224	ING US FUNDING LLC CP	0.28000	07/13/10	50,000,000.00	49,995,333.33	0.00	BNY	INGF
NTRD	CPD	07/01/10	84228	DEUTSCHE BK FINANCIAL LLC CP	0.25000	07/28/10	50,000,000.00	49,990,625.00	0.00	BNY	DBAG
NTRD	CPD	07/01/10	84229	DEUTSCHE BK FINANCIAL LLC CP	0.25000	07/28/10	50,000,000.00	49,990,625.00	0.00	BNY	DBAG
NTRD	CPD	07/01/10	84212	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,986,222.22	0.00	BNY	MFR
NTRD	CPD	07/01/10	84213	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,986,222.22	0.00	BNY	MFR
NTRD	CPD	07/01/10	84207	VARIABLE FUNDING CAP CO LLC CP	0.30000	08/05/10	50,000,000.00	49,985,416.67	0.00	BNY	WFI
NTRD	CPD	07/01/10	84222	BARTON CAPITAL LLC CP	0.30000	08/05/10	30,076,000.00	30,067,227.83	0.00	BNY	CITGM
NTRD	CPD	07/01/10	84206	ABBEY NATIONAL NA LLC CP	0.32000	08/06/10	50,000,000.00	49,984,000.00	0.00	BNY	MFR
NTRD	CPD	07/01/10	84210	COMMERZBANK US FINANCE INC CP	0.28000	08/06/10	50,000,000.00	49,986,000.00	0.00	BNY	MFR
NTRD	CPD	07/01/10	84211	COMMERZBANK US FINANCE INC CP	0.28000	08/10/10	50,000,000.00	49,984,444.44	0.00	BNY	MFR
NTRD	CPD	07/01/10	84214	HSBC FINANCE CORP CP	0.27000	08/11/10	50,000,000.00	49,984,625.00	0.00	BNY	MFR
NTRD	CPD	07/01/10	84215	HSBC FINANCE CORP CP	0.27000	08/11/10	25,000,000.00	24,992,312.50	0.00	BNY	MFR
NTRD	CPD	07/01/10	84225	JUPITER SEC CO LLC CP	0.33000	08/24/10	25,000,000.00	24,987,625.00	0.00	BNY	LOOP
NTRD	CPD	07/01/10	84220	SHEFFIELD RECEIVABLES CORP CP	0.34000	08/26/10	50,000,000.00	49,973,555.56	0.00	BNY	BCI
NTRD	CPD	07/01/10	84221	SHEFFIELD RECEIVABLES CORP CP	0.34000	08/26/10	10,000,000.00	9,994,711.11	0.00	BNY	BCI
NTRD	CPD	07/01/10	84218	CRC FUNDING LLC CP	0.49000	09/20/10	50,000,000.00	49,944,875.00	0.00	BNY	ALA
NTRD	CPD	07/01/10	84227	CRC FUNDING LLC CP	0.49000	09/20/10	25,600,000.00	25,571,776.00	0.00	BNY	ALA
NTRD	CPD	07/01/10	84226	CRC FUNDING LLC CP	0.46000	09/28/10	50,000,000.00	49,943,138.89	0.00	BNY	CITGM
NTRD	CPD	07/01/10	84216	CIESCO LLC CP	0.48000	10/01/10	25,000,000.00	24,969,333.33	0.00	BNY	CITGM
NTRD	CPD	07/01/10	84217	CRC FUNDING LLC CP	0.48000	10/01/10	25,000,000.00	24,969,333.33	0.00	BNY	CITGM
NTRD	CPD	07/01/10	84219	CAFCO LLC CP	0.48000	10/01/10	25,000,000.00	24,969,333.33	0.00	BNY	CITGM
NTRD	CPD	07/06/10	84251	RBS FINANCE NV (NA) INC CP	0.33000	08/05/10	50,000,000.00	49,986,250.00	0.00	BNY	MFR
NTRD	CPD	07/06/10	84255	RBS FINANCE NV (NA) INC CP	0.33000	08/06/10	40,000,000.00	39,988,633.33	0.00	BNY	MFR
NTRD	CPD	07/06/10	84250	SHEFFIELD RECEIVABLES CORP CP	0.28000	08/13/10	50,000,000.00	49,985,222.22	0.00	BNY	BCI
NTRD	CPD	07/07/10	84260	RBS FINANCE NV (NA) INC CP	0.29000	08/02/10	50,000,000.00	49,989,527.78	0.00	BNY	MFR
NTRD	CPD	07/07/10	84261	RBS FINANCE NV (NA) INC CP	0.29000	08/02/10	50,000,000.00	49,989,527.78	0.00	BNY	MFR
NTRD	CPD	07/07/10	84265	ING US FUNDING LLC CP	0.29000	08/02/10	50,000,000.00	49,989,527.78	0.00	BNY	INGF
NTRD	CPD	07/07/10	84258	THUNDER BAY FUNDING LLC CP	0.28000	08/04/10	50,000,000.00	49,989,111.11	0.00	BNY	LOOP
NTRD	CPD	07/07/10	84259	THUNDER BAY FUNDING LLC CP	0.28000	08/04/10	6,696,000.00	6,694,541.76	0.00	BNY	LOOP
NTRD	CPD	07/07/10	84257	SHEFFIELD RECEIVABLES CORP	0.27000	08/11/10	25,000,000.00	24,993,437.50	0.00	BNY	BCI
NTRD	CPD	07/07/10	84262	COMMERZBANK US FINANCE INC CP	0.31000	08/12/10	50,000,000.00	49,984,500.00	0.00	BNY	MFR

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07/07/10	84263	COMMERZBANK US FINANCE INC CP	0.31000	08/12/10	40,000,000.00	39,987,600.00	0.00	BNY	MFR
NTRD	CPD	07/08/10	84271	RBS FINANCE NV (NA) INC CP	0.34000	08/09/10	50,000,000.00	49,984,888.89	0.00	BNY	MFR
NTRD	CPD	07/08/10	84272	COMMERZBANK US FINANCE INC CP	0.29000	08/10/10	50,000,000.00	49,986,708.33	0.00	BNY	MFR
NTRD	CPD	07/08/10	84268	THAMES ASSET GLOBAL SEC INC CP	0.29000	08/11/10	50,000,000.00	49,986,305.56	0.00	BNY	LOOP
NTRD	CPD	07/08/10	84269	BARTON CAPITAL LLC CP	0.30000	08/11/10	50,000,000.00	49,985,833.33	0.00	BNY	CITGM
NTRD	CPD	07/08/10	84270	RBS FINANCE NV (NA) INC CP	0.34000	08/17/10	50,000,000.00	49,981,111.11	0.00	BNY	MFR
NTRD	CPD	07/08/10	84273	HSBC FINANCE CORP CP	0.35000	09/07/10	25,000,000.00	24,985,173.61	0.00	BNY	MFR
NTRD	CPD	07/09/10	84278	VARIABLE FUNDING CAP CO LLC CP	0.29000	08/06/10	50,000,000.00	49,988,722.22	0.00	BNY	WFI
NTRD	CPD	07/09/10	84275	COMMERZBANK US FINANCE INC CP	0.31000	08/09/10	50,000,000.00	49,986,652.78	0.00	BNY	MFR
NTRD	CPD	07/09/10	84267	REGENCY MARKETS NO. 1 LLC CP	0.35000	08/11/10	50,000,000.00	49,983,958.33	0.00	BNY	CITGM
NTRD	CPD	07/09/10	84277	THAMES ASSET GLOBAL SEC INC CP	0.29000	08/11/10	29,115,000.00	29,107,260.26	0.00	BNY	LOOP
NTRD	CPD	07/09/10	84280	THUNDER BAY FUNDING LLC CP	0.27000	08/12/10	50,000,000.00	49,987,250.00	0.00	BNY	LOOP
NTRD	CPD	07/09/10	84281	THUNDER BAY FUNDING LLC CP	0.27000	08/12/10	6,078,000.00	6,076,450.11	0.00	BNY	LOOP
NTRD	CPD	07/09/10	84276	BARTON CAPITAL LLC CP	0.28000	08/13/10	25,000,000.00	24,993,194.44	0.00	BNY	LOOP
NTRD	CPD	07/09/10	84279	CRC FUNDING LLC CP	0.37000	09/03/10	35,000,000.00	34,979,855.56	0.00	BNY	CITGM
NTRD	CPD	07/12/10	84289	REGENCY MARKETS NO. 1 LLC CP	0.35000	08/10/10	50,000,000.00	49,985,902.78	0.00	BNY	JPM
NTRD	CPD	07/12/10	84288	THAMES ASSET GLOBAL SEC INC CP	0.30000	08/12/10	49,348,000.00	49,335,251.77	0.00	BNY	CITGM
NTRD	CPD	07/13/10	84295	JUPITER SEC CO LLC CP	0.29000	08/11/10	38,350,000.00	38,341,041.01	0.00	BNY	CITGM
NTRD	CPD	07/13/10	84293	REGENCY MARKETS NO. 1 LLC CP	0.34000	08/12/10	50,000,000.00	49,985,833.33	0.00	BNY	JPM
NTRD	CPD	07/13/10	84294	REGENCY MARKETS NO. 1 LLC CP	0.34000	08/12/10	15,660,000.00	15,655,563.00	0.00	BNY	CITGM
NTRD	CPD	07/13/10	84291	BARTON CAPITAL LLC CP	0.29000	08/13/10	50,000,000.00	49,987,513.89	0.00	BNY	LOOP
NTRD	CPD	07/13/10	84297	RBS FINANCE NV (NA) INC CP	0.33000	08/13/10	40,000,000.00	39,988,633.33	0.00	BNY	MFR
NTRD	CPD	07/13/10	84292	BARTON CAPITAL LLC CP	0.33000	09/01/10	30,000,000.00	29,986,250.00	0.00	BNY	RBCDR
NTRD	CPD	07/13/10	84296	DEUTSCHE BK FINANCIAL LLC CP	0.33000	09/10/10	25,000,000.00	24,986,479.17	0.00	BNY	ALA
NTRD	CPD	07/14/10	84302	ING US FUNDING LLC CP	0.26000	08/03/10	50,000,000.00	49,992,777.78	0.00	BNY	INGF
NTRD	CPD	07/14/10	84303	COMMERZBANK US FINANCE INC CP	0.31000	08/13/10	50,000,000.00	49,987,083.33	0.00	BNY	MFR
NTRD	CPD	07/14/10	84304	RBS FINANCE NV (NA) INC CP	0.32000	08/17/10	35,000,000.00	34,989,422.22	0.00	BNY	ALA
NTRD	CPD	07/15/10	84310	ING US FUNDING LLC CP	0.26000	08/05/10	50,000,000.00	49,992,416.67	0.00	BNY	INGF
NTRD	CPD	07/15/10	84300	FALCON ASSET SEC CO LLC CP	0.29000	08/10/10	50,000,000.00	49,989,527.78	0.00	BNY	JPM
NTRD	CPD	07/15/10	84309	RBS FINANCE NV (NA) INC CP	0.30000	08/13/10	50,000,000.00	49,987,916.67	0.00	BNY	MFR
NTRD	CPD	07/15/10	84306	REGENCY MARKETS NO. 1 LLC CP	0.33000	08/16/10	50,000,000.00	49,985,333.33	0.00	BNY	CITGM
NTRD	CPD	07/15/10	84311	BARTON CAPITAL LLC CP	0.29000	08/17/10	40,000,000.00	39,989,366.67	0.00	BNY	CITGM
NTRD	CPD	07/15/10	84299	VARIABLE FUNDING CAP CO LLC CP	0.29000	08/18/10	50,000,000.00	49,986,305.56	0.00	BNY	WFI
NTRD	CPD	07/15/10	84308	ABBEY NATIONAL NA LLC CP	0.32000	08/19/10	50,000,000.00	49,984,444.44	0.00	BNY	MFR
NTRD	CPD	07/15/10	84315	BARTON CAPITAL LLC CP	0.35000	09/08/10	25,000,000.00	24,986,631.94	0.00	BNY	CITGM
NTRD	CPD	07/16/10	84331	ING US FUNDING LLC CP	0.26000	08/03/10	50,000,000.00	49,993,500.00	0.00	BNY	INGF
NTRD	CPD	07/16/10	84318	BRYANT PARK FUNDING LLC CP	0.30000	08/16/10	50,000,000.00	49,987,083.33	0.00	BNY	JPM
NTRD	CPD	07/16/10	84319	BRYANT PARK FUNDING LLC CP	0.29000	08/18/10	50,000,000.00	49,986,708.33	0.00	BNY	ALA
NTRD	CPD	07/16/10	84326	VARIABLE FUNDING CAP CO LLC CP	0.27000	08/19/10	50,000,000.00	49,987,250.00	0.00	BNY	WFI
NTRD	CPD	07/16/10	84330	THUNDER BAY FUNDING LLC CP	0.28000	08/20/10	35,212,000.00	35,202,414.51	0.00	BNY	RBCDR
NTRD	CPD	07/16/10	84328	BRYANT PARK FUNDING LLC CP	0.29000	08/23/10	50,000,000.00	49,984,694.44	0.00	BNY	JPM
NTRD	CPD	07/16/10	84327	CAFCO LLC CP	0.30000	09/01/10	25,000,000.00	24,990,208.33	0.00	BNY	CITGM
NTRD	CPD	07/16/10	84329	RBS HOLDINGS USA INC CP	0.46000	09/14/10	40,000,000.00	39,969,333.33	0.00	BNY	ALA

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07/19/10	84341	BARTON CAPITAL LLC CP	0.26000	08/03/10	36,957,000.00	36,952,996.33	0.00	BNY	CITGM
NTRD	CPD	07/19/10	84343	ING US FUNDING LLC CP	0.25000	08/03/10	18,107,000.00	18,105,113.85	0.00	BNY	INGF
NTRD	CPD	07/19/10	84340	JUPITER SEC CO LLC CP	0.25000	08/06/10	10,383,000.00	10,381,702.13	0.00	BNY	RBCDR
NTRD	CPD	07/19/10	84342	COMMERZBANK US FINANCE INC CP	0.25000	08/06/10	50,000,000.00	49,993,750.00	0.00	BNY	MFR
NTRD	CPD	07/19/10	84339	BARTON CAPITAL LLC CP	0.27000	08/23/10	38,000,000.00	37,990,025.00	0.00	BNY	ALA
NTRD	CPD	07/19/10	84336	BRYANT PARK FUNDING LLC CP	0.29000	08/24/10	50,000,000.00	49,985,500.00	0.00	BNY	CITGM
NTRD	CPD	07/19/10	84337	CITIGROUP FUNDING INC CP	0.29000	08/24/10	50,000,000.00	49,985,500.00	0.00	BNY	CITGM
NTRD	CPD	07/19/10	84338	FALCON ASSET SEC CO LLC CP	0.27000	08/25/10	50,000,000.00	49,986,125.00	0.00	BNY	CITGM
NTRD	CPD	07/20/10	84348	CAFCO LLC CP	0.27000	08/12/10	39,232,000.00	39,225,232.48	0.00	BNY	CITGM
NTRD	CPD	07/20/10	84345	BRYANT PARK FUNDING LLC CP	0.28000	08/20/10	50,000,000.00	49,987,944.44	0.00	BNY	CITGM
NTRD	CPD	07/20/10	84347	VARIABLE FUNDING CAP CO LLC CP	0.27000	08/20/10	25,000,000.00	24,994,187.50	0.00	BNY	MS
NTRD	CPD	07/20/10	84346	ABBEY NATIONAL NA LLC CP	0.34000	08/23/10	25,000,000.00	24,991,972.22	0.00	BNY	MFR
NTRD	CPD	07/20/10	84349	RBS FINANCE NV (NA) INC CP	0.40000	09/20/10	43,000,000.00	42,970,377.78	0.00	BNY	ALA
NTRD	CPD	07/21/10	84359	CAFCO LLC CP	0.23000	08/02/10	24,500,000.00	24,498,121.67	0.00	BNY	JPM
NTRD	CPD	07/21/10	84360	BRYANT PARK FUNDING LLC CP	0.27000	08/16/10	41,909,000.00	41,900,827.75	0.00	BNY	ALA
NTRD	CPD	07/21/10	84361	COMMERZBANK US FINANCE INC CP	0.32000	08/31/10	50,000,000.00	49,981,777.78	0.00	BNY	MFR
NTRD	CPD	07/21/10	84357	BARTON CAPITAL LLC CP	0.30000	09/02/10	50,000,000.00	49,982,083.33	0.00	BNY	RBCDR
NTRD	CPD	07/21/10	84358	BARTON CAPITAL LLC CP	0.30000	09/02/10	20,030,000.00	20,022,822.58	0.00	BNY	RBCDR
NTRD	CPD	07/22/10	84375	FALCON ASSET SEC CO LLC CP	0.23000	08/05/10	50,000,000.00	49,995,527.78	0.00	BNY	CITGM
NTRD	CPD	07/22/10	84370	ING US FUNDING LLC CP	0.25000	08/13/10	50,000,000.00	49,992,361.11	0.00	BNY	INGF
NTRD	CPD	07/22/10	84379	BARTON CAPITAL LLC CP	0.26000	08/18/10	50,000,000.00	49,990,250.00	0.00	BNY	LOOP
NTRD	CPD	07/22/10	84376	REGENCY MARKETS NO. 1 LLC CP	0.30000	08/23/10	50,000,000.00	49,986,666.67	0.00	BNY	MS
NTRD	CPD	07/22/10	84363	VARIABLE FUNDING CAP CO LLC CP	0.26000	08/25/10	50,000,000.00	49,987,722.22	0.00	BNY	WFI
NTRD	CPD	07/22/10	84371	ABBEY NATIONAL NA LLC CP	0.33000	08/25/10	50,000,000.00	49,984,416.67	0.00	BNY	MFR
NTRD	CPD	07/22/10	84366	VARIABLE FUNDING CAP CO LLC CP	0.26000	08/26/10	50,000,000.00	49,987,361.11	0.00	BNY	WFI
NTRD	CPD	07/22/10	84372	COMMERZBANK US FINANCE INC CP	0.32000	08/26/10	50,000,000.00	49,984,444.44	0.00	BNY	MFR
NTRD	CPD	07/22/10	84364	SHEFFIELD RECEIVABLES CORP CP	0.25000	08/30/10	50,000,000.00	49,986,458.33	0.00	BNY	BCI
NTRD	CPD	07/22/10	84365	SHEFFIELD RECEIVABLES CORP CP	0.25000	08/30/10	10,000,000.00	9,997,291.67	0.00	BNY	BCI
NTRD	CPD	07/22/10	84373	DANSKE CORP CP	0.26000	09/01/10	50,000,000.00	49,985,194.44	0.00	BNY	MFR
NTRD	CPD	07/22/10	84374	DANSKE CORP CP	0.26000	09/01/10	8,000,000.00	7,997,631.11	0.00	BNY	MFR
NTRD	CPD	07/22/10	84378	SHEFFIELD RECEIVABLES CORP CP	0.25000	09/02/10	50,000,000.00	49,985,416.67	0.00	BNY	LOOP
NTRD	CPD	07/22/10	84377	SHEFFIELD RECEIVABLES CORP CP	0.32000	09/20/10	25,000,000.00	24,986,666.67	0.00	BNY	MS
NTRD	CPD	07/22/10	84383	CITIGROUP FUNDING INC CP	0.30000	09/20/10	23,000,000.00	22,988,500.00	0.00	BNY	CITGM
NTRD	CPD	07/22/10	84384	RBS FINANCE NV (NA) INC CP	0.39000	09/23/10	50,000,000.00	49,965,875.00	0.00	BNY	ALA
NTRD	CPD	07/22/10	84385	TOYOTA MOTOR CREDIT CORP CP	0.43000	10/19/10	42,005,000.00	41,960,346.35	0.00	BNY	TFS
NTRD	CPD	07/23/10	84390	RANGER FUNDING CO LLC CP	0.29000	08/18/10	50,000,000.00	49,989,527.78	0.00	BNY	BA
NTRD	CPD	07/23/10	84391	RANGER FUNDING CO LLC CP	0.29000	08/18/10	9,898,000.00	9,895,926.92	0.00	BNY	BA
NTRD	CPD	07/23/10	84395	SHEFFIELD RECEIVABLES CORP	0.25000	08/30/10	30,000,000.00	29,992,083.33	0.00	BNY	ALA
NTRD	CPD	07/23/10	84393	RBS FINANCE NV (NA) INC CP	0.31000	09/03/10	50,000,000.00	49,981,916.67	0.00	BNY	ALA
NTRD	CPD	07/23/10	84392	ING US FUNDING LLC CP	0.30000	09/09/10	50,000,000.00	49,980,000.00	0.00	BNY	INGF
NTRD	CPD	07/23/10	84389	SHEFFIELD RECEIVABLES CORP CP	0.31000	09/21/10	50,000,000.00	49,974,166.67	0.00	BNY	LOOP
NTRD	CPD	07/23/10	84397	REGENCY MARKETS NO. 1 LLC CP	0.46000	10/20/10	10,783,000.00	10,770,737.33	0.00	BNY	CITGM
NTRD	CPD	07/23/10	84396	TOYOTA MOTOR CREDIT CORP CP	0.41000	10/21/10	18,500,000.00	18,481,037.50	0.00	BNY	TFS

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07/26/10	84405	FALCON ASSET SEC CO LLC CP	0.24000	08/09/10	32,000,000.00	31,997,013.33	0.00	BNY	LOOP
NTRD	CPD	07/26/10	84404	REGENCY MARKETS NO. 1 LLC CP	0.29000	08/25/10	50,000,000.00	49,987,916.67	0.00	BNY	MFR
NTRD	CPD	07/26/10	84407	VARIABLE FUNDING CAP CO LLC CP	0.25000	08/30/10	50,000,000.00	49,987,847.22	0.00	BNY	WFI
NTRD	CPD	07/26/10	84406	ABBEY NATIONAL NA LLC CP	0.35000	08/31/10	50,000,000.00	49,982,500.00	0.00	BNY	MFR
NTRD	CPD	07/26/10	84402	SHEFFIELD RECEIVABLES CORP CP	0.25000	09/03/10	50,000,000.00	49,986,458.33	0.00	BNY	BCI
NTRD	CPD	07/26/10	84403	BARTON CAPITAL LLC CP	0.29000	09/10/10	50,000,000.00	49,981,472.22	0.00	BNY	CITGM
NTRD	CPD	07/26/10	84408	ING US FUNDING LLC CP	0.32000	09/15/10	50,000,000.00	49,977,333.33	0.00	BNY	INGF
NTRD	CPD	07/26/10	84409	RBS FINANCE NV (NA) INC CP	0.40000	09/29/10	50,000,000.00	49,963,888.89	0.00	BNY	MFR
NTRD	CPD	07/27/10	84417	FALCON ASSET SEC CO LLC CP	0.25000	08/09/10	31,012,000.00	31,009,200.31	0.00	BNY	RBCDR
NTRD	CPD	07/27/10	84419	FALCON ASSET SEC CO LLC CP	0.25000	08/10/10	50,000,000.00	49,995,138.89	0.00	BNY	RBCDR
NTRD	CPD	07/27/10	84425	GE CAPITAL CORP CP	0.18000	08/12/10	22,712,000.00	22,710,183.04	0.00	BNY	GECC
NTRD	CPD	07/27/10	84420	BRYANT PARK FUNDING LLC CP	0.27000	08/24/10	45,012,000.00	45,002,547.48	0.00	BNY	MS
NTRD	CPD	07/27/10	84416	FALCON ASSET SEC CO LLC CP	0.26000	08/27/10	50,000,000.00	49,988,805.56	0.00	BNY	JPM
NTRD	CPD	07/27/10	84423	JUPITER SEC CO LLC CP	0.24000	08/30/10	25,000,000.00	24,994,333.33	0.00	BNY	LOOP
NTRD	CPD	07/27/10	84424	JUPITER SEC CO LLC CP	0.24000	08/30/10	25,015,000.00	25,009,329.93	0.00	BNY	LOOP
NTRD	CPD	07/27/10	84422	SHEFFIELD RECEIVABLES CORP CP	0.25000	09/01/10	28,000,000.00	27,993,000.00	0.00	BNY	ALA
NTRD	CPD	07/27/10	84411	BRYANT PARK FUNDING LLC CP	0.27000	09/03/10	50,000,000.00	49,985,750.00	0.00	BNY	JPM
NTRD	CPD	07/27/10	84418	CAFCO LLC CP	0.30000	09/17/10	50,000,000.00	49,978,333.33	0.00	BNY	CITGM
NTRD	CPD	07/28/10	84433	ABBEY NATIONAL NA LLC CP	0.21000	08/04/10	50,000,000.00	49,997,958.33	0.00	BNY	MFR
NTRD	CPD	07/28/10	84434	COMMERZBANK US FINANCE INC CP	0.22000	08/04/10	50,000,000.00	49,997,861.11	0.00	BNY	MFR
NTRD	CPD	07/28/10	84435	COMMERZBANK US FINANCE INC CP	0.22000	08/04/10	10,000,000.00	9,999,572.22	0.00	BNY	MFR
NTRD	CPD	07/28/10	84437	THAMES ASSET GLOBAL SEC INC CP	0.26000	08/06/10	50,000,000.00	49,996,750.00	0.00	BNY	CITGM
NTRD	CPD	07/28/10	84436	RBS FINANCE NV (NA) INC CP	0.21000	08/12/10	50,000,000.00	49,995,625.00	0.00	BNY	MFR
NTRD	CPD	07/29/10	84439	BARTON CAPITAL LLC CP	0.25000	08/12/10	50,000,000.00	49,995,138.89	0.00	BNY	CITGM
NTRD	CPD	07/29/10	84444	ABBEY NATIONAL NA LLC CP	0.22000	08/12/10	50,000,000.00	49,995,722.22	0.00	BNY	MFR
NTRD	CPD	07/29/10	84445	ABBEY NATIONAL NA LLC CP	0.22000	08/12/10	25,000,000.00	24,997,861.11	0.00	BNY	MFR
NTRD	CPD	07/29/10	84446	RBS FINANCE NV (NA) INC CP	0.20000	08/12/10	50,000,000.00	49,996,111.11	0.00	BNY	MFR
NTRD	CPD	07/29/10	84447	SHEFFIELD RECEIVABLES CORP CP	0.23000	08/12/10	50,000,000.00	49,995,527.78	0.00	BNY	BCI
NTRD	CPD	07/29/10	84448	SHEFFIELD RECEIVABLES CORP CP	0.23000	08/12/10	2,000,000.00	1,999,821.11	0.00	BNY	BCI
NTRD	CPD	07/29/10	84455	GE CAPITAL CORP CP	0.18000	08/12/10	50,000,000.00	49,996,500.00	0.00	BNY	GECC
NTRD	CPD	07/29/10	84456	GE CAPITAL CORP CP	0.18000	08/12/10	50,000,000.00	49,996,500.00	0.00	BNY	GECC
NTRD	CPD	07/29/10	84457	UBS FINANCE (DELAWARE) LLC CP	0.18000	08/12/10	50,000,000.00	49,996,500.00	0.00	BNY	UBSWAR
NTRD	CPD	07/29/10	84458	UBS FINANCE (DELAWARE) LLC CP	0.18000	08/12/10	50,000,000.00	49,996,500.00	0.00	BNY	UBSWAR
NTRD	CPD	07/29/10	84453	GE CAPITAL CORP CP	0.19000	08/13/10	50,000,000.00	49,996,041.67	0.00	BNY	GECC
NTRD	CPD	07/29/10	84454	GE CAPITAL CORP CP	0.19000	08/13/10	25,000,000.00	24,998,020.83	0.00	BNY	GECC
NTRD	CPD	07/29/10	84451	GE CAPITAL CORP CP	0.19000	08/17/10	50,000,000.00	49,994,986.11	0.00	BNY	GECC
NTRD	CPD	07/29/10	84452	GE CAPITAL CORP CP	0.19000	08/17/10	50,000,000.00	49,994,986.11	0.00	BNY	GECC
NTRD	CPD	07/29/10	84460	FALCON ASSET SEC CO LLC CP	0.24000	08/18/10	50,000,000.00	49,993,333.33	0.00	BNY	MFR
NTRD	CPD	07/29/10	84461	FALCON ASSET SEC CO LLC CP	0.24000	08/18/10	50,000,000.00	49,993,333.33	0.00	BNY	MFR
NTRD	CPD	07/29/10	84441	BRYANT PARK FUNDING LLC CP	0.26000	08/30/10	44,154,000.00	44,143,795.52	0.00	BNY	ALA
NTRD	CPD	07/29/10	84449	HSBC FINANCE CORP CP	0.24000	08/30/10	50,000,000.00	49,989,333.33	0.00	BNY	MFR
NTRD	CPD	07/29/10	84450	HSBC FINANCE CORP CP	0.24000	08/31/10	50,000,000.00	49,989,000.00	0.00	BNY	MFR
NTRD	CPD	07/29/10	84440	VARIABLE FUNDING CAP CO LLC CP	0.24000	09/02/10	50,000,000.00	49,988,333.33	0.00	BNY	WFI

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07/29/10	84459	CITIGROUP FUNDING INC CP	0.25000	09/03/10	50,000,000.00	49,987,500.00	0.00	BNY	CITGM
NTRD	CPD	07/30/10	84442	ING US FUNDING LLC CP	0.24000	08/12/10	50,000,000.00	49,995,666.67	0.00	BNY	INGF
NTRD	CPD	07/30/10	84443	ING US FUNDING LLC CP	0.24000	08/12/10	25,000,000.00	24,997,833.33	0.00	BNY	INGF
NTRD	CPD	07/30/10	84464	COMMERZBANK US FINANCE INC CP	0.24000	08/12/10	50,000,000.00	49,995,666.67	0.00	BNY	MFR
NTRD	CPD	07/30/10	84465	THAMES ASSET GLOBAL SEC INC CP	0.26000	08/12/10	17,330,000.00	17,328,372.91	0.00	BNY	CITGM
NTRD	CPD	07/30/10	84467	ABBEY NATIONAL NA LLC CP	0.23000	08/12/10	50,000,000.00	49,995,847.22	0.00	BNY	MFR
NTRD	CPD	07/30/10	84468	ABBEY NATIONAL NA LLC CP	0.23000	08/12/10	50,000,000.00	49,995,847.22	0.00	BNY	MFR
NTRD	CPD	07/30/10	84475	FALCON ASSET SEC CO LLC CP	0.25000	08/12/10	50,000,000.00	49,995,486.11	0.00	BNY	RBCDR
NTRD	CPD	07/30/10	84476	FALCON ASSET SEC CO LLC CP	0.25000	08/12/10	15,009,000.00	15,007,645.02	0.00	BNY	RBCDR
NTRD	CPD	07/30/10	84478	GE CAPITAL CORP CP	0.19000	08/12/10	13,695,000.00	13,694,060.37	0.00	BNY	GECC
NTRD	CPD	07/30/10	84473	THAMES ASSET GLOBAL SEC INC CP	0.26000	08/20/10	50,000,000.00	49,992,416.67	0.00	BNY	ALA
NTRD	CPD	07/30/10	84469	FALCON ASSET SEC CO LLC CP	0.25000	09/03/10	50,000,000.00	49,987,847.22	0.00	BNY	CITGM
NTRD	CPD	07/30/10	84470	FALCON ASSET SEC CO LLC CP	0.25000	09/03/10	1,000,000.00	999,756.94	0.00	BNY	CITGM
NTRD	CPD	07/30/10	84474	CITIGROUP FUNDING INC CP	0.25000	09/08/10	25,000,000.00	24,993,055.56	0.00	BNY	CITGM
NTRD	CPD	07/30/10	84471	ING US FUNDING LLC CP	0.26000	09/10/10	50,000,000.00	49,984,833.33	0.00	BNY	INGF
NTRD	CPD	07/30/10	84472	ING US FUNDING LLC CP	0.27000	09/14/10	50,000,000.00	49,982,750.00	0.00	BNY	INGF
	CPD Total						7,232,378,000.00	7,230,332,535.64	0.00		
NTRD	FFCB	07/21/10	84283	FFCB (CALLABLE)	2.30000	07/21/15	50,000,000.00	50,000,000.00	0.00	BNY	RWB
NTRD	FFCB	07/27/10	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,990,000.00	0.00	BNY	UBSWAR
	FFCB Total						90,000,000.00	89,990,000.00	0.00		
NTRD	FHLB	07/07/10	84102	FHLB (CALLABLE)	2.50000	07/07/15	25,000,000.00	24,987,500.00	0.00	BNY	RWB
NTRD	FHLB	07/07/10	84103	FHLB (CALLABLE)	2.50000	07/07/15	50,000,000.00	49,969,000.00	0.00	BNY	LOOP
NTRD	FHLB	07/14/10	84301	FHLB (CALLABLE)	2.45000	07/13/15	24,850,000.00	24,850,000.00	1,691.18	BNY	BA
	FHLB Total						99,850,000.00	99,806,500.00	1,691.18		
NTRD	FHLM	07/07/10	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	0.00	BNY	MISC
NTRD	FHLM	07/07/10	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	0.00	BNY	LOOP
NTRD	FHLM	07/07/10	84088	FHLMC (CALLABLE)	2.75000	07/07/15	25,000,000.00	25,000,000.00	0.00	BNY	UBSWAR
NTRD	FHLM	07/14/10	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,970,000.00	0.00	BNY	CSFB
NTRD	FHLM	07/14/10	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	0.00	BNY	RBCDR
NTRD	FHLM	07/15/10	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,950,000.00	0.00	BNY	WFI
NTRD	FHLM	07/15/10	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,579,400.00	0.00	BNY	RWB
NTRD	FHLM	07/15/10	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,982,000.00	0.00	BNY	RWB
NTRD	FHLM	07/28/10	84286	FHLMC (CALLABLE)	2.37500	07/28/15	50,000,000.00	49,969,150.00	0.00	BNY	CITGM
NTRD	FHLM	07/28/10	84344	FHLMC (CALLABLE)	2.37500	07/28/15	10,250,000.00	10,250,000.00	0.00	BNY	CITGM
	FHLM Total						310,405,000.00	310,255,550.00	0.00		
NTRD	FNMA	07/07/10	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	0.00	BNY	JEFF
NTRD	FNMA	07/14/10	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,815,500.00	0.00	BNY	MORCO
NTRD	FNMA	07/22/10	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,772,211.00	0.00	BNY	MFR
NTRD	FNMA	07/28/10	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,750,000.00	0.00	BNY	MORCO
	FNMA Total						143,729,000.00	143,277,711.00	0.00		

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	MCSA	07/07/10	84075	FNMA (CALLABLE)	3.00000	07/07/15	50,000,000.00	50,000,000.00	0.00	BNY	JPM
NTRD	MCSA	07/13/10	84078	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	MCSA	07/13/10	84079	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	0.00	BNY	RV
NTRD	MCSA	07/13/10	84080	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	0.00	BNY	MFR
NTRD	MCSA	07/13/10	84090	FNMA (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	MCSA	07/13/10	84125	FNMA (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	0.00	BNY	MIZO
NTRD	MCSA	07/13/10	84145	FNMA (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	MCSA	07/20/10	84285	FNMA (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	0.00	BNY	MS
NTRD	MCSA	07/21/10	84181	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	0.00	BNY	PIPE
NTRD	MCSA	07/21/10	84208	FNMA (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	0.00	BNY	LOOP
NTRD	MCSA	07/28/10	84287	FNMA (CALLABLE)	3.00000	07/28/15	50,000,000.00	50,000,000.00	0.00	BNY	FTNFCM
	MCSA Total						475,000,000.00	475,000,000.00	0.00		
NTRD	NCD1	07/01/10	84239	CITIBANK NA CD	0.30000	08/02/10	50,000,000.00	50,000,000.00	0.00	BNY	CITGM
NTRD	NCD1	07/01/10	84240	UNION BK OF CALIFORNIA CD	0.42000	09/30/10	50,000,000.00	50,000,000.00	0.00	BNY	UNION
	NCD1 Total						100,000,000.00	100,000,000.00	0.00		
NTRD	YANK1	07/01/10	84238	BK OF MONTREAL CHICAGO CD	0.22000	08/04/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/01/10	84234	BK OF MONTREAL CHICAGO CD	0.22000	08/05/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/01/10	84235	BK OF MONTREAL CHICAGO CD	0.22000	08/05/10	25,000,000.00	25,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/01/10	84203	DEUTSCHE BK AG NY CD	0.45000	09/30/10	50,000,000.00	50,002,520.28	4,375.00	BNY	WFI
NTRD	YANK1	07/01/10	84204	DEUTSCHE BK AG NY CD	0.45000	09/30/10	25,000,000.00	25,001,260.14	2,187.50	BNY	WFI
NTRD	YANK1	07/01/10	84179	RABOBANK NEDERLAND NV NY CD	0.39000	10/01/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/01/10	84180	RABOBANK NEDERLAND NV NY CD	0.39000	10/01/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/01/10	84205	DNB NOR BANK ASA NY CD	0.37000	10/01/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/01/10	84236	A & NZ BANKING GROUP NY CD	0.30000	10/01/10	50,000,000.00	50,001,276.83	0.00	BNY	MFR
NTRD	YANK1	07/01/10	84237	A & NZ BANKING GROUP NY CD	0.30000	10/01/10	50,000,000.00	50,001,276.83	0.00	BNY	MFR
NTRD	YANK1	07/01/10	84230	SVENSKA HANDELSBANKEN AB NY CD	0.36000	10/06/10	50,000,000.00	50,001,345.95	0.00	BNY	MFR
NTRD	YANK1	07/01/10	84231	SVENSKA HANDELSBANKEN AB NY CD	0.36000	10/06/10	25,000,000.00	25,000,672.98	0.00	BNY	MFR
NTRD	YANK1	07/01/10	84232	CIBC NY CD	0.31000	11/01/10	50,000,000.00	50,001,706.58	0.00	BNY	MFR
NTRD	YANK1	07/01/10	84233	CIBC NY CD	0.31000	11/01/10	25,000,000.00	25,000,853.29	0.00	BNY	MFR
NTRD	YANK1	07/02/10	84245	SOCIETE GENERALE NY CD	0.42000	09/03/10	50,000,000.00	50,000,874.37	0.00	BNY	MFR
NTRD	YANK1	07/02/10	84247	CREDIT SUISSE NY CD	0.33000	09/03/10	50,000,000.00	50,000,874.51	0.00	BNY	MFR
NTRD	YANK1	07/02/10	84248	DEUTSCHE BK AG NY CD	0.36000	09/03/10	50,000,000.00	50,000,000.00	0.00	BNY	DBAG
NTRD	YANK1	07/02/10	84242	WESTPAC BANKING CORP NY CD	0.36000	10/04/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/02/10	84246	SVENSKA HANDELSBANKEN AB NY CD	0.38000	10/06/10	50,000,000.00	50,002,663.60	527.78	BNY	JPM
NTRD	YANK1	07/06/10	84254	BNP PARIBAS SF CD	0.32000	08/10/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/06/10	84253	SVENSKA HANDELSBANKEN AB NY CD	0.32000	09/08/10	50,000,000.00	50,000,888.40	0.00	BNY	MFR
NTRD	YANK1	07/06/10	84252	SOCIETE GENERALE NY CD	0.42000	09/15/10	50,000,000.00	50,000,985.31	0.00	BNY	MFR
NTRD	YANK1	07/07/10	84264	RABOBANK NEDERLAND NV NY CD	0.50000	09/30/10	50,000,000.00	50,014,139.65	15,972.22	BNY	INGF
NTRD	YANK1	07/15/10	84312	BNP PARIBAS SF CD	0.36000	09/15/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/16/10	84332	BK OF NOVA SCOTIA HOUSTON CD	0.26000	09/15/10	50,000,000.00	50,000,000.00	0.00	BNY	MFR
NTRD	YANK1	07/16/10	84333	BK OF NOVA SCOTIA HOUSTON CD	0.26000	09/15/10	25,000,000.00	25,000,000.00	0.00	BNY	MFR

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	07/16/10	84317	RABOBANK NEDERLAND NV NY CD	0.36000	10/15/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/22/10	84382	TORONTO DOMINION BK NY CD	0.20000	08/27/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/22/10	84381	BNP PARIBAS SF CD	0.30000	09/23/10	50,000,000.00	50,000,000.00	0.00	BNY	BNPPSC
NTRD	YANK1	07/22/10	84380	BARCLAYS BK PLC NY CD	0.34000	09/24/10	50,000,000.00	50,000,000.00	0.00	BNY	BCI
NTRD	YANK1	07/22/10	84351	RABOBANK NEDERLAND NV NY CD	0.32000	10/22/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/22/10	84352	RABOBANK NEDERLAND NV NY CD	0.32000	10/22/10	25,000,000.00	25,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/22/10	84353	TORONTO DOMINION BK NY CD	0.30000	10/25/10	50,000,000.00	50,001,318.44	0.00	BNY	MFR
NTRD	YANK1	07/22/10	84354	TORONTO DOMINION BK NY CD	0.30000	10/25/10	50,000,000.00	50,001,318.44	0.00	BNY	MFR
NTRD	YANK1	07/22/10	84367	ROYAL BK OF CANADA NY CD	0.26000	10/26/10	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	07/22/10	84368	ROYAL BK OF CANADA NY CD	0.26000	10/26/10	50,000,000.00	50,000,000.00	0.00	BNY	RBCDR
NTRD	YANK1	07/23/10	84394	NORDEA BK FINLAND PLC NY CD	0.26000	09/22/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/29/10	84462	TORONTO DOMINION BK NY CD	0.20000	08/30/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/29/10	84438	BK OF MONTREAL CHICAGO CD	0.25000	08/31/10	50,000,000.00	50,000,000.00	0.00	BNY	TULL
NTRD	YANK1	07/29/10	84426	RABOBANK NEDERLAND NV NY CD	0.31000	10/29/10	50,000,000.00	50,000,000.00	0.00	BNY	RABO
NTRD	YANK1	07/29/10	84427	A & NZ BANKING GROUP NY CD	0.37000	01/26/11	50,000,000.00	50,002,509.35	0.00	BNY	MFR
NTRD	YANK1	07/30/10	84477	NORDEA BK FINLAND PLC NY CD	0.23000	09/10/10	50,000,000.00	50,000,583.18	0.00	BNY	MFR
	YANK1 Total						1,950,000,000.00	1,950,037,068.13	23,062.50		
				PSI Total			**10,552,554,000.00**	**10,549,833,411.02**	**55,087.01**		

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	FFCB	07/27/10	84355	FFCB (CALLABLE)	2.00000	07/27/15	15,000,000.00	14,996,250.00	0.00	BNY	UBSWAR
	FFCB Total						15,000,000.00	14,996,250.00	0.00		
SANIT - SANITATION DISTRICT Total							**15,000,000.00**	**14,996,250.00**	**0.00**		
SCAQM	CTDQ	07/15/10	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	0.00	TTC	LAIF
	CTDQ Total						55,045.25	55,045.25	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							**55,045.25**	**55,045.25**	**0.00**		
SLIM	CTDQ	07/15/10	84323	S OF C LAIF	0.00000	12/31/11	16,628.36	16,628.36	0.00	TTC	LAIF
	CTDQ Total						16,628.36	16,628.36	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							**16,628.36**	**16,628.36**	**0.00**		
WASIA	CTDQ	07/15/10	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	0.00	TTC	LAIF
	CTDQ Total						18,689.25	18,689.25	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTHORITY Total							**18,689.25**	**18,689.25**	**0.00**		
				SPI Total			**15,090,362.86**	**15,086,612.86**	**0.00**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07/13/10	NTRD	83403	FFCB 3.15 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	78,750.00	10,078,750.00	0.00
07/28/10	NTRD	83620	FFCB 2.98 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	186,250.00	25,186,250.00	38,151.82
			FFCB Total			35,000,000.00	35,000,000.00	265,000.00	35,265,000.00	38,151.82
07/06/10	NTRD	83314	FHLB 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	59,351.04
07/06/10	NTRD	83334	FHLB 3.00 (CALLABLE)	Call	100.0000	14,000,000.00	14,000,000.00	105,000.00	14,105,000.00	22,600.88
07/06/10	NTRD	83335	FHLB 3.00 (CALLABLE)	Call	100.0000	18,040,000.00	18,040,000.00	135,300.00	18,175,300.00	25,696.63
07/27/10	NTRD	81408	FHLB 2.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	113,644.69
07/28/10	NTRD	81335	FHLB 3.33 (CALLABLE)	Call	100.0000	33,305,000.00	33,305,000.00	83,179.24	33,388,179.24	0.00
			FHLB Total			140,345,000.00	140,345,000.00	510,979.24	140,855,979.24	221,293.24
07/07/10	NTRD	83315	FHLMC 3.00 (CALLABLE)	Call	100.0000	30,000,000.00	30,000,000.00	225,000.00	30,225,000.00	71,221.25
07/09/10	NTRD	83238	FHLMC 3.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	190,625.00	25,190,625.00	11,870.21
07/09/10	NTRD	83402	FHLMC 3.05 (CALLABLE)	Call	100.0000	9,750,000.00	9,750,000.00	74,343.75	9,824,343.75	23,146.91
07/09/10	NTRD	83406	FHLMC 3.05 (CALLABLE)	Call	100.0000	9,900,000.00	9,900,000.00	75,487.50	9,975,487.50	22,186.84
07/15/10	NTRD	81896	FHLMC 3.00 (CALLABLE)	Call	100.0000	4,856,000.00	4,856,000.00	36,420.00	4,892,420.00	1,031.83
07/23/10	NTRD	80702	FHLMC 2.625 (CALLABLE)	Call	100.0000	24,325,000.00	24,325,000.00	159,632.81	24,484,632.81	194,914.30
07/23/10	NTRD	83318	FHLMC 3.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	203,125.00	25,203,125.00	0.00
07/23/10	NTRD	83550	FHLMC 3.05 (CALLABLE)	Call	100.0000	23,750,000.00	23,750,000.00	181,093.75	23,931,093.75	11,276.70
07/28/10	NTRD	82959	FHLMC 3.00 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	15,699.88
07/29/10	NTRD	81900	FHLMC 3.07 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	383,750.00	50,383,750.00	0.00
07/29/10	NTRD	83456	FHLMC 3.20 (CALLABLE)	Call	100.0000	16,470,000.00	16,470,000.00	131,760.00	16,601,760.00	27,370.33
			FHLMC Total			234,051,000.00	234,051,000.00	1,661,237.81	235,712,237.81	378,718.25
07/14/10	NTRD	82643	FNMA 3.10 (CALLABLE)	Call	100.0000	24,600,000.00	24,600,000.00	0.00	24,600,000.00	110,740.42
07/29/10	NTRD	82847	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/29/10	NTRD	82863	FNMA 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	50,643.48
			FNMA Total			74,600,000.00	74,600,000.00	0.00	74,600,000.00	161,383.90
07/13/10	NTRD	79706	FHLMC 3.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/14/10	NTRD	80358	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0.00
07/15/10	NTRD	82644	FHLB 6.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/16/10	NTRD	80392	FHLMC 3.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0.00
07/17/10	NTRD	80389	FHLMC 3.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	154,375.00	25,154,375.00	0.00
07/17/10	NTRD	80390	FHLMC 3.875 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,625.00	25,150,625.00	0.00
07/21/10	NTRD	80458	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/21/10	NTRD	80459	FHLMC 3.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/21/10	NTRD	80467	FHLMC 3.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/22/10	NTRD	80543	FHLMC 4.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0.00
07/23/10	NTRD	80468	FHLMC 3.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/27/10	NTRD	83408	FHLB 7.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	450,000.00	25,450,000.00	0.00
07/27/10	NTRD	83409	FHLB 7.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	450,000.00	25,450,000.00	0.00
07/28/10	NTRD	80469	FHLMC 3.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07/28/10	NTRD	80470	FHLMC 3.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/28/10	NTRD	80471	FHLMC 3.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/28/10	NTRD	80523	FHLMC 4.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	150,000.00	25,150,000.00	0.00
07/28/10	NTRD	80525	FHLMC 4.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0.00
07/30/10	NTRD	80634	FHLMC 4.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	281,250.00	50,281,250.00	0.00
			MCSA Total			500,000,000.00	500,000,000.00	3,311,250.00	503,311,250.00	0.00
			PSI Total			**983,996,000.00**	**983,996,000.00**	**5,748,467.0S**	**989,744,467.05**	**799,547.21**

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07/01/10	GF	17795	FLYING TRIANGLE LOAN	Call	100.0000	620.90	620.90	148.71	769.61	0.00
07/02/10	GF	03463	FLYING TRIANGLE LOAN	Call	100.0000	1,892.74	1,892.74	512.37	2,405.11	0.00
07/06/10	GF	14004	FLYING TRIANGLE LOAN	Call	100.0000	681.61	681.61	78.18	759.79	0.00
07/09/10	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	984.33	984.33	464.88	1,449.21	0.00
07/09/10	GF	16864	FLYING TRIANGLE LOAN	Call	100.0000	1,143.04	1,143.04	216.96	1,360.00	0.00
			FLYING TRIANGLE LOAN Total			5,322.62	5,322.62	1,421.10	6,743.72	0.00
	GF - GENERAL FUND Total					**5,322.62**	**5,322.62**	**1,421.10**	**6,743.72**	**0.00**
07/29/10	SANIT	78168	FHLB 4.90 (CALLABLE)	Call	100.0000	50,000.00	50,000.00	0.00	50,000.00	0.00
			FHLB Total			50,000.00	50,000.00	0.00	50,000.00	0.00
07/01/10	SANIT	83680	FNMA 2.25 (CALLABLE)	Sell	100.0000	100,000.00	100,000.00	218.75	100,218.75	0.00
07/01/10	SANIT	83985	FHLMC 2.00 (CALLABLE)	Sell	100.0000	24,386,000.00	24,386,000.00	1,354.78	24,387,354.78	0.00
			MCSA Total			24,486,000.00	24,486,000.00	1,573.53	24,487,573.53	0.00
	SANIT - SANITATION DISTRICT Total					**24,536,000.00**	**24,536,000.00**	**1,573.53**	**24,537,573.53**	**0.00**
			SPI Total			**24,541,322.62**	**24,541,322.62**	**2,994.63**	**24,544,317.25**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 31, 2010
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,764,046,240.11	3,764,107,803.85	61,563.74	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	99,883,818.63	99,903,986.94	20,168.31	0.00	0.00	0.00
Commercial Paper	8,828,830,431.17	8,828,225,545.29	(604,885.88)	0.00	0.00	0.00
Governments	726,728,862.37	728,012,750.00	1,283,887.63	198,234.02	222,627.24	24,393.22
Agencies	9,672,851,629.17	9,805,171,420.64	132,319,791.47	19,972,221.16	20,102,666.95	130,445.79
Municipals	15,000,000.00	15,000,000.00	0.00	5,250,000.00	5,250,000.00	0.00
Corp. & Deposit Notes	671,305,018.32	682,063,639.39	10,758,621.07	2,314,801.15	2,321,773.02	6,971.87
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	63,858,974.39	63,858,974.39	0.00
TOTAL	$23,778,645,999.77	$23,922,485,146.11	$143,839,146.34	$91,594,230.72	$91,756,041.60	$161,810.88

Market Pricing Policies and Source:
The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Bank of New York Trust Company N.A. (BNY) month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted by BNY, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not subject to market pricing by BNY. Accordingly, market value is priced at cost. Such non-market priced securities make up 0.06% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
84369	CHASE BK USA NA BK NOTE	100.00083124
83923	ROYAL BK OF CANADA NY FRN	99.95000000
84432	TOYOTA MOTOR CREDIT CORP FRN	99.95000000
84239	CITIBANK NA CD	100.00044413
84046	UNION BK OF CALIFORNIA CD	100.00566093
84060	UNION BK OF CALIFORNIA CD	100.00632696
84240	UNION BK OF CALIFORNIA CD	100.01522192
84163	SOCIETE GENERALE NY CD	100.00066630
84164	SOCIETE GENERALE NY CD	100.00066630
84238	BK OF MONTREAL CHICAGO CD	99.99999955
84234	BK OF MONTREAL CHICAGO CD	99.99999944
84235	BK OF MONTREAL CHICAGO CD	99.99999944
84254	BNP PARIBAS SF CD	100.00277625
84026	NORDEA BK FINLAND PLC NY CD	100.00621638
84042	BARCLAYS BK PLC NY CD	100.00799304
84043	BARCLAYS BK PLC NY CD	100.00799304
84059	CIBC NY CD	100.00221699
84083	BARCLAYS BK PLC NY CD	100.00832600
83872	ROYAL BK OF CANADA NY CD	100.00998593
84109	BNP PARIBAS SF CD	100.01526651
84190	BK OF NOVA SCOTIA HOUSTON CD	100.01685576
84191	BK OF NOVA SCOTIA HOUSTON CD	100.01685576
84382	TORONTO DOMINION BK NY CD	99.99624977
84462	TORONTO DOMINION BK NY CD	99.99416773
84195	CREDIT SUISSE NY CD	100.00499248
84196	CREDIT SUISSE NY CD	100.00499248
84172	CREDIT SUISSE NY CD	100.00665817
83915	BARCLAYS BK PLC NY CD	100.02164027
84194	DEUTSCHE BK AG NY CD	100.00774099
84438	BK OF MONTREAL CHICAGO CD	99.99827786
84245	SOCIETE GENERALE NY CD	100.01415443
84247	CREDIT SUISSE NY CD	100.00565845
84248	DEUTSCHE BK AG NY CD	100.00849044
84253	SVENSKA HANDELSBANKEN AB NY CD	100.00540858
84477	NORDEA BANK FINLAND PLC NY CD	99.99544565
84332	BK OF NOVA SCOTIA HOUSTON CD	99.99871893
84333	BK OF NOVA SCOTIA HOUSTON CD	99.99871893
84252	SOCIETE GENERALE NY CD	100.01915000
84312	BNP PARIBAS SF CD	100.01149052
84072	NORDEA BK FINLAND PLC NY CD	100.02347278
84112	WESTPAC BANKING CORP NY CD	100.01586502
84192	SVENSKA HANDELSBANKEN AB NY CD	100.02646696
84110	SVENSKA HANDELSBANKEN AB NY CD	100.02646696
84098	DNB NOR BANK ASA NY CD	100.02058294
84099	DNB NOR BANK ASA NY CD	100.02058294
84394	NORDEA BK FINLAND PLC NY CD	99.99558275
84381	BNP PARIBAS SF CD	100.00149609
84111	BK OF NOVA SCOTIA HOUSTON CD	100.00598225
84114	ROYAL BK OF CANADA NY CD	100.00598264
84118	TORONTO DOMINION BK NY CD	100.00151345
84380	BARCLAYS BK PLC NY CD	100.00763174
84141	WESTPAC BANKING CORP NY CD	100.01447745
84152	ROYAL BK OF CANADA NY CD	100.00159752
84175	CIBC NY CD	100.00162544
84121	RABOBANK NEDERLAND NV NY CD	100.00331226
84133	BARCLAYS BK PLC NY CD	100.02829027
84161	RABOBANK NEDERLAND NV NY CD	100.00675618
84178	BK OF NOVA SCOTIA HOUSTON CD	99.99829110
84193	NORDEA BK FINLAND PLC NY CD	99.99829110
84264	RABOBANK NEDERLAND NV NY CD	100.02875298
84203	DEUTSCHE BK AG NY CD	100.02029612
84204	DEUTSCHE BK AG NY CD	100.02029612
84205	DNB NOR BANK ASA NY CD	100.00686746
84236	A & NZ BANKING GROUP NY CD	99.99482207
84237	A & NZ BANKING GROUP NY CD	99.99482207

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

Security ID	Security Description	Calculated Market Price
84179	RABOBANK NEDERLAND NV NY CD	100.01030900
84180	RABOBANK NEDERLAND NV NY CD	100.01030900
84242	WESTPAC BANKING CORP NY CD	100.00539617
84230	SVENSKA HANDELSBANKEN AB NY CD	100.00556149
84231	SVENSKA HANDELSBANKEN AB NY CD	100.00556149
84246	SVENSKA HANDELSBANKEN AB NY CD	100.00928041
83471	COMMONWEALTH BK OF AU NY CD	100.00376085
84317	RABOBANK NEDERLAND NV NY CD	99.99998861
84351	RABOBANK NEDERLAND NV NY CD	99.99077879
84352	RABOBANK NEDERLAND NV NY CD	99.99077879
84353	TORONTO DOMINION BK NY CD	99.98567254
84354	TORONTO DOMINION BK NY CD	99.98567254
84367	ROYAL BK OF CANADA NY CD	99.97584869
84368	ROYAL BK OF CANADA NY CD	99.97584869
84153	TORONTO DOMINION BK NY CD	99.99750145
84426	RABOBANK NEDERLAND NV NY CD	99.97502384
84232	CIBC NY CD	99.97416667
84233	CIBC NY CD	99.97416667
84427	A & NZ BANKING GROUP NY CD	99.88597294

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BA	84189	BK OF AMERICA NA BA	0.40000	08/30/10	29,230,000.00	29,220,581.45	29,223,674.63
PSI	NTRD	BA	84201	BK OF AMERICA NA BA	0.50000	09/21/10	19,533,000.00	19,519,164.12	19,524,864.51
PSI	NTRD	BA	84313	BK OF AMERICA NA BA	0.47000	10/08/10	10,706,000.00	10,696,495.45	10,699,037.89
PSI	NTRD	BA	84314	BK OF AMERICA NA BA	0.47000	10/12/10	12,486,000.00	12,474,263.16	12,477,026.31
PSI	NTRD	BA	84334	BK OF AMERICA NA BA	0.47000	10/13/10	28,000,000.00	27,973,314.45	27,979,383.60
		BA Total					99,955,000.00	99,883,818.63	99,903,986.94
PSI	NTRD	BAN	83163	LACCAL BANS	0.71000	06/30/12	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	83362	LACCAL BANS	0.71000	06/30/12	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT	84369	CHASE BK USA NA BK NOTE	0.28000	08/05/10	50,000,000.00	50,000,276.98	50,000,415.00
PSI	NTRD	BNOT	84061	BK OF AMERICA NA BK NOTE	0.28000	08/19/10	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	BNOT	84047	BK OF AMERICA NA BK NOTE	0.30000	08/20/10	50,000,000.00	50,000,000.00	50,002,000.00
		BNOT Total					150,000,000.00	150,000,276.98	150,003,915.00
PSI	NTRD	BNOT3	80744	US BANK NA BK NOTE	6.37500	08/01/11	8,000,000.00	8,218,910.87	8,436,000.00
		BNOT3 Total					8,000,000.00	8,218,910.87	8,436,000.00
PSI	NTRD	CNFL	82944	CITIGROUP INC FRN	0.57281	08/13/10	29,500,000.00	29,498,540.64	29,502,065.00
PSI	NTRD	CNFL	80465	GE CAPITAL CORP FRN	0.57750	04/28/11	50,000,000.00	47,932,756.32	50,022,000.00
PSI	NTRD	CNFL	83923	ROYAL BK OF CANADA NY FRN	0.53844	06/01/11	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	CNFL	80609	GE CAPITAL CORP FRN	0.50588	08/15/11	5,000,000.00	4,727,387.53	4,995,850.00
PSI	NTRD	CNFL	80610	GE CAPITAL CORP FRN	0.50588	08/15/11	15,000,000.00	14,281,014.71	14,987,550.00
PSI	NTRD	CNFL	84432	TOYOTA MOTOR CREDIT CORP FRN	0.69500	07/27/12	50,000,000.00	50,000,000.00	49,975,000.00
		CNFL Total					199,500,000.00	196,439,699.20	199,457,465.00
PSI	NTRD	CNFM	82326	WESTPAC BANKING CORP NY FRN	0.37750	12/03/10	50,000,000.00	50,001,719.22	49,991,750.00
PSI	NTRD	CNFM	82327	WESTPAC BANKING CORP NY FRN	0.37750	12/03/10	50,000,000.00	50,001,719.22	49,991,750.00
		CNFM Total					100,000,000.00	100,003,438.44	99,983,500.00
PSI	NTRD	CNFX	80239	GE CAPITAL CORP MTN	4.25000	09/13/10	10,000,000.00	9,964,517.21	10,039,600.00
PSI	NTRD	CNFX	80432	GE CAPITAL CORP MTN	4.25000	09/13/10	14,330,000.00	14,327,549.24	14,386,746.80
PSI	NTRD	CNFX	82611	GE CAPITAL CORP MTN	6.87500	11/15/10	9,415,000.00	9,588,162.21	9,575,243.30
PSI	NTRD	CNFX	80240	GE CAPITAL CORP MTN	5.00000	12/01/10	10,000,000.00	9,922,662.44	10,136,400.00
PSI	NTRD	CNFX	80243	GE CAPITAL CORP MTN	5.00000	12/01/10	5,000,000.00	4,963,748.02	5,068,200.00
PSI	NTRD	CNFX	80606	GE CAPITAL CORP MTN	5.00000	12/01/10	9,000,000.00	9,036,013.66	9,122,760.00
PSI	NTRD	CNFX	75744	MORGAN STANLEY MTN	5.05000	01/21/11	25,000,000.00	25,054,698.53	25,458,000.00
PSI	NTRD	CNFX	80244	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,946,165.97	5,147,300.00
PSI	NTRD	CNFX	80251	GE CAPITAL CORP MTN	6.12500	02/22/11	5,000,000.00	4,946,090.46	5,147,300.00
PSI	NTRD	CNFX	80418	GE CAPITAL CORP MTN	5.00000	11/15/11	2,518,000.00	2,524,196.33	2,639,997.10

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CNFX	80419	GE CAPITAL CORP MTN	5.00000	11/15/11	3,000,000.00	3,007,382.45	3,145,350.00
PSI	NTRD	CNFX	80522	GE CAPITAL CORP MTN	5.00000	11/15/11	1,157,000.00	1,163,941.45	1,213,056.65
PSI	NTRD	CNFX	80769	GE CAPITAL CORP MTN	5.00000	11/15/11	10,000,000.00	10,129,857.05	10,484,500.00
PSI	NTRD	CNFX	80593	GE CAPITAL CORP MTN	4.37500	11/21/11	1,500,000.00	1,498,597.65	1,558,245.00
PSI	NTRD	CNFX	80245	GE CAPITAL CORP MTN	5.87500	02/15/12	9,000,000.00	8,598,232.28	9,578,430.00
PSI	NTRD	CNFX	80466	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,038,180.46	10,642,700.00
PSI	NTRD	CNFX	80700	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,123,782.88	10,642,700.00
PSI	NTRD	CNFX	80743	GE CAPITAL CORP MTN	5.87500	02/15/12	10,000,000.00	10,118,025.17	10,642,700.00
PSI	NTRD	CNFX	80208	CHEVRON CORP CO NOTE	3.45000	03/03/12	50,000,000.00	49,998,412.41	52,068,000.00
PSI	NTRD	CNFX	80257	GE CAPITAL CORP MTN	4.37500	03/03/12	5,900,000.00	5,508,689.42	6,120,247.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.45000	09/12/12	10,606,000.00	11,183,787.54	11,365,283.54
		CNFX Total					216,426,000.00	216,642,692.83	224,182,759.39
PSI	NTRD	CPD	83941	JUPITER SECURITIZATION CORP CP	0.40000	08/02/10	35,000,000.00	34,999,611.11	34,998,043.50
PSI	NTRD	CPD	83981	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/02/10	25,000,000.00	24,999,722.22	24,999,040.00
PSI	NTRD	CPD	83990	ING US FUNDING LLC CP	0.40000	08/02/10	25,000,000.00	24,999,722.22	24,998,602.50
PSI	NTRD	CPD	84070	HSBC FINANCE CORP CP	0.29000	08/02/10	47,000,000.00	46,999,621.39	46,997,372.70
PSI	NTRD	CPD	84108	CITIGROUP FUNDING INC CP	0.37000	08/02/10	11,487,000.00	11,486,881.94	11,486,357.88
PSI	NTRD	CPD	84136	CITIGROUP FUNDING INC CP	0.35000	08/02/10	5,822,000.00	5,821,943.40	5,821,674.55
PSI	NTRD	CPD	84146	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,999,569.44	49,998,080.00
PSI	NTRD	CPD	84184	ING US FUNDING LLC CP	0.31000	08/02/10	50,000,000.00	49,999,569.44	49,997,205.00
PSI	NTRD	CPD	84212	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,999,569.44	49,998,080.00
PSI	NTRD	CPD	84213	ABBEY NATIONAL NA LLC CP	0.31000	08/02/10	50,000,000.00	49,999,569.44	49,998,080.00
PSI	NTRD	CPD	84260	RBS FINANCE NV (NA) INC CP	0.29000	08/02/10	50,000,000.00	49,999,597.22	49,997,205.00
PSI	NTRD	CPD	84261	RBS FINANCE NV (NA) INC CP	0.29000	08/02/10	50,000,000.00	49,999,597.22	49,997,205.00
PSI	NTRD	CPD	84265	ING US FUNDING LLC CP	0.29000	08/02/10	50,000,000.00	49,999,597.22	49,997,205.00
PSI	NTRD	CPD	84359	CAFCO LLC CP	0.23000	08/02/10	24,500,000.00	24,499,843.47	24,498,630.45
PSI	NTRD	CPD	83912	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	50,000,000.00	49,998,611.11	49,997,775.00
PSI	NTRD	CPD	83943	TOYOTA MOTOR CREDIT CORP CP	0.50000	08/03/10	29,069,000.00	29,068,192.53	29,067,706.43
PSI	NTRD	CPD	84183	VARIABLE FUNDING CAP CO LLC CP	0.30000	08/03/10	50,000,000.00	49,999,166.67	49,997,775.00
PSI	NTRD	CPD	84302	ING US FUNDING LLC CP	0.26000	08/03/10	50,000,000.00	49,999,277.78	49,996,610.00
PSI	NTRD	CPD	84331	ING US FUNDING LLC CP	0.26000	08/03/10	50,000,000.00	49,999,277.78	49,996,610.00
PSI	NTRD	CPD	84341	BARTON CAPITAL LLC CP	0.26000	08/03/10	36,957,000.00	36,956,466.18	36,954,494.32
PSI	NTRD	CPD	84343	ING US FUNDING LLC CP	0.25000	08/03/10	18,107,000.00	18,106,748.51	18,105,772.35
PSI	NTRD	CPD	84171	ABBEY NATIONAL NA LLC CP	0.32000	08/04/10	50,000,000.00	49,998,666.67	49,997,470.00
PSI	NTRD	CPD	84258	THUNDER BAY FUNDING LLC CP	0.28000	08/04/10	50,000,000.00	49,998,833.33	49,996,010.00
PSI	NTRD	CPD	84259	THUNDER BAY FUNDING LLC CP	0.28000	08/04/10	6,696,000.00	6,695,843.76	6,695,465.66
PSI	NTRD	CPD	84433	ABBEY NATIONAL NA LLC CP	0.21000	08/04/10	50,000,000.00	49,999,125.00	49,997,470.00
PSI	NTRD	CPD	84434	COMMERZBANK US FINANCE INC CP	0.22000	08/04/10	50,000,000.00	49,999,083.33	49,996,010.00
PSI	NTRD	CPD	84435	COMMERZBANK US FINANCE INC CP	0.22000	08/04/10	10,000,000.00	9,999,816.67	9,999,202.00
PSI	NTRD	CPD	84039	VARIABLE FUNDING CAP CO LLC CP	0.31000	08/05/10	50,000,000.00	49,998,277.78	49,997,165.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	84173	ABBEY NATIONAL NA LLC CP	0.32000	08/05/10	50,000,000.00	49,998,222.22	49,997,165.00
PSI	NTRD	CPD	84207	VARIABLE FUNDING CAP CO LLC CP	0.30000	08/05/10	50,000,000.00	49,998,333.33	49,997,165.00
PSI	NTRD	CPD	84222	BARTON CAPITAL LLC CP	0.30000	08/05/10	30,076,000.00	30,074,997.47	30,073,242.03
PSI	NTRD	CPD	84251	RBS FINANCE NV (NA) INC CP	0.33000	08/05/10	50,000,000.00	49,998,166.67	49,995,415.00
PSI	NTRD	CPD	84310	ING US FUNDING LLC CP	0.26000	08/05/10	50,000,000.00	49,998,555.56	49,995,415.00
PSI	NTRD	CPD	84375	FALCON ASSET SEC CO LLC CP	0.23000	08/05/10	50,000,000.00	49,998,722.22	49,995,415.00
PSI	NTRD	CPD	84206	ABBEY NATIONAL NA LLC CP	0.32000	08/06/10	50,000,000.00	49,997,777.78	49,996,860.00
PSI	NTRD	CPD	84210	COMMERZBANK US FINANCE INC CP	0.28000	08/06/10	50,000,000.00	49,998,055.56	49,994,815.00
PSI	NTRD	CPD	84255	RBS FINANCE NV (NA) INC CP	0.33000	08/06/10	40,000,000.00	39,998,166.67	39,995,852.00
PSI	NTRD	CPD	84278	VARIABLE FUNDING CAP CO LLC CP	0.29000	08/06/10	50,000,000.00	49,997,986.11	49,996,860.00
PSI	NTRD	CPD	84340	JUPITER SEC CO LLC CP	0.25000	08/06/10	10,383,000.00	10,382,639.48	10,381,923.28
PSI	NTRD	CPD	84342	COMMERZBANK US FINANCE INC CP	0.25000	08/06/10	50,000,000.00	49,998,263.89	49,994,815.00
PSI	NTRD	CPD	84437	THAMES ASSET GLOBAL SEC INC CP	0.26000	08/06/10	50,000,000.00	49,998,194.44	49,994,815.00
PSI	NTRD	CPD	84177	BARTON CAPITAL LLC CP	0.30000	08/09/10	50,000,000.00	49,996,666.67	49,993,025.00
PSI	NTRD	CPD	84182	CITIGROUP FUNDING INC CP	0.36000	08/09/10	50,000,000.00	49,996,000.00	49,993,025.00
PSI	NTRD	CPD	84271	RBS FINANCE NV (NA) INC CP	0.34000	08/09/10	50,000,000.00	49,996,222.22	49,993,025.00
PSI	NTRD	CPD	84275	COMMERZBANK US FINANCE INC CP	0.31000	08/09/10	50,000,000.00	49,996,555.56	49,993,025.00
PSI	NTRD	CPD	84405	FALCON ASSET SEC CO LLC CP	0.24000	08/09/10	32,000,000.00	31,998,293.33	31,995,536.00
PSI	NTRD	CPD	84417	FALCON ASSET SEC CO LLC CP	0.25000	08/09/10	31,012,000.00	31,010,277.11	31,007,673.83
PSI	NTRD	CPD	84045	BARTON CAPITAL LLC CP	0.40000	08/10/10	25,000,000.00	24,997,500.00	24,996,215.00
PSI	NTRD	CPD	84127	BARTON CAPITAL LLC CP	0.36000	08/10/10	25,018,000.00	25,015,748.38	25,014,212.27
PSI	NTRD	CPD	84211	COMMERZBANK US FINANCE INC CP	0.28000	08/10/10	50,000,000.00	49,996,500.00	49,992,430.00
PSI	NTRD	CPD	84272	COMMERZBANK US FINANCE INC CP	0.29000	08/10/10	50,000,000.00	49,996,375.00	49,992,430.00
PSI	NTRD	CPD	84289	REGENCY MARKETS NO. 1 LLC CP	0.35000	08/10/10	50,000,000.00	49,995,625.00	49,992,430.00
PSI	NTRD	CPD	84300	FALCON ASSET SEC CO LLC CP	0.29000	08/10/10	50,000,000.00	49,996,375.00	49,992,430.00
PSI	NTRD	CPD	84419	FALCON ASSET SEC CO LLC CP	0.25000	08/10/10	50,000,000.00	49,996,875.00	49,992,430.00
PSI	NTRD	CPD	84214	HSBC FINANCE CORP CP	0.27000	08/11/10	50,000,000.00	49,996,250.00	49,991,830.00
PSI	NTRD	CPD	84215	HSBC FINANCE CORP CP	0.27000	08/11/10	25,000,000.00	24,998,125.00	24,995,915.00
PSI	NTRD	CPD	84257	SHEFFIELD RECEIVABLES CORP CP	0.27000	08/11/10	25,000,000.00	24,998,125.00	24,997,665.00
PSI	NTRD	CPD	84267	REGENCY MARKETS NO. 1 LLC CP	0.35000	08/11/10	50,000,000.00	49,995,138.89	49,991,830.00
PSI	NTRD	CPD	84268	THAMES ASSET GLOBAL SEC INC CP	0.29000	08/11/10	50,000,000.00	49,995,972.22	49,991,830.00
PSI	NTRD	CPD	84269	BARTON CAPITAL LLC CP	0.30000	08/11/10	50,000,000.00	49,995,833.33	49,991,830.00
PSI	NTRD	CPD	84277	THAMES ASSET GLOBAL SEC INC CP	0.29000	08/11/10	29,115,000.00	29,112,654.62	29,110,242.61
PSI	NTRD	CPD	84295	JUPITER SEC CO LLC CP	0.29000	08/11/10	38,350,000.00	38,346,910.69	38,343,733.61
PSI	NTRD	CPD	84197	COMMERZBANK US FINANCE INC CP	0.29000	08/12/10	50,000,000.00	49,995,569.45	49,991,235.00
PSI	NTRD	CPD	84262	COMMERZBANK US FINANCE INC CP	0.31000	08/12/10	50,000,000.00	49,995,263.89	49,991,235.00
PSI	NTRD	CPD	84263	COMMERZBANK US FINANCE INC CP	0.31000	08/12/10	40,000,000.00	39,996,211.11	39,992,988.00
PSI	NTRD	CPD	84280	THUNDER BAY FUNDING LLC CP	0.27000	08/12/10	50,000,000.00	49,995,875.00	49,991,235.00
PSI	NTRD	CPD	84281	THUNDER BAY FUNDING LLC CP	0.27000	08/12/10	6,078,000.00	6,077,498.57	6,076,934.53
PSI	NTRD	CPD	84288	THAMES ASSET GLOBAL SEC INC CP	0.30000	08/12/10	49,348,000.00	49,343,476.43	49,339,349.30
PSI	NTRD	CPD	84293	REGENCY MARKETS NO. 1 LLC CP	0.34000	08/12/10	50,000,000.00	49,994,805.55	49,991,235.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	84294	REGENCY MARKETS NO. 1 LLC CP	0.34000	08/12/10	15,660,000.00	15,658,373.10	15,657,254.80
PSI	NTRD	CPD	84348	CAFCO LLC CP	0.27000	08/12/10	39,232,000.00	39,228,763.36	39,225,122.63
PSI	NTRD	CPD	84425	GE CAPITAL CORP CP	0.18000	08/12/10	22,712,000.00	22,710,750.84	22,709,740.16
PSI	NTRD	CPD	84436	RBS FINANCE NV (NA) INC CP	0.21000	08/12/10	50,000,000.00	49,996,791.67	49,991,235.00
PSI	NTRD	CPD	84439	BARTON CAPITAL LLC CP	0.25000	08/12/10	50,000,000.00	49,996,180.56	49,993,000.00
PSI	NTRD	CPD	84442	ING US FUNDING LLC CP	0.24000	08/12/10	50,000,000.00	49,996,333.34	49,991,235.00
PSI	NTRD	CPD	84443	ING US FUNDING LLC CP	0.24000	08/12/10	25,000,000.00	24,998,166.66	24,995,617.50
PSI	NTRD	CPD	84444	ABBEY NATIONAL NA LLC CP	0.22000	08/12/10	50,000,000.00	49,996,638.89	49,995,025.00
PSI	NTRD	CPD	84445	ABBEY NATIONAL NA LLC CP	0.22000	08/12/10	25,000,000.00	24,998,319.44	24,997,512.50
PSI	NTRD	CPD	84446	RBS FINANCE NV (NA) INC CP	0.20000	08/12/10	50,000,000.00	49,996,944.44	49,991,235.00
PSI	NTRD	CPD	84447	SHEFFIELD RECEIVABLES CORP CP	0.23000	08/12/10	50,000,000.00	49,996,486.11	49,995,025.00
PSI	NTRD	CPD	84448	SHEFFIELD RECEIVABLES CORP CP	0.23000	08/12/10	2,000,000.00	1,999,859.44	1,999,801.00
PSI	NTRD	CPD	84455	GE CAPITAL CORP CP	0.18000	08/12/10	50,000,000.00	49,997,250.00	49,995,025.00
PSI	NTRD	CPD	84456	GE CAPITAL CORP CP	0.18000	08/12/10	50,000,000.00	49,997,250.00	49,995,025.00
PSI	NTRD	CPD	84457	UBS FINANCE (DELAWARE) LLC CP	0.18000	08/12/10	50,000,000.00	49,997,250.00	49,991,235.00
PSI	NTRD	CPD	84458	UBS FINANCE (DELAWARE) LLC CP	0.18000	08/12/10	50,000,000.00	49,997,250.00	49,991,235.00
PSI	NTRD	CPD	84464	COMMERZBANK US FINANCE INC CP	0.24000	08/12/10	50,000,000.00	49,996,333.34	49,991,235.00
PSI	NTRD	CPD	84465	THAMES ASSET GLOBAL SEC INC CP	0.26000	08/12/10	17,330,000.00	17,328,623.23	17,326,962.05
PSI	NTRD	CPD	84467	ABBEY NATIONAL NA LLC CP	0.23000	08/12/10	50,000,000.00	49,996,486.11	49,995,025.00
PSI	NTRD	CPD	84468	ABBEY NATIONAL NA LLC CP	0.23000	08/12/10	50,000,000.00	49,996,486.11	49,995,025.00
PSI	NTRD	CPD	84475	FALCON ASSET SEC CO LLC CP	0.25000	08/12/10	50,000,000.00	49,996,180.55	50,000,000.00
PSI	NTRD	CPD	84476	FALCON ASSET SEC CO LLC CP	0.25000	08/12/10	15,009,000.00	15,007,853.48	15,009,000.00
PSI	NTRD	CPD	84478	GE CAPITAL CORP CP	0.19000	08/12/10	13,695,000.00	13,694,204.93	13,693,637.35
PSI	NTRD	CPD	84015	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/13/10	39,250,000.00	39,244,766.67	39,245,855.20
PSI	NTRD	CPD	84250	SHEFFIELD RECEIVABLES CORP CP	0.28000	08/13/10	50,000,000.00	49,995,333.33	49,994,720.00
PSI	NTRD	CPD	84276	BARTON CAPITAL LLC CP	0.28000	08/13/10	25,000,000.00	24,997,666.67	24,995,317.50
PSI	NTRD	CPD	84291	BARTON CAPITAL LLC CP	0.29000	08/13/10	50,000,000.00	49,995,166.67	49,990,635.00
PSI	NTRD	CPD	84297	RBS FINANCE NV (NA) INC CP	0.33000	08/13/10	40,000,000.00	39,995,600.00	39,992,508.00
PSI	NTRD	CPD	84303	COMMERZBANK US FINANCE INC CP	0.31000	08/13/10	50,000,000.00	49,994,833.33	49,990,635.00
PSI	NTRD	CPD	84309	RBS FINANCE NV (NA) INC CP	0.30000	08/13/10	50,000,000.00	49,995,000.00	49,990,635.00
PSI	NTRD	CPD	84370	ING US FUNDING LLC CP	0.25000	08/13/10	50,000,000.00	49,995,833.33	49,990,635.00
PSI	NTRD	CPD	84453	GE CAPITAL CORP CP	0.19000	08/13/10	50,000,000.00	49,996,833.34	49,994,720.00
PSI	NTRD	CPD	84454	GE CAPITAL CORP CP	0.19000	08/13/10	25,000,000.00	24,998,416.66	24,997,360.00
PSI	NTRD	CPD	84132	BARTON CAPITAL LLC CP	0.35000	08/16/10	35,024,000.00	35,018,892.33	35,016,186.15
PSI	NTRD	CPD	84185	THAMES ASSET GLOBAL SEC INC CP	0.34000	08/16/10	50,000,000.00	49,992,916.67	49,988,845.00
PSI	NTRD	CPD	84186	THAMES ASSET GLOBAL SEC INC CP	0.34000	08/16/10	33,970,000.00	33,965,187.58	33,962,421.29
PSI	NTRD	CPD	84306	REGENCY MARKETS NO. 1 LLC CP	0.33000	08/16/10	50,000,000.00	49,993,125.00	49,988,845.00
PSI	NTRD	CPD	84318	BRYANT PARK FUNDING LLC CP	0.30000	08/16/10	50,000,000.00	49,993,750.00	49,988,845.00
PSI	NTRD	CPD	84360	BRYANT PARK FUNDING LLC CP	0.27000	08/16/10	41,909,000.00	41,904,285.24	41,899,650.10
PSI	NTRD	CPD	84044	SHEFFIELD RECEIVABLES CORP CP	0.40000	08/17/10	22,000,000.00	21,996,088.89	21,997,140.00
PSI	NTRD	CPD	84056	SHEFFIELD RECEIVABLES CORP CP	0.39000	08/17/10	30,000,000.00	29,994,800.00	29,996,100.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	84270	RBS FINANCE NV (NA) INC CP	0.34000	08/17/10	50,000,000.00	49,992,444.44	49,988,250.00
PSI	NTRD	CPD	84304	RBS FINANCE NV (NA) INC CP	0.32000	08/17/10	35,000,000.00	34,995,022.22	34,991,775.00
PSI	NTRD	CPD	84311	BARTON CAPITAL LLC CP	0.29000	08/17/10	40,000,000.00	39,994,844.45	39,990,600.00
PSI	NTRD	CPD	84451	GE CAPITAL CORP CP	0.19000	08/17/10	50,000,000.00	49,995,777.78	49,993,500.00
PSI	NTRD	CPD	84452	GE CAPITAL CORP CP	0.19000	08/17/10	50,000,000.00	49,995,777.78	49,993,500.00
PSI	NTRD	CPD	84299	VARIABLE FUNDING CAP CO LLC CP	0.29000	08/18/10	50,000,000.00	49,993,152.78	49,993,190.00
PSI	NTRD	CPD	84319	BRYANT PARK FUNDING LLC CP	0.29000	08/18/10	50,000,000.00	49,993,152.78	49,987,650.00
PSI	NTRD	CPD	84379	BARTON CAPITAL LLC CP	0.26000	08/18/10	50,000,000.00	49,993,861.11	49,987,650.00
PSI	NTRD	CPD	84390	RANGER FUNDING CO LLC CP	0.29000	08/18/10	50,000,000.00	49,993,152.78	49,987,650.00
PSI	NTRD	CPD	84391	RANGER FUNDING CO LLC CP	0.29000	08/18/10	9,898,000.00	9,896,644.52	9,895,555.19
PSI	NTRD	CPD	84460	FALCON ASSET SEC CO LLC CP	0.24000	08/18/10	50,000,000.00	49,994,333.33	49,990,000.00
PSI	NTRD	CPD	84461	FALCON ASSET SEC CO LLC CP	0.24000	08/18/10	50,000,000.00	49,994,333.33	49,990,000.00
PSI	NTRD	CPD	84308	ABBEY NATIONAL NA LLC CP	0.32000	08/19/10	50,000,000.00	49,992,000.00	49,992,885.00
PSI	NTRD	CPD	84326	VARIABLE FUNDING CAP CO LLC CP	0.27000	08/19/10	50,000,000.00	49,993,250.00	49,992,885.00
PSI	NTRD	CPD	83878	CAFCO LLC CP	0.53000	08/20/10	35,000,000.00	34,990,209.72	34,990,518.50
PSI	NTRD	CPD	84106	THAMES ASSET GLOBAL SEC INC CP	0.43000	08/20/10	50,000,000.00	49,988,652.78	49,986,455.00
PSI	NTRD	CPD	84126	THAMES ASSET GLOBAL SEC INC CP	0.43000	08/20/10	50,000,000.00	49,988,652.78	49,986,455.00
PSI	NTRD	CPD	84166	COMMERZBANK US FINANCE INC CP	0.42000	08/20/10	50,000,000.00	49,988,916.67	49,986,455.00
PSI	NTRD	CPD	84330	THUNDER BAY FUNDING LLC CP	0.28000	08/20/10	35,212,000.00	35,206,796.45	35,202,461.07
PSI	NTRD	CPD	84345	BRYANT PARK FUNDING LLC CP	0.28000	08/20/10	50,000,000.00	49,992,611.11	49,986,455.00
PSI	NTRD	CPD	84347	VARIABLE FUNDING CAP CO LLC CP	0.27000	08/20/10	25,000,000.00	24,996,437.50	24,996,290.00
PSI	NTRD	CPD	84473	THAMES ASSET GLOBAL SEC INC CP	0.26000	08/20/10	50,000,000.00	49,993,138.89	49,986,455.00
PSI	NTRD	CPD	83861	CIESCO LLC CP	0.51000	08/23/10	50,000,000.00	49,984,416.67	49,984,665.00
PSI	NTRD	CPD	83992	TOYOTA MOTOR CREDIT CORP CP	0.45000	08/23/10	18,460,000.00	18,454,923.50	18,456,922.72
PSI	NTRD	CPD	84188	DANSKE CORP CP	0.37000	08/23/10	50,000,000.00	49,988,694.44	49,984,665.00
PSI	NTRD	CPD	84328	BRYANT PARK FUNDING LLC CP	0.29000	08/23/10	50,000,000.00	49,991,138.89	49,984,665.00
PSI	NTRD	CPD	84339	BARTON CAPITAL LLC CP	0.27000	08/23/10	38,000,000.00	37,993,730.00	37,988,345.40
PSI	NTRD	CPD	84346	ABBEY NATIONAL NA LLC CP	0.34000	08/23/10	25,000,000.00	24,994,805.55	24,995,832.50
PSI	NTRD	CPD	84376	REGENCY MARKETS NO. 1 LLC CP	0.30000	08/23/10	50,000,000.00	49,990,833.34	49,984,665.00
PSI	NTRD	CPD	83879	CIESCO LLC CP	0.53000	08/24/10	37,000,000.00	36,987,471.39	36,988,208.10
PSI	NTRD	CPD	83892	CAFCO LLC CP	0.54000	08/24/10	25,000,000.00	24,991,375.00	24,992,032.50
PSI	NTRD	CPD	84225	JUPITER SEC CO LLC CP	0.33000	08/24/10	25,000,000.00	24,994,729.17	24,992,032.50
PSI	NTRD	CPD	84336	BRYANT PARK FUNDING LLC CP	0.29000	08/24/10	50,000,000.00	49,990,736.11	49,984,065.00
PSI	NTRD	CPD	84337	CITIGROUP FUNDING INC CP	0.29000	08/24/10	50,000,000.00	49,990,736.11	49,984,065.00
PSI	NTRD	CPD	84420	BRYANT PARK FUNDING LLC CP	0.27000	08/24/10	45,012,000.00	45,004,235.43	44,997,654.68
PSI	NTRD	CPD	83905	FALCON ASSET SEC CORP CP	0.45000	08/25/10	50,000,000.00	49,985,000.00	49,983,470.00
PSI	NTRD	CPD	84149	SHEFFIELD RECEIVABLES CORP CP	0.36000	08/25/10	50,000,000.00	49,988,000.00	49,991,055.00
PSI	NTRD	CPD	84338	FALCON ASSET SEC CO LLC CP	0.27000	08/25/10	50,000,000.00	49,991,000.00	49,983,470.00
PSI	NTRD	CPD	84363	VARIABLE FUNDING CAP CO LLC CP	0.26000	08/25/10	50,000,000.00	49,991,333.33	49,991,055.00
PSI	NTRD	CPD	84371	ABBEY NATIONAL NA LLC CP	0.33000	08/25/10	50,000,000.00	49,989,000.00	49,991,055.00
PSI	NTRD	CPD	84404	REGENCY MARKETS NO. 1 LLC CP	0.29000	08/25/10	50,000,000.00	49,990,333.34	49,983,470.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	83924	CIESCO LLC CP	0.55000	08/26/10	50,000,000.00	49,980,902.78	49,982,875.00
PSI	NTRD	CPD	84199	COMMERZBANK US FINANCE INC CP	0.32000	08/26/10	50,000,000.00	49,988,888.89	49,982,875.00
PSI	NTRD	CPD	84220	SHEFFIELD RECEIVABLES CORP CP	0.34000	08/26/10	50,000,000.00	49,988,194.45	49,990,750.00
PSI	NTRD	CPD	84221	SHEFFIELD RECEIVABLES CORP CP	0.34000	08/26/10	10,000,000.00	9,997,638.89	9,998,150.00
PSI	NTRD	CPD	84366	VARIABLE FUNDING CAP CO LLC CP	0.26000	08/26/10	50,000,000.00	49,990,972.22	49,990,750.00
PSI	NTRD	CPD	84372	COMMERZBANK US FINANCE INC CP	0.32000	08/26/10	50,000,000.00	49,988,888.89	49,982,875.00
PSI	NTRD	CPD	83984	TOYOTA MOTOR CREDIT CORP CP	0.45000	08/27/10	7,589,000.00	7,586,533.58	7,587,548.98
PSI	NTRD	CPD	84416	FALCON ASSET SEC CO LLC CP	0.26000	08/27/10	50,000,000.00	49,990,611.11	49,982,275.00
PSI	NTRD	CPD	84364	SHEFFIELD RECEIVABLES CORP CP	0.25000	08/30/10	50,000,000.00	49,989,930.55	49,989,440.00
PSI	NTRD	CPD	84365	SHEFFIELD RECEIVABLES CORP CP	0.25000	08/30/10	10,000,000.00	9,997,986.11	9,997,888.00
PSI	NTRD	CPD	84395	SHEFFIELD RECEIVABLES CORP CP	0.25000	08/30/10	30,000,000.00	29,993,958.33	29,993,664.00
PSI	NTRD	CPD	84407	VARIABLE FUNDING CAP CO LLC CP	0.25000	08/30/10	50,000,000.00	49,989,930.55	49,989,440.00
PSI	NTRD	CPD	84423	JUPITER SEC CO LLC CP	0.24000	08/30/10	25,000,000.00	24,995,166.66	24,990,200.00
PSI	NTRD	CPD	84424	JUPITER SEC CO LLC CP	0.24000	08/30/10	25,015,000.00	25,010,163.76	25,005,194.12
PSI	NTRD	CPD	84441	BRYANT PARK FUNDING LLC CP	0.26000	08/30/10	44,154,000.00	44,144,752.19	44,139,870.72
PSI	NTRD	CPD	84449	HSBC FINANCE CORP CP	0.24000	08/30/10	50,000,000.00	49,990,333.33	49,984,000.00
PSI	NTRD	CPD	84167	HSBC FINANCE CORP CP	0.38000	08/31/10	50,000,000.00	49,984,166.67	49,979,710.00
PSI	NTRD	CPD	84168	HSBC FINANCE CORP CP	0.38000	08/31/10	25,000,000.00	24,992,083.33	24,989,855.00
PSI	NTRD	CPD	84187	UBS FINANCE (DELAWARE) LLC CP	0.32000	08/31/10	50,000,000.00	49,986,666.66	49,979,710.00
PSI	NTRD	CPD	84361	COMMERZBANK US FINANCE INC CP	0.32000	08/31/10	50,000,000.00	49,986,666.67	49,979,710.00
PSI	NTRD	CPD	84406	ABBEY NATIONAL NA LLC CP	0.35000	08/31/10	50,000,000.00	49,985,416.67	49,989,040.00
PSI	NTRD	CPD	84450	HSBC FINANCE CORP CP	0.24000	08/31/10	50,000,000.00	49,990,000.00	49,979,710.00
PSI	NTRD	CPD	84292	BARTON CAPITAL LLC CP	0.33000	09/01/10	30,000,000.00	29,991,475.00	29,987,826.00
PSI	NTRD	CPD	84327	CAFCO LLC CP	0.30000	09/01/10	25,000,000.00	24,993,541.66	24,989,855.00
PSI	NTRD	CPD	84373	DANSKE CORP CP	0.26000	09/01/10	50,000,000.00	49,988,805.55	49,979,710.00
PSI	NTRD	CPD	84374	DANSKE CORP CP	0.26000	09/01/10	8,000,000.00	7,998,208.89	7,996,753.60
PSI	NTRD	CPD	84422	SHEFFIELD RECEIVABLES CORP CP	0.25000	09/01/10	28,000,000.00	27,993,972.22	27,993,862.40
PSI	NTRD	CPD	84357	BARTON CAPITAL LLC CP	0.30000	09/02/10	50,000,000.00	49,986,666.66	49,979,015.00
PSI	NTRD	CPD	84358	BARTON CAPITAL LLC CP	0.30000	09/02/10	20,030,000.00	20,024,658.66	20,021,593.41
PSI	NTRD	CPD	84378	SHEFFIELD RECEIVABLES CORP CP	0.25000	09/02/10	50,000,000.00	49,988,888.89	49,988,640.00
PSI	NTRD	CPD	84440	VARIABLE FUNDING CAP CO LLC CP	0.24000	09/02/10	50,000,000.00	49,989,333.33	49,988,655.00
PSI	NTRD	CPD	84279	CRC FUNDING LLC CP	0.37000	09/03/10	35,000,000.00	34,988,129.17	34,984,820.50
PSI	NTRD	CPD	84393	RBS FINANCE NV (NA) INC CP	0.31000	09/03/10	50,000,000.00	49,985,791.67	49,978,315.00
PSI	NTRD	CPD	84402	SHEFFIELD RECEIVABLES CORP CP	0.25000	09/03/10	50,000,000.00	49,988,541.66	49,988,230.00
PSI	NTRD	CPD	84411	BRYANT PARK FUNDING LLC CP	0.27000	09/03/10	50,000,000.00	49,987,625.00	49,978,315.00
PSI	NTRD	CPD	84459	CITIGROUP FUNDING INC CP	0.25000	09/03/10	50,000,000.00	49,988,541.67	49,978,315.00
PSI	NTRD	CPD	84469	FALCON ASSET SEC CO LLC CP	0.25000	09/03/10	50,000,000.00	49,988,541.66	49,978,315.00
PSI	NTRD	CPD	84470	FALCON ASSET SEC CO LLC CP	0.25000	09/03/10	1,000,000.00	999,770.83	999,566.30
PSI	NTRD	CPD	84273	HSBC FINANCE CORP CP	0.35000	09/07/10	25,000,000.00	24,991,006.94	24,987,730.00
PSI	NTRD	CPD	84315	BARTON CAPITAL LLC CP	0.35000	09/08/10	25,000,000.00	24,990,763.89	24,987,365.00
PSI	NTRD	CPD	84474	CITIGROUP FUNDING INC CP	0.25000	09/08/10	25,000,000.00	24,993,402.78	24,989,435.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	84392	ING US FUNDING LLC CP	0.30000	09/09/10	50,000,000.00	49,983,750.00	49,974,000.00
PSI	NTRD	CPD	84296	DEUTSCHE BK FINANCIAL LLC CP	0.33000	09/10/10	25,000,000.00	24,990,833.34	24,986,630.00
PSI	NTRD	CPD	84403	BARTON CAPITAL LLC CP	0.29000	09/10/10	50,000,000.00	49,983,888.89	49,973,260.00
PSI	NTRD	CPD	84471	ING US FUNDING LLC CP	0.26000	09/10/10	50,000,000.00	49,985,555.55	50,000,000.00
PSI	NTRD	CPD	84049	TOYOTA MOTOR CREDIT CORP CP	0.50000	09/14/10	15,766,000.00	15,756,365.22	15,760,757.81
PSI	NTRD	CPD	84329	RBS HOLDINGS USA INC CP	0.46000	09/14/10	40,000,000.00	39,977,511.11	39,976,200.00
PSI	NTRD	CPD	84472	ING US FUNDING LLC CP	0.27000	09/14/10	50,000,000.00	49,983,500.00	49,970,250.00
PSI	NTRD	CPD	84408	ING US FUNDING LLC CP	0.32000	09/15/10	50,000,000.00	49,980,000.00	49,969,480.00
PSI	NTRD	CPD	84200	CRC FUNDING LLC CP	0.43000	09/16/10	20,000,000.00	19,989,011.11	19,987,484.00
PSI	NTRD	CPD	84150	CRC FUNDING LLC CP	0.49000	09/17/10	50,000,000.00	49,968,013.89	49,967,930.00
PSI	NTRD	CPD	84151	CRC FUNDING LLC CP	0.49000	09/17/10	11,500,000.00	11,492,643.19	11,492,623.90
PSI	NTRD	CPD	84418	CAFCO LLC CP	0.30000	09/17/10	50,000,000.00	49,980,416.66	49,967,930.00
PSI	NTRD	CPD	84218	CRC FUNDING LLC CP	0.49000	09/20/10	50,000,000.00	49,965,972.22	49,965,565.00
PSI	NTRD	CPD	84227	CRC FUNDING LLC CP	0.49000	09/20/10	25,600,000.00	25,582,577.78	25,582,369.28
PSI	NTRD	CPD	84349	RBS FINANCE NV (NA) INC CP	0.40000	09/20/10	43,000,000.00	42,976,111.11	42,970,385.90
PSI	NTRD	CPD	84377	SHEFFIELD RECEIVABLES CORP CP	0.32000	09/20/10	25,000,000.00	24,988,888.89	24,990,220.00
PSI	NTRD	CPD	84383	CITIGROUP FUNDING INC CP	0.30000	09/20/10	23,000,000.00	22,990,416.67	22,984,159.90
PSI	NTRD	CPD	84147	CIESCO LLC CP	0.48000	09/21/10	41,000,000.00	40,972,120.00	40,971,107.30
PSI	NTRD	CPD	84389	SHEFFIELD RECEIVABLES CORP CP	0.31000	09/21/10	50,000,000.00	49,978,041.67	49,979,930.00
PSI	NTRD	CPD	84384	RBS FINANCE NV (NA) INC CP	0.39000	09/23/10	50,000,000.00	49,971,291.67	49,963,150.00
PSI	NTRD	CPD	84198	FALCON ASSET SEC CO LLC CP	0.41000	09/27/10	23,062,000.00	23,047,028.92	23,043,481.21
PSI	NTRD	CPD	84226	CRC FUNDING LLC CP	0.46000	09/28/10	50,000,000.00	49,962,944.45	49,959,010.00
PSI	NTRD	CPD	84409	RBS FINANCE NV (NA) INC CP	0.40000	09/29/10	50,000,000.00	49,967,222.22	49,958,165.00
PSI	NTRD	CPD	84216	CIESCO LLC CP	0.48000	10/01/10	25,000,000.00	24,979,666.66	24,978,345.00
PSI	NTRD	CPD	84217	CRC FUNDING LLC CP	0.48000	10/01/10	25,000,000.00	24,979,666.66	24,978,345.00
PSI	NTRD	CPD	84219	CAFCO LLC CP	0.48000	10/01/10	25,000,000.00	24,979,666.66	24,978,345.00
PSI	NTRD	CPD	84385	TOYOTA MOTOR CREDIT CORP CP	0.43000	10/19/10	42,005,000.00	41,965,363.61	41,970,555.90
PSI	NTRD	CPD	84397	REGENCY MARKETS NO. 1 LLC CP	0.46000	10/20/10	10,783,000.00	10,771,977.38	10,770,556.42
PSI	NTRD	CPD	84396	TOYOTA MOTOR CREDIT CORP CP	0.41000	10/21/10	18,500,000.00	18,482,933.75	18,484,121.45
		CPD Total					8,830,395,000.00	8,828,830,431.17	8,828,225,545.29
PSI	NTRD	FFCB	79599	FFCB	2.87500	02/14/11	17,612,000.00	17,689,988.82	17,854,165.00
PSI	NTRD	FFCB	69321	FFCB	5.37500	07/18/11	25,000,000.00	24,977,788.58	26,203,125.00
PSI	NTRD	FFCB	79117	FFCB	5.37500	07/18/11	50,000,000.00	50,827,609.88	52,406,250.00
PSI	NTRD	FFCB	79645	FFCB	5.37500	07/18/11	28,099,000.00	28,901,721.09	29,451,264.38
PSI	NTRD	FFCB	79655	FFCB	5.37500	07/18/11	13,000,000.00	13,380,330.65	13,625,625.00
PSI	NTRD	FFCB	82833	FFCB (CALLABLE)	0.70000	07/26/11	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	82834	FFCB (CALLABLE)	0.70000	07/26/11	15,500,000.00	15,500,000.00	15,500,000.00
PSI	NTRD	FFCB	82908	FFCB (CALLABLE)	0.68000	08/03/11	25,000,000.00	24,991,582.57	25,000,000.00
PSI	NTRD	FFCB	79367	FFCB	3.87500	08/25/11	25,000,000.00	25,168,347.11	25,921,875.00
PSI	NTRD	FFCB	79514	FFCB	3.87500	08/25/11	50,000,000.00	50,674,580.06	51,843,750.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	79515	FFCB	3.87500	08/25/11	50,000,000.00	50,674,580.06	51,843,750.00
PSI	NTRD	FFCB	79516	FFCB	3.87500	08/25/11	30,000,000.00	30,444,382.32	31,106,250.00
PSI	NTRD	FFCB	79544	FFCB	3.87500	08/25/11	50,000,000.00	50,621,417.68	51,843,750.00
PSI	NTRD	FFCB	79558	FFCB	3.87500	08/25/11	49,685,000.00	50,338,303.49	51,517,134.38
PSI	NTRD	FFCB	79577	FFCB	3.87500	08/25/11	25,000,000.00	25,382,405.11	25,921,875.00
PSI	NTRD	FFCB	79670	FFCB	3.87500	08/25/11	25,000,000.00	25,513,325.65	25,921,875.00
PSI	NTRD	FFCB	84115	FFCB	0.68000	09/01/11	16,402,000.00	16,430,262.47	16,453,256.25
PSI	NTRD	FFCB	79099	FFCB	3.12500	09/23/11	42,710,000.00	42,528,440.60	44,031,340.63
PSI	NTRD	FFCB	79146	FFCB	3.50000	10/03/11	25,000,000.00	24,994,267.86	25,890,625.00
PSI	NTRD	FFCB	79161	FFCB	3.50000	10/03/11	50,000,000.00	49,977,473.68	51,781,250.00
PSI	NTRD	FFCB	79627	FFCB	5.00000	10/03/11	4,905,000.00	5,059,839.13	5,167,110.94
PSI	NTRD	FFCB	82659	FFCB (CALLABLE)	1.05000	12/23/11	20,682,000.00	20,636,435.86	20,746,631.25
PSI	NTRD	FFCB	80137	FFCB	2.25000	04/24/12	15,000,000.00	14,999,835.70	15,421,875.00
PSI	NTRD	FFCB	80207	FFCB	2.25000	04/24/12	25,000,000.00	24,999,312.45	25,703,125.00
PSI	NTRD	FFCB	81527	FFCB (CALLABLE)	2.40000	08/17/12	15,690,000.00	15,690,000.00	15,704,709.38
PSI	NTRD	FFCB	81771	FFCB (CALLABLE)	1.85000	09/28/12	43,540,000.00	43,524,327.98	43,635,243.75
PSI	NTRD	FFCB	80346	FFCB	2.60000	03/04/13	35,335,000.00	35,421,120.72	36,869,864.06
PSI	NTRD	FFCB	79979	FFCB	3.70000	05/15/13	25,000,000.00	25,687,442.53	26,882,812.50
PSI	NTRD	FFCB	80352	FFCB	3.70000	05/15/13	6,000,000.00	6,181,260.56	6,451,875.00
PSI	NTRD	FFCB	80427	FFCB	3.70000	05/15/13	16,250,000.00	16,798,595.47	17,473,828.13
PSI	NTRD	FFCB	81798	FFCB (CALLABLE)	2.60000	09/30/13	15,000,000.00	15,000,000.00	15,056,250.00
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	26,027,808.27	27,203,125.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,396,706.49	10,881,250.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	35,498,749.97	36,996,250.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,974,880.15	27,203,125.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	52,104,560.82	54,406,250.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	26,106,450.46	27,203,125.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	42,423,423.15	44,297,568.75
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,632,420.96	13,202,220.63
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	25,737,706.15	26,898,450.00
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	9,331,234.06	9,772,450.63
PSI	NTRD	FFCB	81960	FFCB (CALLABLE)	2.60000	10/07/13	13,135,000.00	13,135,000.00	13,188,360.94
PSI	NTRD	FFCB	80158	FFCB (CALLABLE)	3.25000	02/18/14	15,100,000.00	15,180,794.97	15,255,718.75
PSI	NTRD	FFCB	81413	FFCB (CALLABLE)	3.25000	08/11/14	25,000,000.00	25,000,000.00	25,804,687.50
PSI	NTRD	FFCB	81894	FFCB (CALLABLE)	2.87500	10/14/14	11,317,000.00	11,302,721.98	11,380,658.13
PSI	NTRD	FFCB	81974	FFCB (CALLABLE)	2.87500	10/14/14	12,900,000.00	12,872,859.79	12,972,562.50
PSI	NTRD	FFCB	81991	FFCB (CALLABLE)	2.87500	10/27/14	25,000,000.00	25,000,000.00	25,804,687.50
PSI	NTRD	FFCB	82016	FFCB (CALLABLE)	2.87500	10/27/14	19,530,000.00	19,509,292.85	20,158,621.88
PSI	NTRD	FFCB	82072	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	FFCB	82073	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	FFCB	82074	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,148,437.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	82075	FFCB (CALLABLE)	3.00000	11/04/14	23,875,000.00	23,864,827.63	24,016,757.81
PSI	NTRD	FFCB	82076	FFCB (CALLABLE)	3.00000	11/04/14	25,000,000.00	25,000,000.00	25,148,437.50
PSI	NTRD	FFCB	82207	FFCB (CALLABLE)	2.94000	11/19/14	25,000,000.00	24,987,309.83	25,210,937.50
PSI	NTRD	FFCB	82262	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,991,321.27	25,226,562.50
PSI	NTRD	FFCB	82279	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	24,989,145.64	25,226,562.50
PSI	NTRD	FFCB	82295	FFCB (CALLABLE)	2.84000	12/01/14	25,000,000.00	25,000,000.00	25,226,562.50
PSI	NTRD	FFCB	82494	FFCB (CALLABLE)	2.82000	12/22/14	25,000,000.00	25,000,000.00	25,578,125.00
PSI	NTRD	FFCB	82849	FFCB (CALLABLE)	2.95000	02/02/15	25,000,000.00	25,000,000.00	25,343,750.00
PSI	NTRD	FFCB	83028	FFCB (CALLABLE)	2.99000	03/02/15	30,000,000.00	29,972,497.26	30,487,500.00
PSI	NTRD	FFCB	83381	FFCB (CALLABLE)	2.99000	03/02/15	50,000,000.00	49,932,741.07	50,812,500.00
PSI	NTRD	FFCB	84101	FFCB (CALLABLE)	2.55000	03/16/15	50,000,000.00	50,000,000.00	50,125,000.00
PSI	NTRD	FFCB	83330	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,965,960.00	25,359,375.00
PSI	NTRD	FFCB	83331	FFCB (CALLABLE)	2.95000	03/30/15	25,000,000.00	24,921,212.36	25,359,375.00
PSI	NTRD	FFCB	83881	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,951,615.55	50,359,375.00
PSI	NTRD	FFCB	83885	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,973,872.40	25,179,687.50
PSI	NTRD	FFCB	83900	FFCB (CALLABLE)	2.80000	06/03/15	50,000,000.00	49,951,615.55	50,359,375.00
PSI	NTRD	FFCB	83901	FFCB (CALLABLE)	2.80000	06/03/15	25,000,000.00	24,975,807.78	25,179,687.50
PSI	NTRD	FFCB	83902	FFCB (CALLABLE)	2.80000	06/03/15	31,340,000.00	31,285,290.89	31,565,256.25
PSI	NTRD	FFCB	83920	FFCB (CALLABLE)	2.80000	06/03/15	30,000,000.00	29,965,048.35	30,215,625.00
PSI	NTRD	FFCB	84087	FFCB (CALLABLE)	2.50000	06/29/15	42,075,000.00	42,049,178.37	42,219,632.81
PSI	NTRD	FFCB	84283	FFCB (CALLABLE)	2.30000	07/21/15	50,000,000.00	50,000,000.00	50,203,125.00
PSI	NTRD	FFCB	84356	FFCB (CALLABLE)	2.00000	07/27/15	40,000,000.00	39,990,027.38	40,237,500.00
		FFCB Total					2,060,226,000.00	2,078,017,059.48	2,119,945,619.73
PSI	NTRD	FHLB	79629	FHLB	3.37500	10/20/10	38,000,000.00	38,127,257.90	38,261,250.00
PSI	NTRD	FHLB	79359	FHLB	4.37500	10/22/10	25,000,000.00	25,073,950.50	25,226,562.50
PSI	NTRD	FHLB	79386	FHLB	4.37500	10/22/10	25,000,000.00	25,074,501.16	25,226,562.50
PSI	NTRD	FHLB	79106	FHLB	3.50000	12/10/10	41,845,000.00	41,843,295.85	42,328,832.81
PSI	NTRD	FHLB	79346	FHLB	4.75000	12/10/10	10,800,000.00	10,863,392.11	10,975,500.00
PSI	NTRD	FHLB	79364	FHLB	3.50000	12/10/10	25,000,000.00	25,038,808.31	25,289,062.50
PSI	NTRD	FHLB	79368	FHLB	3.87500	12/10/10	32,590,000.00	32,682,830.62	33,007,559.38
PSI	NTRD	FHLB	79584	FHLB	4.75000	12/10/10	24,700,000.00	24,919,983.28	25,101,375.00
PSI	NTRD	FHLB	82524	FHLB	0.37500	12/17/10	50,000,000.00	49,990,547.95	50,031,250.00
PSI	NTRD	FHLB	79365	FHLB	3.25000	03/11/11	25,000,000.00	25,018,765.23	25,445,312.50
PSI	NTRD	FHLB	79407	FHLB	3.25000	03/11/11	50,000,000.00	50,034,586.96	50,890,625.00
PSI	NTRD	FHLB	79435	FHLB	3.25000	03/11/11	30,225,000.00	30,313,464.11	30,763,382.81
PSI	NTRD	FHLB	79524	FHLB	3.25000	03/11/11	14,000,000.00	14,070,024.07	14,249,375.00
PSI	NTRD	FHLB	79582	FHLB	3.25000	03/11/11	49,070,000.00	49,374,281.65	49,944,059.38
PSI	NTRD	FHLB	83170	FHLB	3.25000	03/11/11	25,000,000.00	25,424,940.93	25,445,312.50
PSI	NTRD	FHLB	79462	FHLB	4.20000	03/30/11	14,950,000.00	15,102,501.95	15,333,093.75
PSI	NTRD	FHLB	79100	FHLB	4.25000	06/10/11	7,665,000.00	7,705,534.25	7,909,321.88

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	79381	FHLB	3.12500	06/10/11	30,750,000.00	30,693,457.19	31,413,046.88
PSI	NTRD	FHLB	79628	FHLB	5.25000	06/10/11	11,065,000.00	11,355,768.75	11,514,515.63
PSI	NTRD	FHLB	79698	FHLB	3.12500	06/10/11	17,785,000.00	17,989,420.75	18,168,489.06
PSI	NTRD	FHLB	79167	FHLB	7.20000	06/14/11	9,500,000.00	9,779,576.02	10,064,062.50
PSI	NTRD	FHLB	79103	FHLB	3.37500	06/24/11	35,000,000.00	34,962,558.67	35,896,875.00
PSI	NTRD	FHLB	79526	FHLB	3.62500	07/01/11	25,350,000.00	25,624,136.20	26,134,265.63
PSI	NTRD	FHLB	79583	FHLB	3.62500	07/01/11	33,740,000.00	34,121,315.52	34,783,831.25
PSI	NTRD	FHLB	79696	FHLB	3.62500	07/01/11	15,000,000.00	15,257,657.14	15,464,062.50
PSI	NTRD	FHLB	79585	FHLB	5.37500	08/19/11	50,000,000.00	51,555,596.23	52,546,875.00
PSI	NTRD	FHLB	79695	FHLB	5.37500	08/19/11	35,795,000.00	37,127,442.18	37,618,307.81
PSI	NTRD	FHLB	79699	FHLB	5.37500	08/19/11	20,090,000.00	20,833,429.73	21,113,334.38
PSI	NTRD	FHLB	79118	FHLB	3.75000	09/09/11	13,390,000.00	13,390,000.00	13,887,940.63
PSI	NTRD	FHLB	79132	FHLB	3.75000	09/09/11	41,210,000.00	41,283,764.72	42,742,496.88
PSI	NTRD	FHLB	79144	FHLB	5.00000	09/09/11	7,000,000.00	7,094,656.42	7,345,625.00
PSI	NTRD	FHLB	79115	FHLB	3.62500	09/16/11	25,000,000.00	25,006,055.61	25,937,500.00
PSI	NTRD	FHLB	79641	FHLB	3.62500	09/16/11	43,000,000.00	43,712,019.67	44,612,500.00
PSI	NTRD	FHLB	79642	FHLB	3.62500	09/16/11	50,000,000.00	50,825,271.64	51,875,000.00
PSI	NTRD	FHLB	79206	FHLB (CALLABLE)	3.60000	11/10/11	35,000,000.00	34,998,510.50	35,295,312.50
PSI	NTRD	FHLB	79205	FHLB (CALLABLE)	3.60000	11/17/11	50,000,000.00	49,996,625.29	50,437,500.00
PSI	NTRD	FHLB	79697	FHLB	4.87500	11/18/11	15,000,000.00	15,600,541.07	15,853,125.00
PSI	NTRD	FHLB	84122	FHLB	0.80000	12/01/11	37,590,000.00	37,689,546.95	37,766,203.13
PSI	NTRD	FHLB	79382	FHLB	3.50000	12/09/11	16,000,000.00	16,010,150.18	16,655,000.00
PSI	NTRD	FHLB	79383	FHLB	3.50000	12/09/11	16,000,000.00	16,010,078.70	16,655,000.00
PSI	NTRD	FHLB	79525	FHLB	3.50000	12/09/11	6,105,000.00	6,176,191.02	6,354,923.44
PSI	NTRD	FHLB	79531	FHLB (CALLABLE)	3.50000	12/09/11	10,000,000.00	10,110,020.07	10,409,375.00
PSI	NTRD	FHLB	79555	FHLB	3.50000	12/09/11	22,950,000.00	23,187,475.91	23,889,515.63
PSI	NTRD	FHLB	79880	FHLB	3.50000	12/09/11	20,750,000.00	21,155,602.63	21,599,453.13
PSI	NTRD	FHLB	79657	FHLB	2.31000	12/29/11	25,000,000.00	24,988,242.01	25,640,625.00
PSI	NTRD	FHLB	79656	FHLB	2.31000	12/30/11	25,000,000.00	25,000,000.00	25,648,437.50
PSI	NTRD	FHLB	79705	FHLB	1.85000	01/06/12	25,000,000.00	25,000,000.00	25,484,375.00
PSI	NTRD	FHLB	79711	FHLB	2.00000	01/06/12	25,000,000.00	24,999,879.94	25,539,062.50
PSI	NTRD	FHLB	79934	FHLB	2.15000	01/30/12	20,000,000.00	20,000,000.00	20,368,750.00
PSI	NTRD	FHLB	76488	FHLB	5.00000	03/09/12	9,385,000.00	9,650,707.24	10,050,748.44
PSI	NTRD	FHLB	80000	FHLB	3.62500	06/08/12	29,365,000.00	30,029,083.57	30,989,251.56
PSI	NTRD	FHLB	80001	FHLB	3.62500	06/08/12	24,250,000.00	24,745,749.77	25,591,328.13
PSI	NTRD	FHLB	80065	FHLB	2.45000	08/13/12	25,000,000.00	25,000,000.00	25,875,000.00
PSI	NTRD	FHLB	79914	FHLB (CALLABLE)	2.62500	02/11/13	30,000,000.00	29,990,503.08	30,290,625.00
PSI	NTRD	FHLB	79980	FHLB (CALLABLE)	2.62500	02/11/13	25,000,000.00	24,976,126.98	25,242,187.50
PSI	NTRD	FHLB	80145	FHLB (CALLABLE)	2.62500	02/11/13	12,270,000.00	12,262,167.18	12,388,865.63
PSI	NTRD	FHLB	80157	FHLB	2.50000	02/19/13	17,055,000.00	17,067,038.20	17,747,859.38
PSI	NTRD	FHLB	80012	FHLB (CALLABLE)	2.75000	02/25/13	25,000,000.00	25,000,000.00	25,304,687.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	80078	FHLB	3.87500	03/08/13	11,000,000.00	11,358,396.82	11,838,750.00
PSI	NTRD	FHLB	81895	FHLB (CALLABLE)	2.00000	04/15/13	30,000,000.00	30,000,000.00	30,318,750.00
PSI	NTRD	FHLB	80160	FHLB	4.37000	04/24/13	25,000,000.00	26,175,599.04	27,242,187.50
PSI	NTRD	FHLB	80447	FHLB	4.37000	04/24/13	25,000,000.00	26,300,741.90	27,242,187.50
PSI	NTRD	FHLB	80456	FHLB	4.37000	04/24/13	18,945,000.00	19,910,182.68	20,644,129.69
PSI	NTRD	FHLB	80584	FHLB	4.37000	04/24/13	45,555,000.00	48,061,647.78	49,640,714.06
PSI	NTRD	FHLB	77217	FHLB	3.62500	05/29/13	50,000,000.00	49,931,734.33	53,781,250.00
PSI	NTRD	FHLB	80039	FHLB (CALLABLE)	4.22000	06/17/13	25,000,000.00	25,683,282.04	25,812,500.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	30,975,644.95	32,406,640.63
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,829,902.65	27,054,687.50
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	26,157,601.44	27,742,587.50
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,233,498.59	4,490,000.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	40,752,782.77	41,291,421.88
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,333,827.91	13,495,625.00
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	51,517,533.56	52,218,750.00
PSI	NTRD	FHLB	81334	FHLB (CALLABLE)	3.37500	07/16/14	25,000,000.00	25,004,582.87	25,007,812.50
PSI	NTRD	FHLB	81336	FHLB (CALLABLE)	3.37500	07/16/14	50,000,000.00	50,000,000.00	50,015,625.00
PSI	NTRD	FHLB	81337	FHLB (CALLABLE)	3.37500	07/16/14	9,175,000.00	9,175,000.00	9,177,867.19
PSI	NTRD	FHLB	81362	FHLB (CALLABLE)	3.12500	08/05/14	30,470,000.00	30,421,107.83	31,212,706.25
PSI	NTRD	FHLB	81345	FHLB (CALLABLE)	3.12500	08/11/14	12,845,000.00	12,832,065.31	13,178,167.19
PSI	NTRD	FHLB	81367	FHLB (CALLABLE)	3.12500	08/11/14	9,525,000.00	9,499,678.42	9,772,054.69
PSI	NTRD	FHLB	81349	FHLB (CALLABLE)	3.20000	08/14/14	28,795,000.00	28,927,259.25	30,396,721.88
PSI	NTRD	FHLB	81351	FHLB (CALLABLE)	3.35000	08/18/14	14,425,000.00	14,425,000.00	14,447,539.06
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	45,841,392.02	46,481,878.13
PSI	NTRD	FHLB	81781	FHLB (CALLABLE)	3.00000	10/06/14	10,605,000.00	10,600,565.76	10,658,025.00
PSI	NTRD	FHLB	82385	FHLB (CALLABLE)	3.00000	12/22/14	17,545,000.00	17,545,000.00	17,714,967.19
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	51,642,335.56	52,312,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,460,875.88	9,583,650.00
PSI	NTRD	FHLB	83068	FHLB (CALLABLE)	2.95000	03/17/15	25,000,000.00	24,988,437.84	25,085,937.50
PSI	NTRD	FHLB	83146	FHLB (CALLABLE)	3.00000	03/23/15	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	FHLB	83536	FHLB (CALLABLE)	3.00000	04/22/15	20,000,000.00	19,990,553.12	20,118,750.00
PSI	NTRD	FHLB	83629	FHLB (CALLABLE)	3.00000	05/11/15	50,000,000.00	49,885,388.83	50,031,250.00
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,633,980.23	20,044,862.50
PSI	NTRD	FHLB	83921	FHLB (CALLABLE)	2.84000	06/17/15	25,000,000.00	24,980,736.72	25,210,937.50
PSI	NTRD	FHLB	84053	FHLB (CALLABLE)	2.65000	06/30/15	27,550,000.00	27,526,451.54	27,644,703.13
PSI	NTRD	FHLB	84102	FHLB (CALLABLE)	2.50000	07/07/15	25,000,000.00	24,987,671.14	25,093,750.00
PSI	NTRD	FHLB	84103	FHLB (CALLABLE)	2.50000	07/07/15	50,000,000.00	49,969,424.42	50,187,500.00
PSI	NTRD	FHLB	84301	FHLB (CALLABLE)	2.45000	07/13/15	24,850,000.00	24,850,000.00	24,950,953.13
		FHLB Total					2,517,500,000.00	2,548,324,916.76	2,596,258,653.23
PSI	NTRD	FHLM	79586	FHLMC	6.87500	09/15/10	42,533,000.00	42,780,569.80	42,878,580.63

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	79489	FHLMC	3.05000	04/01/11	20,000,000.00	20,057,582.94	20,348,200.00
PSI	NTRD	FHLM	79362	FHLMC	5.12500	04/18/11	25,000,000.00	25,343,348.57	25,851,562.50
PSI	NTRD	FHLM	79363	FHLMC	5.12500	04/18/11	25,000,000.00	25,342,308.57	25,851,562.50
PSI	NTRD	FHLM	79588	FHLMC	6.00000	06/15/11	50,000,000.00	51,591,560.52	52,500,000.00
PSI	NTRD	FHLM	79700	FHLMC	6.00000	06/15/11	24,955,000.00	25,896,358.12	26,202,750.00
PSI	NTRD	FHLM	79587	FHLMC	5.25000	07/18/11	50,000,000.00	51,340,635.26	52,375,000.00
PSI	NTRD	FHLM	79701	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,579,875.00
PSI	NTRD	FHLM	79702	FHLMC (CALLABLE)	2.00000	12/30/11	12,500,000.00	12,500,000.00	12,579,875.00
PSI	NTRD	FHLM	79703	FHLMC (CALLABLE)	2.02000	01/06/12	25,000,000.00	24,997,014.84	25,170,500.00
PSI	NTRD	FHLM	79704	FHLMC (CALLABLE)	2.05500	01/06/12	25,000,000.00	25,000,000.00	25,174,250.00
PSI	NTRD	FHLM	79710	FHLMC (CALLABLE)	2.00000	01/12/12	25,000,000.00	25,000,000.00	25,194,750.00
PSI	NTRD	FHLM	80209	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	24,963,481.72	25,036,000.00
PSI	NTRD	FHLM	80347	FHLMC (CALLABLE)	2.35000	03/02/12	25,000,000.00	25,018,836.40	25,036,000.00
PSI	NTRD	FHLM	81760	FHLMC (CALLABLE)	2.00000	09/28/12	50,000,000.00	50,000,000.00	50,093,000.00
PSI	NTRD	FHLM	80646	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,111,750.00
PSI	NTRD	FHLM	80647	FHLMC (CALLABLE)	2.25000	10/29/12	25,000,000.00	25,000,000.00	25,111,750.00
PSI	NTRD	FHLM	79850	FHLMC (CALLABLE)	2.25000	01/28/13	24,250,000.00	24,250,000.00	24,441,090.00
PSI	NTRD	FHLM	80483	FHLMC	4.00000	02/14/13	16,800,000.00	17,485,272.71	18,066,384.00
PSI	NTRD	FHLM	80645	FHLMC (CALLABLE)	2.50000	04/08/13	25,000,000.00	24,977,353.78	25,346,250.00
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	27,109,553.99	27,406,250.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	55,057,355.82	55,593,750.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,631,651.46	7,977,633.13
PSI	NTRD	FHLM	80388	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,243,001.93	25,437,750.00
PSI	NTRD	FHLM	80635	FHLMC (CALLABLE)	3.25000	03/18/14	25,000,000.00	25,308,710.96	25,437,750.00
PSI	NTRD	FHLM	80650	FHLMC (CALLABLE)	3.25000	03/18/14	29,330,000.00	29,673,580.59	29,843,568.30
PSI	NTRD	FHLM	81338	FHLMC (CALLABLE)	3.35000	08/13/14	30,000,000.00	30,000,000.00	30,030,300.00
PSI	NTRD	FHLM	81346	FHLMC (CALLABLE)	3.33000	08/13/14	30,000,000.00	30,000,000.00	30,030,000.00
PSI	NTRD	FHLM	81347	FHLMC (CALLABLE)	3.35000	08/13/14	35,000,000.00	35,000,000.00	35,035,350.00
PSI	NTRD	FHLM	81348	FHLMC (CALLABLE)	3.37500	08/13/14	30,000,000.00	30,000,000.00	30,030,300.00
PSI	NTRD	FHLM	81432	FHLMC (CALLABLE)	3.35000	08/13/14	11,600,000.00	11,595,321.25	11,611,716.00
PSI	NTRD	FHLM	81350	FHLMC (CALLABLE)	3.36000	08/18/14	30,000,000.00	30,000,000.00	30,044,100.00
PSI	NTRD	FHLM	81417	FHLMC (CALLABLE)	3.45000	08/18/14	30,000,000.00	30,000,000.00	30,042,900.00
PSI	NTRD	FHLM	81353	FHLMC (CALLABLE)	3.36000	08/19/14	30,000,000.00	30,000,000.00	30,046,875.00
PSI	NTRD	FHLM	81926	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,994,698.11	25,162,500.00
PSI	NTRD	FHLM	81976	FHLMC (CALLABLE)	3.00000	10/28/14	25,000,000.00	24,957,584.88	25,162,500.00
PSI	NTRD	FHLM	82040	FHLMC (CALLABLE)	3.00000	10/28/14	14,950,000.00	14,902,442.05	15,047,175.00
PSI	NTRD	FHLM	82587	FHLMC (CALLABLE)	3.00000	01/12/15	50,000,000.00	50,000,000.00	51,765,000.00
PSI	NTRD	FHLM	83475	FHLMC (CALLABLE)	3.05000	01/27/15	50,000,000.00	50,000,000.00	50,303,500.00
PSI	NTRD	FHLM	82998	FHLMC (CALLABLE)	3.00000	01/28/15	35,825,000.00	35,816,857.50	36,243,077.75
PSI	NTRD	FHLM	83003	FHLMC (CALLABLE)	3.00000	02/02/15	38,035,000.00	37,979,412.33	38,035,000.00
PSI	NTRD	FHLM	82907	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,977,259.04	25,029,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	83078	FHLMC (CALLABLE)	3.00000	02/17/15	25,000,000.00	24,996,560.60	25,029,000.00
PSI	NTRD	FHLM	83382	FHLMC (CALLABLE)	3.00000	02/17/15	23,420,000.00	23,376,266.87	23,447,167.20
PSI	NTRD	FHLM	82968	FHLMC (CALLABLE)	3.00000	02/25/15	20,335,000.00	20,335,000.00	20,651,209.25
PSI	NTRD	FHLM	83000	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	25,000,000.00	25,373,250.00
PSI	NTRD	FHLM	83506	FHLMC (CALLABLE)	3.00000	03/10/15	25,000,000.00	24,988,273.84	25,373,250.00
PSI	NTRD	FHLM	83539	FHLMC (CALLABLE)	3.00000	03/10/15	31,080,000.00	31,075,619.28	31,544,024.40
PSI	NTRD	FHLM	83451	FHLMC (CALLABLE)	2.87500	04/01/15	35,500,000.00	35,250,582.74	36,236,980.00
PSI	NTRD	FHLM	83347	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,970,598.30	25,430,250.00
PSI	NTRD	FHLM	83452	FHLMC (CALLABLE)	3.00000	04/15/15	25,000,000.00	24,941,196.60	25,430,250.00
PSI	NTRD	FHLM	83336	FHLMC (CALLABLE)	3.00000	04/20/15	25,000,000.00	24,970,512.73	25,471,250.00
PSI	NTRD	FHLM	83407	FHLMC (CALLABLE)	3.00000	04/22/15	30,000,000.00	29,858,296.82	30,180,900.00
PSI	NTRD	FHLM	83453	FHLMC (CALLABLE)	3.00000	04/22/15	15,025,000.00	14,968,224.26	15,115,600.75
PSI	NTRD	FHLM	83454	FHLMC (CALLABLE)	3.20000	04/28/15	25,000,000.00	25,000,000.00	25,166,250.00
PSI	NTRD	FHLM	83455	FHLMC (CALLABLE)	3.20000	04/28/15	25,000,000.00	25,000,000.00	25,166,250.00
PSI	NTRD	FHLM	83538	FHLMC (CALLABLE)	3.02000	04/28/15	25,000,000.00	24,981,040.53	25,162,750.00
PSI	NTRD	FHLM	83562	FHLMC (CALLABLE)	3.02000	04/28/15	27,230,000.00	27,219,674.67	27,407,267.30
PSI	NTRD	FHLM	83481	FHLMC (CALLABLE)	3.10000	04/29/15	30,000,000.00	29,985,772.18	30,197,400.00
PSI	NTRD	FHLM	83482	FHLMC (CALLABLE)	3.10000	04/29/15	25,000,000.00	24,988,143.48	25,164,500.00
PSI	NTRD	FHLM	83483	FHLMC (CALLABLE)	3.10000	04/29/15	20,000,000.00	19,990,514.79	20,131,600.00
PSI	NTRD	FHLM	83563	FHLMC (CALLABLE)	3.10000	05/05/15	25,000,000.00	25,000,000.00	25,005,750.00
PSI	NTRD	FHLM	83596	FHLMC (CALLABLE)	3.10000	05/05/15	15,000,000.00	15,000,000.00	15,003,450.00
PSI	NTRD	FHLM	83662	FHLMC (CALLABLE)	3.10000	05/05/15	15,070,000.00	15,066,414.07	15,073,466.10
PSI	NTRD	FHLM	83597	FHLMC (CALLABLE)	3.00000	05/12/15	25,000,000.00	24,988,054.49	25,017,250.00
PSI	NTRD	FHLM	83621	FHLMC (CALLABLE)	3.00000	05/18/15	25,000,000.00	24,970,033.54	25,188,500.00
PSI	NTRD	FHLM	83630	FHLMC (CALLABLE)	3.00000	05/18/15	29,919,000.00	29,804,239.50	30,144,589.26
PSI	NTRD	FHLM	83663	FHLMC (CALLABLE)	3.00000	05/18/15	27,775,000.00	27,708,414.53	27,984,423.50
PSI	NTRD	FHLM	83677	FHLMC (CALLABLE)	3.05000	05/19/15	25,000,000.00	24,970,016.43	25,194,000.00
PSI	NTRD	FHLM	83772	FHLMC (CALLABLE)	3.05000	05/19/15	28,290,000.00	28,290,000.00	28,509,530.40
PSI	NTRD	FHLM	83957	FHLMC (CALLABLE)	2.37500	06/22/15	42,000,000.00	41,794,600.22	42,324,240.00
PSI	NTRD	FHLM	84052	FHLMC (CALLABLE)	2.37500	06/22/15	40,000,000.00	39,851,329.68	40,308,800.00
PSI	NTRD	FHLM	84076	FHLMC (CALLABLE)	2.62500	07/07/15	22,920,000.00	22,920,000.00	23,278,468.80
PSI	NTRD	FHLM	84077	FHLMC (CALLABLE)	2.62500	07/07/15	38,555,000.00	38,555,000.00	39,158,000.20
PSI	NTRD	FHLM	84088	FHLMC (CALLABLE)	2.75000	07/07/15	25,000,000.00	25,000,000.00	25,160,000.00
PSI	NTRD	FHLM	84104	FHLMC (CALLABLE)	2.55000	07/14/15	30,000,000.00	29,970,295.73	30,251,400.00
PSI	NTRD	FHLM	84165	FHLMC (CALLABLE)	2.55000	07/14/15	45,080,000.00	45,080,000.00	45,457,770.40
PSI	NTRD	FHLM	84089	FHLMC (CALLABLE)	2.55000	07/15/15	50,000,000.00	49,950,465.50	50,780,500.00
PSI	NTRD	FHLM	84091	FHLMC (CALLABLE)	2.55000	07/15/15	20,600,000.00	20,579,591.79	20,921,566.00
PSI	NTRD	FHLM	84092	FHLMC (CALLABLE)	2.55000	07/15/15	18,000,000.00	17,982,167.58	18,280,980.00
PSI	NTRD	FHLM	84286	FHLMC (CALLABLE)	2.37500	07/28/15	50,000,000.00	49,969,217.58	50,388,500.00
PSI	NTRD	FHLM	84344	FHLMC (CALLABLE)	2.37500	07/28/15	10,250,000.00	10,250,000.00	10,329,642.50
		FHLM Total					2,296,381,000.00	2,308,887,871.47	2,331,705,100.87

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLMD	83108	FHLMC D/N	0.21000	09/07/10	50,000,000.00	49,988,916.67	49,995,000.00
PSI	NTRD	FHLMD	84134	FHLMC D/N	0.15000	09/20/10	50,000,000.00	49,989,375.00	49,990,000.00
PSI	NTRD	FHLMD	84135	FHLMC D/N	0.15000	09/20/10	50,000,000.00	49,989,375.00	49,990,000.00
		FHLMD Total					150,000,000.00	149,967,666.67	149,975,000.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	52,291,102.69	52,812,500.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	52,127,172.99	52,625,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	52,127,172.99	52,625,000.00
PSI	NTRD	FNMA	82148	FNMA (CALLABLE)	3.05000	11/10/14	4,880,000.00	4,878,956.39	4,883,050.00
PSI	NTRD	FNMA	82181	FNMA (CALLABLE)	3.00000	12/08/14	14,850,000.00	14,850,000.00	14,984,578.13
PSI	NTRD	FNMA	82201	FNMA (CALLABLE)	3.00000	12/08/14	25,000,000.00	24,995,646.22	25,226,562.50
PSI	NTRD	FNMA	82477	FNMA (CALLABLE)	3.00000	12/08/14	34,530,000.00	34,530,000.00	34,842,928.13
PSI	NTRD	FNMA	82383	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,929,162.10	25,226,562.50
PSI	NTRD	FNMA	82474	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,919,176.73	25,226,562.50
PSI	NTRD	FNMA	82476	FNMA (CALLABLE)	2.87500	12/10/14	25,000,000.00	24,952,379.80	25,226,562.50
PSI	NTRD	FNMA	82618	FNMA (CALLABLE)	2.75000	12/29/14	42,000,000.00	41,610,924.97	42,393,750.00
PSI	NTRD	FNMA	82642	FNMA (CALLABLE)	3.00000	01/05/15	16,265,000.00	16,221,715.84	16,402,235.94
PSI	NTRD	FNMA	82848	FNMA (CALLABLE)	3.05000	02/18/15	25,000,000.00	25,000,000.00	25,031,250.00
PSI	NTRD	FNMA	82955	FNMA (CALLABLE)	3.05000	02/25/15	35,250,000.00	35,225,822.36	35,316,093.75
PSI	NTRD	FNMA	82956	FNMA (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,859,842.55	25,039,062.50
PSI	NTRD	FNMA	82978	FNMA (CALLABLE)	2.75000	02/26/15	12,500,000.00	12,421,118.57	12,519,531.25
PSI	NTRD	FNMA	83067	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	25,000,000.00	25,070,312.50
PSI	NTRD	FNMA	83274	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	24,982,576.70	25,070,312.50
PSI	NTRD	FNMA	83375	FNMA (CALLABLE)	3.00000	03/09/15	25,000,000.00	24,962,327.26	25,070,312.50
PSI	NTRD	FNMA	83065	FNMA (CALLABLE)	2.76000	03/17/15	25,000,000.00	24,956,988.77	25,359,375.00
PSI	NTRD	FNMA	83077	FNMA (CALLABLE)	3.00000	03/24/15	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FNMA	83095	FNMA (CALLABLE)	3.00000	03/24/15	25,000,000.00	25,000,000.00	25,093,750.00
PSI	NTRD	FNMA	83332	FNMA (CALLABLE)	3.00000	03/24/15	39,345,000.00	39,289,821.57	39,492,543.75
PSI	NTRD	FNMA	83244	FNMA (CALLABLE)	2.85000	04/07/15	25,000,000.00	24,946,152.79	25,117,187.50
PSI	NTRD	FNMA	83537	FNMA (CALLABLE)	3.00000	04/28/15	27,030,000.00	27,017,188.14	27,519,918.75
PSI	NTRD	FNMA	83664	FNMA (CALLABLE)	3.00000	05/20/15	23,130,000.00	23,108,238.80	23,498,634.38
PSI	NTRD	FNMA	84162	FNMA (CALLABLE)	2.35000	07/07/15	26,940,000.00	26,940,000.00	27,217,818.75
PSI	NTRD	FNMA	84081	FNMA (CALLABLE)	2.40000	07/14/15	50,000,000.00	49,817,318.73	50,375,000.00
PSI	NTRD	FNMA	84307	FNMA (CALLABLE)	2.25000	07/22/15	16,789,000.00	16,772,302.94	16,946,396.88
PSI	NTRD	FNMA	84284	FNMA (CALLABLE)	2.00000	07/28/15	50,000,000.00	49,750,547.65	50,156,250.00
		FNMA Total					868,509,000.00	873,483,657.55	881,462,792.21
PSI	NTRD	FNMD	83109	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,990,958.33	49,995,000.00
PSI	NTRD	FNMD	83110	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,990,958.33	49,995,000.00
PSI	NTRD	FNMD	83111	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,990,958.33	49,995,000.00
PSI	NTRD	FNMD	83112	FNMA D/N	0.21000	09/01/10	50,000,000.00	49,990,958.33	49,995,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMD	82657	FNMA D/N	0.40250	12/01/10	29,297,000.00	29,257,038.08	29,276,492.10
		FNMD Total					229,297,000.00	229,220,871.40	229,256,492.10
PSI	NTRD	MCPN	80703	FHLMC (CALLABLE)	2.25000	05/08/14	25,000,000.00	25,000,000.00	25,009,250.00
		MCPN Total					25,000,000.00	25,000,000.00	25,009,250.00
PSI	NTRD	MCSA	79982	FHLMC (CALLABLE)	1.95000	02/19/13	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	MCSA	80526	FHLMC (CALLABLE)	2.50000	04/28/14	25,000,000.00	25,000,000.00	25,146,000.00
PSI	NTRD	MCSA	80636	FHLMC (CALLABLE)	3.00000	05/05/14	25,000,000.00	25,000,000.00	25,005,750.00
PSI	NTRD	MCSA	80637	FHLMC (CALLABLE)	2.25000	05/05/14	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	MCSA	80691	FHLMC (CALLABLE)	2.25000	05/06/14	25,000,000.00	25,000,000.00	25,006,250.00
PSI	NTRD	MCSA	80704	FHLMC (CALLABLE)	2.25000	05/12/14	25,000,000.00	25,000,000.00	25,015,250.00
PSI	NTRD	MCSA	81369	FHLMC (CALLABLE)	4.25000	08/13/14	30,000,000.00	30,000,000.00	30,038,400.00
PSI	NTRD	MCSA	81370	FHLMC (CALLABLE)	4.33000	08/13/14	30,000,000.00	30,000,000.00	30,039,300.00
PSI	NTRD	MCSA	82249	FHLMC (CALLABLE)	2.25000	12/08/14	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	MCSA	82250	FHLMC (CALLABLE)	2.12500	12/11/14	25,000,000.00	25,000,000.00	25,054,687.50
PSI	NTRD	MCSA	82263	FHLMC (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	MCSA	82280	FHLMC (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	MCSA	82350	FHLMC (CALLABLE)	2.50000	12/11/14	25,000,000.00	25,000,000.00	25,062,500.00
PSI	NTRD	MCSA	82415	FHLMC (CALLABLE)	3.50000	12/23/14	25,000,000.00	25,000,000.00	25,117,187.50
PSI	NTRD	MCSA	82864	FHLMC (CALLABLE)	2.75000	02/26/15	25,000,000.00	24,985,709.88	25,042,250.00
PSI	NTRD	MCSA	83037	FHLMC (CALLABLE)	2.75000	03/23/15	25,000,000.00	25,000,000.00	25,085,937.50
PSI	NTRD	MCSA	83093	FHLMC (CALLABLE)	2.52000	03/23/15	25,000,000.00	25,000,000.00	25,077,000.00
PSI	NTRD	MCSA	83094	FHLMC (CALLABLE)	2.52000	03/23/15	25,000,000.00	25,000,000.00	25,077,000.00
PSI	NTRD	MCSA	83079	FHLMC (CALLABLE)	6.00000	03/24/15	25,000,000.00	25,000,000.00	25,208,000.00
PSI	NTRD	MCSA	83080	FHLMC (CALLABLE)	6.00000	03/24/15	25,000,000.00	25,000,000.00	25,208,000.00
PSI	NTRD	MCSA	83096	FHLMC (CALLABLE)	2.50000	03/24/15	25,000,000.00	25,000,000.00	25,078,125.00
PSI	NTRD	MCSA	83376	FHLMC (CALLABLE)	2.80000	04/20/15	25,000,000.00	25,000,000.00	25,132,812.50
PSI	NTRD	MCSA	83316	FHLMC (CALLABLE)	6.75000	04/22/15	25,000,000.00	25,000,000.00	25,359,375.00
PSI	NTRD	MCSA	83317	FHLMC (CALLABLE)	6.75000	04/22/15	25,000,000.00	25,000,000.00	25,359,375.00
PSI	NTRD	MCSA	83377	FHLMC (CALLABLE)	7.00000	04/27/15	25,000,000.00	25,000,000.00	25,390,625.00
PSI	NTRD	MCSA	83378	FHLMC (CALLABLE)	7.00000	04/29/15	25,000,000.00	25,000,000.00	25,398,437.50
PSI	NTRD	MCSA	83457	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,154,500.00
PSI	NTRD	MCSA	83514	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,154,500.00
PSI	NTRD	MCSA	83515	FHLMC (CALLABLE)	2.85000	04/29/15	25,000,000.00	25,000,000.00	25,154,500.00
PSI	NTRD	MCSA	83631	FHLMC (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	25,437,500.00
PSI	NTRD	MCSA	83632	FHLMC (CALLABLE)	7.33000	05/19/15	25,000,000.00	25,000,000.00	25,437,500.00
PSI	NTRD	MCSA	83676	FHLMC (CALLABLE)	7.12500	05/26/15	25,000,000.00	24,963,875.96	25,468,750.00
PSI	NTRD	MCSA	83707	FHLMC (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	83816	FHLMC (CALLABLE)	2.75000	05/27/15	25,000,000.00	25,000,000.00	25,039,062.50
PSI	NTRD	MCSA	83945	FHLMC (CALLABLE)	4.00000	06/22/15	25,000,000.00	25,000,000.00	25,127,250.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	83922	FHLMC (CALLABLE)	4.10000	06/24/15	25,000,000.00	25,000,000.00	25,125,000.00
PSI	NTRD	MCSA	83946	FHLMC (CALLABLE)	4.00000	06/24/15	25,000,000.00	25,000,000.00	25,356,000.00
PSI	NTRD	MCSA	84144	FHLMC (CALLABLE)	2.00000	06/30/15	50,000,000.00	50,000,000.00	50,250,000.00
PSI	NTRD	MCSA	84075	FHLMC (CALLABLE)	3.00000	07/07/15	50,000,000.00	50,000,000.00	50,515,625.00
PSI	NTRD	MCSA	84078	FHLMC (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,828,125.00
PSI	NTRD	MCSA	84079	FHLMC (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,414,062.50
PSI	NTRD	MCSA	84080	FHLMC (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,414,062.50
PSI	NTRD	MCSA	84090	FHLMC (CALLABLE)	4.00000	07/13/15	50,000,000.00	50,000,000.00	50,546,875.00
PSI	NTRD	MCSA	84125	FHLMC (CALLABLE)	2.75000	07/13/15	50,000,000.00	50,000,000.00	50,625,000.00
PSI	NTRD	MCSA	84145	FHLMC (CALLABLE)	2.75000	07/13/15	25,000,000.00	25,000,000.00	25,312,500.00
PSI	NTRD	MCSA	84285	FHLMC (CALLABLE)	3.00000	07/20/15	50,000,000.00	50,000,000.00	50,546,875.00
PSI	NTRD	MCSA	84181	FHLMC (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,484,375.00
PSI	NTRD	MCSA	84208	FHLMC (CALLABLE)	3.00000	07/21/15	50,000,000.00	50,000,000.00	50,468,750.00
PSI	NTRD	MCSA	84287	FHLMC (CALLABLE)	3.00000	07/28/15	50,000,000.00	50,000,000.00	50,562,500.00
		MCSA Total					1,460,000,000.00	1,459,949,585.84	1,471,558,512.50
PSI	NTRD	NCD1	84239	CITIBANK NA CD	0.30000	08/02/10	50,000,000.00	50,000,000.00	50,000,220.00
PSI	NTRD	NCD1	84046	UNION BK OF CALIFORNIA CD	0.36000	08/17/10	50,000,000.00	50,000,000.00	50,002,830.00
PSI	NTRD	NCD1	84060	UNION BK OF CALIFORNIA CD	0.36000	08/19/10	50,000,000.00	50,000,000.00	50,003,160.00
PSI	NTRD	NCD1	84240	UNION BK OF CALIFORNIA CD	0.42000	09/30/10	50,000,000.00	50,000,000.00	50,007,610.00
		NCD1 Total					200,000,000.00	200,000,000.00	200,013,820.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	51,604,047.13	52,230,500.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,802,023.57	26,115,250.00
		NOTE Total					75,000,000.00	77,406,070.70	78,345,750.00
PSI	NTRD	TBIL	82405	UST BILL	0.23500	10/21/10	50,000,000.00	49,973,562.50	49,984,375.00
PSI	NTRD	TBIL	82406	UST BILL	0.23500	10/21/10	50,000,000.00	49,973,562.50	49,984,375.00
PSI	NTRD	TBIL	82409	UST BILL	0.23000	10/21/10	50,000,000.00	49,974,125.00	49,984,375.00
PSI	NTRD	TBIL	82410	UST BILL	0.23000	10/21/10	50,000,000.00	49,974,125.00	49,984,375.00
PSI	NTRD	TBIL	82407	UST BILL	0.26000	11/18/10	50,000,000.00	49,960,638.89	49,977,000.00
PSI	NTRD	TBIL	82408	UST BILL	0.26000	11/18/10	50,000,000.00	49,960,638.89	49,977,000.00
PSI	NTRD	TBIL	82522	UST BILL	0.35000	11/18/10	50,000,000.00	49,947,013.89	49,977,000.00
PSI	NTRD	TBIL	82523	UST BILL	0.35000	11/18/10	50,000,000.00	49,947,013.89	49,977,000.00
PSI	NTRD	TBIL	82592	UST BILL	0.39500	12/16/10	50,000,000.00	49,924,840.28	49,968,750.00
PSI	NTRD	TBIL	82593	UST BILL	0.39500	12/16/10	50,000,000.00	49,924,840.28	49,968,750.00
PSI	NTRD	TBIL	82605	UST BILL	0.42000	12/16/10	50,000,000.00	49,920,083.33	49,968,750.00
PSI	NTRD	TBIL	82606	UST BILL	0.42000	12/16/10	50,000,000.00	49,920,083.33	49,968,750.00
PSI	NTRD	TBIL	83049	UST BILL	0.29000	02/10/11	50,000,000.00	49,922,263.89	49,946,500.00
		TBIL Total					650,000,000.00	649,322,791.67	649,667,000.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	84163	SOCIETE GENERALE NY CD	0.34000	08/02/10	50,000,000.00	50,000,013.88	50,000,330.00
PSI	NTRD	YANK1	84164	SOCIETE GENERALE NY CD	0.34000	08/02/10	25,000,000.00	25,000,006.94	25,000,165.00
PSI	NTRD	YANK1	84238	BK OF MONTREAL CHICAGO CD	0.22000	08/04/10	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	84234	BK OF MONTREAL CHICAGO CD	0.22000	08/05/10	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	84235	BK OF MONTREAL CHICAGO CD	0.22000	08/05/10	25,000,000.00	25,000,000.00	24,999,999.75
PSI	NTRD	YANK1	84254	BNP PARIBAS SF CD	0.32000	08/10/10	50,000,000.00	50,000,000.00	50,001,385.00
PSI	NTRD	YANK1	84026	NORDEA BK FINLAND PLC NY CD	0.38000	08/16/10	50,000,000.00	50,000,000.00	50,003,105.00
PSI	NTRD	YANK1	84042	BARCLAYS BK PLC NY CD	0.40000	08/18/10	50,000,000.00	50,000,000.00	50,003,995.00
PSI	NTRD	YANK1	84043	BARCLAYS BK PLC NY CD	0.40000	08/18/10	39,000,000.00	39,000,000.00	39,003,116.10
PSI	NTRD	YANK1	84059	CIBC NY CD	0.29000	08/20/10	50,000,000.00	50,000,000.00	50,001,105.00
PSI	NTRD	YANK1	84083	BARCLAYS BK PLC NY CD	0.40000	08/20/10	50,000,000.00	50,000,000.00	50,004,160.00
PSI	NTRD	YANK1	83872	ROYAL BK OF CANADA NY CD	0.40000	08/24/10	50,000,000.00	50,000,000.00	50,004,990.00
PSI	NTRD	YANK1	84109	BNP PARIBAS SF CD	0.47000	08/25/10	50,000,000.00	50,000,000.00	50,007,630.00
PSI	NTRD	YANK1	84190	BK OF NOVA SCOTIA HOUSTON CD	0.47500	08/27/10	50,000,000.00	50,006,311.54	50,008,425.00
PSI	NTRD	YANK1	84191	BK OF NOVA SCOTIA HOUSTON CD	0.47500	08/27/10	25,000,000.00	25,003,155.77	25,004,212.50
PSI	NTRD	YANK1	84382	TORONTO DOMINION BK NY CD	0.20000	08/27/10	50,000,000.00	50,000,000.00	49,998,124.50
PSI	NTRD	YANK1	83915	BARCLAYS BK PLC NY CD	0.53000	08/30/10	50,000,000.00	50,000,000.00	50,010,820.00
PSI	NTRD	YANK1	84172	CREDIT SUISSE NY CD	0.35000	08/30/10	50,000,000.00	50,000,000.00	50,003,325.00
PSI	NTRD	YANK1	84195	CREDIT SUISSE NY CD	0.33000	08/30/10	50,000,000.00	50,000,000.00	50,002,495.00
PSI	NTRD	YANK1	84196	CREDIT SUISSE NY CD	0.33000	08/30/10	25,000,000.00	25,000,000.00	25,001,247.50
PSI	NTRD	YANK1	84462	TORONTO DOMINION BK NY CD	0.20000	08/30/10	50,000,000.00	50,000,000.00	49,997,083.50
PSI	NTRD	YANK1	84194	DEUTSCHE BK AG NY CD	0.36000	08/31/10	50,000,000.00	50,000,000.00	50,003,870.00
PSI	NTRD	YANK1	84438	BK OF MONTREAL CHICAGO CD	0.25000	08/31/10	50,000,000.00	50,000,000.00	49,999,138.50
PSI	NTRD	YANK1	84245	SOCIETE GENERALE NY CD	0.42000	09/03/10	50,000,000.00	50,000,458.00	50,007,075.00
PSI	NTRD	YANK1	84247	CREDIT SUISSE NY CD	0.33000	09/03/10	50,000,000.00	50,000,458.08	50,002,825.00
PSI	NTRD	YANK1	84248	DEUTSCHE BK AG NY CD	0.36000	09/03/10	50,000,000.00	50,000,000.00	50,004,245.00
PSI	NTRD	YANK1	84253	SVENSKA HANDELSBANKEN AB NY CD	0.32000	09/08/10	50,000,000.00	50,000,527.49	50,002,700.00
PSI	NTRD	YANK1	84477	NORDEA BANK FINLAND PLC NY CD	0.23000	09/10/10	50,000,000.00	50,000,555.41	49,997,722.50
PSI	NTRD	YANK1	84252	SOCIETE GENERALE NY CD	0.42000	09/15/10	50,000,000.00	50,000,624.49	50,009,575.00
PSI	NTRD	YANK1	84312	BNP PARIBAS SF CD	0.36000	09/15/10	50,000,000.00	50,000,000.00	50,005,745.00
PSI	NTRD	YANK1	84332	BK OF NOVA SCOTIA HOUSTON CD	0.26000	09/15/10	50,000,000.00	50,000,000.00	49,999,359.00
PSI	NTRD	YANK1	84333	BK OF NOVA SCOTIA HOUSTON CD	0.26000	09/15/10	25,000,000.00	25,000,000.00	24,999,679.50
PSI	NTRD	YANK1	84072	NORDEA BK FINLAND PLC NY CD	0.45000	09/16/10	50,000,000.00	50,000,638.19	50,011,735.00
PSI	NTRD	YANK1	84112	WESTPAC BANKING CORP NY CD	0.40000	09/21/10	50,000,000.00	50,000,707.65	50,007,930.00
PSI	NTRD	YANK1	84098	DNB NOR BANK ASA NY CD	0.43000	09/22/10	50,000,000.00	50,000,000.00	50,010,290.00
PSI	NTRD	YANK1	84099	DNB NOR BANK ASA NY CD	0.43000	09/22/10	25,000,000.00	25,000,000.00	25,005,145.00
PSI	NTRD	YANK1	84110	SVENSKA HANDELSBANKEN AB NY CD	0.47000	09/22/10	50,000,000.00	50,002,885.35	50,013,230.00
PSI	NTRD	YANK1	84192	SVENSKA HANDELSBANKEN AB NY CD	0.47000	09/22/10	25,000,000.00	25,002,884.79	25,006,615.00
PSI	NTRD	YANK1	84394	NORDEA BK FINLAND PLC NY CD	0.26000	09/22/10	50,000,000.00	50,000,000.00	49,997,791.00
PSI	NTRD	YANK1	84111	BK OF NOVA SCOTIA HOUSTON CD	0.33000	09/23/10	50,000,000.00	50,000,735.51	50,002,990.00
PSI	NTRD	YANK1	84114	ROYAL BK OF CANADA NY CD	0.33000	09/23/10	50,000,000.00	50,000,000.00	50,002,990.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	84381	BNP PARIBA5 SF CD	0.30000	09/23/10	50,000,000.00	50,000,000.00	50,000,745.00
PSI	NTRD	YANK1	84118	TORONTO DOMINION BK NY CD	0.30000	09/24/10	50,000,000.00	50,000,000.00	50,000,755.00
PSI	NTRD	YANK1	84380	BARCLAYS BK PLC NY CD	0.34000	09/24/10	50,000,000.00	50,000,000.00	50,003,815.00
PSI	NTRD	YANK1	84141	WE5TPAC BANKING CORP NY CD	0.38000	09/27/10	50,000,000.00	50,000,000.00	50,007,235.00
PSI	NTRD	YANK1	84152	ROYAL BK OF CANADA NY CD	0.30000	09/27/10	50,000,000.00	50,000,000.00	50,000,795.00
PSI	NTRD	YANK1	84175	CIBC NY CD	0.30000	09/28/10	50,000,000.00	50,000,000.00	50,000,810.00
PSI	NTRD	YANK1	84121	RABOBANK NEDERLAND NV NY CD	0.35000	09/29/10	50,000,000.00	50,000,000.00	50,001,655.00
PSI	NTRD	YANK1	84133	BARCLAYS BK PLC NY CD	0.50000	09/29/10	50,000,000.00	50,000,000.00	50,014,145.00
PSI	NTRD	YANK1	84161	RABOBANK NEDERLAND NV NY CD	0.37000	09/30/10	50,000,000.00	50,000,000.00	50,003,375.00
PSI	NTRD	YANK1	84178	BK OF NOVA SCOTIA HOUSTON CD	0.32000	09/30/10	50,000,000.00	50,000,000.00	49,999,145.50
PSI	NTRD	YANK1	84193	NORDEA BK FINLAND PLC NY CD	0.32000	09/30/10	50,000,000.00	50,000,000.00	49,999,145.50
PSI	NTRD	YANK1	84203	DEUTSCHE BK AG NY CD	0.45000	09/30/10	50,000,000.00	50,001,661.72	50,010,145.00
PSI	NTRD	YANK1	84204	DEUT5CHE BK AG NY CD	0.45000	09/30/10	25,000,000.00	25,000,830.86	25,005,072.50
PSI	NTRD	YANK1	84264	RABOBANK NEDERLAND NV NY CD	0.50000	09/30/10	50,000,000.00	50,009,980.93	50,014,375.00
PSI	NTRD	YANK1	84179	RABOBANK NEDERLAND NV NY CD	0.39000	10/01/10	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	YANK1	84180	RABOBANK NEDERLAND NV NY CD	0.39000	10/01/10	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	YANK1	84205	DNB NOR BANK ASA NY CD	0.37000	10/01/10	50,000,000.00	50,000,000.00	50,003,430.00
PSI	NTRD	YANK1	84236	A & NZ BANKING GROUP NY CD	0.30000	10/01/10	50,000,000.00	50,000,846.59	49,997,411.00
PSI	NTRD	YANK1	84237	A & NZ BANKING GROUP NY CD	0.30000	10/01/10	50,000,000.00	50,000,846.59	49,997,411.00
PSI	NTRD	YANK1	84242	WESTPAC BANKING CORP NY CD	0.36000	10/04/10	50,000,000.00	50,000,000.00	50,002,695.00
PSI	NTRD	YANK1	84230	SVEN5KA HANDEL5BANKEN AB NY CD	0.36000	10/06/10	50,000,000.00	50,000,915.80	50,002,780.00
PSI	NTRD	YANK1	84231	SVEN5KA HANDEL5BANKEN AB NY CD	0.36000	10/06/10	25,000,000.00	25,000,457.90	25,001,390.00
PSI	NTRD	YANK1	84246	5VENSKA HANDELSBANKEN AB NY CD	0.38000	10/06/10	50,000,000.00	50,001,831.23	50,004,640.00
PSI	NTRD	YANK1	83471	COMMONWEALTH BK OF AU NY CD	0.35000	10/08/10	50,000,000.00	50,000,942.81	50,001,880.00
PSI	NTRD	YANK1	84317	RABOBANK NEDERLAND NV NY CD	0.36000	10/15/10	50,000,000.00	50,000,000.00	49,999,994.00
PSI	NTRD	YANK1	84351	RABOBANK NEDERLAND NV NY CD	0.32000	10/22/10	50,000,000.00	50,000,000.00	49,995,389.00
PSI	NTRD	YANK1	84352	RABOBANK NEDERLAND NV NY CD	0.32000	10/22/10	25,000,000.00	25,000,000.00	24,997,694.50
PSI	NTRD	YANK1	84353	TORONTO DOMINION BK NY CD	0.30000	10/25/10	50,000,000.00	50,001,179.66	49,992,836.00
PSI	NTRD	YANK1	84354	TORONTO DOMINION BK NY CD	0.30000	10/25/10	50,000,000.00	50,001,179.66	49,992,836.00
PSI	NTRD	YANK1	84367	ROYAL BK OF CANADA NY CD	0.26000	10/26/10	50,000,000.00	50,000,000.00	49,987,924.00
PSI	NTRD	YANK1	84368	ROYAL BK OF CANADA NY CD	0.26000	10/26/10	50,000,000.00	50,000,000.00	49,987,924.00
PSI	NTRD	YANK1	84153	TORONTO DOMINION BK NY CD	0.35000	10/28/10	50,000,000.00	50,001,220.81	49,998,750.50
PSI	NTRD	YANK1	84426	RABOBANK NEDERLAND NV NY CD	0.31000	10/29/10	50,000,000.00	50,000,000.00	49,987,511.50
PSI	NTRD	YANK1	84232	CIBC NY CD	0.31000	11/01/10	50,000,000.00	50,001,276.47	49,987,083.00
PSI	NTRD	YANK1	84233	CIBC NY CD	0.31000	11/01/10	25,000,000.00	25,000,638.23	24,993,541.50
PSI	NTRD	YANK1	84427	A & NZ BANKING GROUP NY CD	0.37000	01/26/11	50,000,000.00	50,002,467.76	49,942,986.00
		YANK1 Total					3,564,000,000.00	3,564,046,240.11	3,564,093,983.85
				PSI Total			**23,715,189,000.00**	**23,778,645,999.77**	**23,922,485,146.11**
				PSI Historical Cost				**23,824,356,166.31**	

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFL	78454	GE CAPITAL CORP FRN	0.79438	02/01/11	2,317,000.00	2,314,801.15	2,321,773.02
		CNFL Total					2,317,000.00	2,314,801.15	2,321,773.02
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						**2,317,000.00**	**2,314,801.15**	**2,321,773.02**
SPI	GF	1TRD	14004	FLYING TRIANGLE 1ST	5.50000	08/01/12	18,082.13	18,082.13	18,082.13
SPI	GF	1TRD	16864	FLYING TRIANGLE 1ST	5.50000	01/01/14	50,927.21	50,927.21	50,927.21
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	32,275.12	32,275.12	32,275.12
SPI	GF	1TRD	03463	FLYING TRIANGLE LOAN	5.50000	03/01/15	121,077.57	121,077.57	121,077.57
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	98,536.27	98,536.27	98,536.27
		1TRD Total					583,398.30	583,398.30	583,398.30
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	5.00000	09/02/21	5,250,000.00	5,250,000.00	5,250,000.00
		LTBD Total					5,250,000.00	5,250,000.00	5,250,000.00
	GF - GENERAL FUND Total						**5,833,398.30**	**5,833,398.30**	**5,833,398.30**
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	86,249.04	109,676.56
		BOND Total					85,000.00	86,249.04	109,676.56
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						**85,000.00**	**86,249.04**	**109,676.56**
SPI	SANIT	FFCB	82931	FFCB (CALLABLE)	2.77000	02/17/15	86,000.00	85,960.89	88,150.00
SPI	SANIT	FFCB	84355	FFCB (CALLABLE)	2.00000	07/27/15	15,000,000.00	14,996,260.27	15,089,062.50
		FFCB Total					15,086,000.00	15,082,221.16	15,177,212.50
SPI	SANIT	MCSA	82548	FNMA (CALLABLE)	2.40000	12/30/14	958,000.00	958,000.00	966,083.13
SPI	SANIT	MCSA	82803	FNMA (CALLABLE)	2.25000	02/11/15	401,000.00	401,000.00	405,260.63
SPI	SANIT	MCSA	83843	FNMA (CALLABLE)	1.50000	06/15/15	609,000.00	609,000.00	610,712.81
SPI	SANIT	MCSA	83847	FHLMC (CALLABLE)	2.00000	06/15/15	2,208,000.00	2,208,000.00	2,220,696.00
SPI	SANIT	MCSA	83985	FHLMC (CALLABLE)	2.00000	06/30/15	714,000.00	714,000.00	722,701.88
		MCSA Total					4,890,000.00	4,890,000.00	4,925,454.45
SPI	SANIT	NOTE	66854	USTN	4.25000	10/15/10	111,000.00	110,985.31	111,905.76
SPI	SANIT	NOTE	69645	USTN	4.87500	07/31/11	1,000.00	999.67	1,044.92
		NOTE Total					112,000.00	111,984.98	112,950.68
	SANIT - SANITATION DISTRICT Total						**20,088,000.00**	**20,084,206.14**	**20,215,617.63**
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/10	3,071,350.54	3,071,350.54	3,071,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/10	303,237.61	303,237.61	303,237.61

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

Group	Acct	Sec Type	SecID		Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	39856	S OF C LAIF		0.00000	12/31/10	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF		0.00000	12/31/10	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF		0.00000	12/31/10	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF		0.00000	12/31/10	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF		0.00000	12/31/10	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF		0.00000	12/31/10	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF		0.00000	12/31/10	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF		0.00000	12/31/10	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF		0.00000	12/31/10	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF		0.00000	12/31/10	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF		0.00000	12/31/10	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF		0.00000	12/31/10	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF		0.00000	12/31/10	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF		0.00000	12/31/10	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF		0.00000	12/31/10	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF		0.00000	12/31/10	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF		0.00000	12/31/10	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF		0.00000	12/31/10	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF		0.00000	12/31/10	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF		0.00000	12/31/10	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF		0.00000	12/31/10	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF		0.00000	12/31/10	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF		0.00000	12/31/10	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF		0.00000	12/31/10	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF		0.00000	12/31/10	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF		0.00000	12/31/10	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF		0.00000	12/31/10	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF		0.00000	12/31/10	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF		0.00000	12/31/10	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF		0.00000	12/31/10	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF		0.00000	12/31/10	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF		0.00000	12/31/10	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF		0.00000	12/31/10	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF		0.00000	12/31/10	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF		0.00000	12/31/10	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF		0.00000	12/31/10	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF		0.00000	12/31/10	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF		0.00000	12/31/10	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF		0.00000	12/31/10	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF		0.00000	12/31/10	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF		0.00000	12/31/10	304,980.32	304,980.32	304,980.32

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/10	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/10	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/10	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/10	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/10	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/10	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/10	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/11	55,045.25	55,045.25	55,045.25
		CTDQ Total					39,759,568.58	39,759,568.58	39,759,568.58
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						**39,759,568.58**	**39,759,568.58**	**39,759,568.58**
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/10	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/10	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/10	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/10	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/10	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/10	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/10	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/10	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/10	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/10	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/10	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/10	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/10	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/10	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/10	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/10	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/10	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/10	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/10	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/10	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/10	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/10	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/10	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/10	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/10	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/10	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/10	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/10	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/10	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/10	157,924.35	157,924.35	157,924.35

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

Group	Acct	Sec Type	SecID		Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	48499	S OF C LAIF		0.00000	12/31/10	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF		0.00000	12/31/10	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF		0.00000	12/31/10	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF		0.00000	12/31/10	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF		0.00000	12/31/10	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF		0.00000	12/31/10	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF		0.00000	12/31/10	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF		0.00000	12/31/10	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF		0.00000	12/31/10	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF		0.00000	12/31/10	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF		0.00000	12/31/10	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF		0.00000	12/31/10	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF		0.00000	12/31/10	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF		0.00000	12/31/10	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF		0.00000	12/31/10	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF		0.00000	12/31/10	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF		0.00000	12/31/10	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF		0.00000	12/31/10	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF		0.00000	12/31/10	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF		0.00000	12/31/10	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF		0.00000	12/31/10	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF		0.00000	12/31/10	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF		0.00000	12/31/10	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF		0.00000	12/31/10	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF		0.00000	12/31/10	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF		0.00000	12/31/10	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF		0.00000	12/31/10	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF		0.00000	12/31/10	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF		0.00000	12/31/10	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF		0.00000	12/31/10	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF		0.00000	12/31/10	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF		0.00000	12/31/10	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF		0.00000	12/31/10	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF		0.00000	12/31/10	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF		0.00000	12/31/10	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF		0.00000	12/31/10	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF		0.00000	12/31/11	16,628.36	16,628.36	16,628.36
		CTDQ Total						10,016,628.36	10,016,628.36	10,016,628.36
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total							**10,016,628.36**	**10,016,628.36**	**10,016,628.36**
SPI	WASIA	CTDQ	22460	S OF C LAIF		0.00000	12/31/10	7,000,000.00	7,000,000.00	7,000,000.00

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

Group	Acct	Sec Type	SecID		Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	23844	S OF C LAIF		0.00000	12/31/10	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF		0.00000	12/31/10	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF		0.00000	12/31/10	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF		0.00000	12/31/10	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF		0.00000	12/31/10	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF		0.00000	12/31/10	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF		0.00000	12/31/10	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF		0.00000	12/31/10	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF		0.00000	12/31/10	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF		0.00000	12/31/10	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF		0.00000	12/31/10	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF		0.00000	12/31/10	111,250.16	111,250.16	111,250.16
SPI	WASIA	CTDQ	34059	S OF C LAIF		0.00000	12/31/10	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF		0.00000	12/31/10	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF		0.00000	12/31/10	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF		0.00000	12/31/10	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF		0.00000	12/31/10	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF		0.00000	12/31/10	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF		0.00000	12/31/10	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF		0.00000	12/31/10	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF		0.00000	12/31/10	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF		0.00000	12/31/10	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF		0.00000	12/31/10	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF		0.00000	12/31/10	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF		0.00000	12/31/10	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF		0.00000	12/31/10	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF		0.00000	12/31/10	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF		0.00000	12/31/10	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF		0.00000	12/31/10	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF		0.00000	12/31/10	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF		0.00000	12/31/10	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF		0.00000	12/31/10	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF		0.00000	12/31/10	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF		0.00000	12/31/10	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF		0.00000	12/31/10	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF		0.00000	12/31/10	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF		0.00000	12/31/10	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF		0.00000	12/31/10	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF		0.00000	12/31/10	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF		0.00000	12/31/10	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF		0.00000	12/31/10	40,077.53	40,077.53	40,077.53

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/10	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/10	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/10	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/10	80,980.97	80,980.97	80,980.97
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/10	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/10	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/10	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/10	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/10	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/10	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/10	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/10	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/10	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/10	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/10	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/10	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/10	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/10	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/10	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/10	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/10	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/10	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/10	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/11	18,689.25	18,689.25	18,689.25
		CTDQ Total					13,499,379.15	6,499,379.15	6,499,379.15
	WASIA - WHITTIER AREA SCHOOLS INS AUTH Total						**13,499,379.15**	**13,499,379.15**	**13,499,379.15**
				SPI Total			**91,598,974.39**	**91,594,230.72**	**91,756,041.60**
				SPI Historical Cost				**91,589,152.97**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/10
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,384,569.91
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	10,178,906.04
03/13/08	LAC-CAL 2008, SERIES A	1,000,662.11
	DEUTSCHE BANK - TRUSTEE TOTAL	$14,564,138.06

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/10
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	$129,872.71
03/08/06	CCTSA TOBACCO BONDS 2006	33,249,905.14
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	742,920.01
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	1,850,759.61
06/28/06	LAC-CAL 2006 SER A	0.00
11/24/09	LAC-CAL 2009 SER A	1,008,760.91
12/11/86	LOS ANGELES COUNTY PENSION OBLIGATION CERTIF.	0.00
04/01/00	MULTIPLE CAP VI SER A	3.42
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$36,982,221.80

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/10
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/01/98	DISNEY PROJECT (Partial Refund), 1998	$4,183,162.21
02/09/93	DISNEY PROJECT, 1993	7,146,075.82
12/09/92	MASTER REFUNDING 1992	3,157,716.25
04/29/02	MASTER REFUNDING 2002A	3,367,105.81
12/02/02	MASTER REFUNDING 2002B	1,784,290.78
03/02/05	MASTER REFUNDING 2005A	27,099,589.10
12/13/06	MASTER REFUNDING 2006 A & B	29,664,795.85
10/01/94	PENSION OBLIGATION BONDS 1994 SER A, C & D	372,130,000.00
	U.S. BANK - TRUSTEE TOTAL	$448,532,735.82

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/10
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	LOS ANGELES COMMUNITY COLLEGE (LACC)	$56,917.60
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,725.18
	TREASURER TOTAL	$358,642.78

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/10
MANAGER: PUBLIC FINANCIAL MANAGEMENT
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
ALLIANCE OF SCHOOLS COOPERATIVE INSURANCE PROGRAM		
	INVESTMENTS	$133,805,000.00
	CASH AND EQUIVALENTS	177,471.77
	PFM - TRUSTEE TOTAL	$133,982,471.77

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/10
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
82944	CITIGROUP INC FRN	0.57	08/13/10	29,500,000.00	29,498,540.64	Cpn rate=Qtrly US$LIBOR+15bp.
80465	GE CAPITAL CORP FRN	0.58	04/28/11	50,000,000.00	47,932,756.32	Cpn rate=Qtrly US$LIBOR+9bp.
83923	ROYAL BK OF CANADA NY FRN	0.54	06/01/11	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR flat. Issued under YCD Program.
80609	GE CAPITAL CORP FRN	0.51	08/15/11	5,000,000.00	4,727,387.53	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
80610	GE CAPITAL CORP FRN	0.51	08/15/11	15,000,000.00	14,281,014.71	Cpn rate=Qtrly US$LIBOR+7bp. Issued under Global MTN Program.
84432	TOYOTA MOTOR CREDIT CORP FRN	0.70	07/27/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+22bp. Issued under MTN Program.
CNFL Totals				**199,500,000.00**	**196,439,699.20**	
CNFM -						
82326	WESTPAC BANKING CORP NY FRN	0.38	12/03/10	50,000,000.00	50,001,719.22	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
82327	WESTPAC BANKING CORP NY FRN	0.38	12/03/10	50,000,000.00	50,001,719.22	Cpn rate=Monthly US$LIBOR+3bp. Iss'd under YCD Program.
CNFM Totals				**100,000,000.00**	**100,003,438.44**	
CORPORATE AND AGENCY ISSUED TOTAL				**299,500,000.00**	**296,443,137.64**	
LOS ANGELES COUNTY ISSUED -						
BAN -						
83163	LACCAL BANS	0.71	06/30/12	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and
83362	LACCAL BANS	0.71	06/30/12	5,000,000.00	5,000,000.00	July 1. Interest accrued to that point will be payable on that date. Reset to Bank of
BAN Totals				**15,000,000.00**	**15,000,000.00**	America prime rate on the 3rd reset date.
LOS ANGELES COUNTY ISSUED TOTAL				**15,000,000.00**	**15,000,000.00**	
NTRD - PSI NON-TRADING Total				**314,500,000.00**	**311,443,137.64**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/10
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
83163	LACCAL	03/09/10	$ 10,000,000.00	0.710%
83362	LACCAL	04/01/10	5,000,000.00	0.710%
			$ 15,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of July 31, 2010
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	3,764,046,240.11	49.64 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	99,883,818.63	56.17 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	8,828,830,431.17	20.35 DAYS	0.00	0.00 DAYS
GOVERNMENTS	726,728,862.37	262.96 DAYS	0.00	0.00 DAYS
AGENCIES	9,672,851,629.17	1,184.19 DAYS	0.00	0.00 DAYS
MUNICIPALS	15,000,000.00	700.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	671,305,018.32	257.45 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$23,778,645,999.77	513.11 DAYS	$0.00	0.00 DAYS

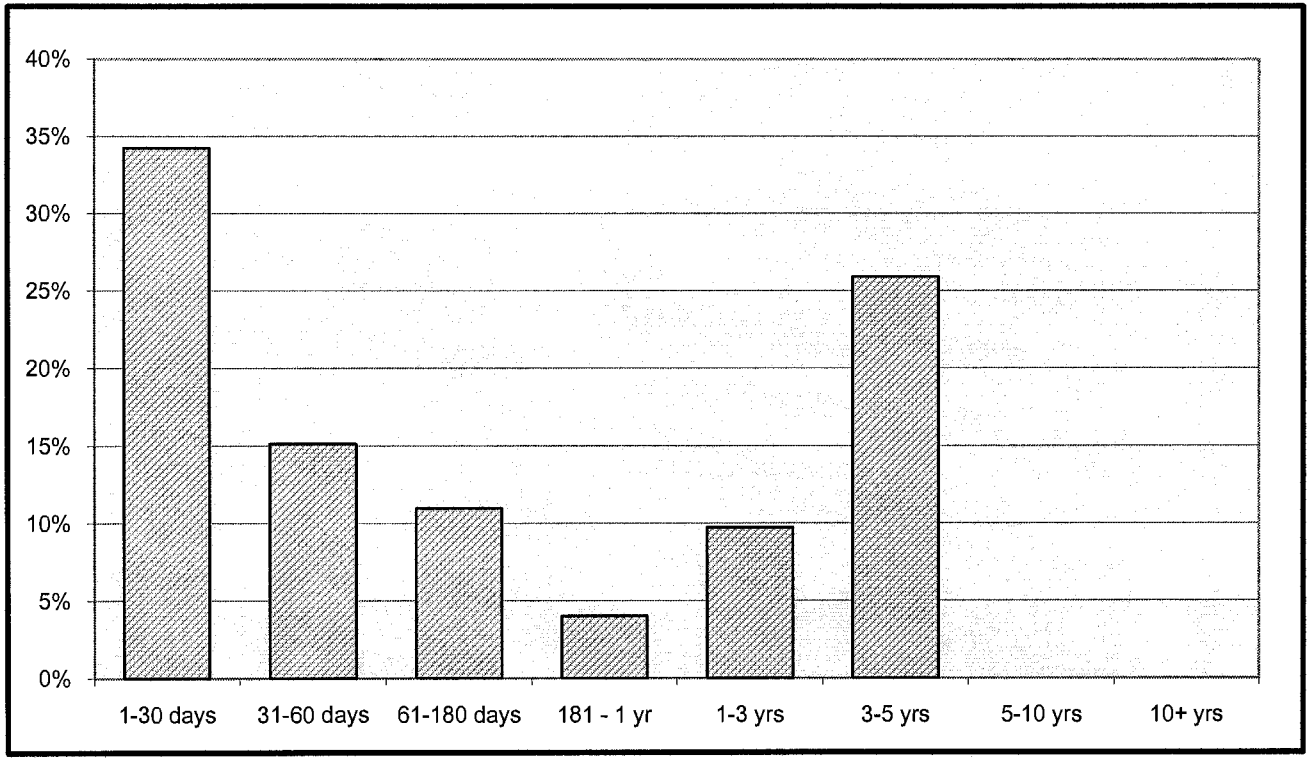
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2010
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	08/01/10 - 08/30/10	8,141,879,000.00	34.33	34.33	8,141,143,272.96	34.24	34.24
31 to 60 Days	08/31/10 - 09/29/10	3,601,354,000.00	15.19	49.52	3,600,790,546.01	15.14	49.38
61 to 90 Days	09/30/10 - 10/29/10	1,710,480,000.00	7.21	56.73	1,710,496,326.90	7.19	56.57
91 to 120 Days	10/30/10 - 11/28/10	284,415,000.00	1.20	57.93	284,405,382.47	1.20	57.77
121 to 180 Days	11/29/10 - 01/27/11	613,232,000.00	2.59	60.52	613,268,772.27	2.58	60.35
181 to 270 Days	01/28/11 - 04/27/11	355,857,000.00	1.50	62.02	357,586,314.12	1.50	61.85
271 to 365 Days	04/28/11 - 07/31/11	592,409,000.00	2.50	64.52	597,838,184.91	2.52	64.37
1 to 1.5 YEARS	08/01/11 - 01/29/12	1,250,439,000.00	5.27	69.79	1,260,735,047.00	5.30	69.67
1.5 to 2 YEARS	01/30/12 - 07/30/12	332,900,000.00	1.40	71.19	333,792,329.47	1.40	71.07
2 to 3 YEARS	07/31/12 - 07/31/13	708,296,000.00	2.99	74.18	717,916,581.32	3.02	74.09
3 to 4 YEARS	07/31/13 - 07/31/14	1,029,578,000.00	4.34	78.52	1,063,099,413.61	4.47	78.56
4 to 5 YEARS	07/31/14 - 07/31/15	5,094,350,000.00	21.48	100.00	5,097,573,828.73	21.44	100.00
Portfolio Total:		**$23,715,189,000.00**			**$23,778,645,999.77**		
BLPSI							
181 to 270 Days	01/28/11 - 04/27/11	2,317,000.00	100.00	100.00	2,314,801.15	100.00	100.00
Portfolio Total:		**$2,317,000.00**			**$2,314,801.15**		
GF							
2 to 3 YEARS	07/31/12 - 07/31/13	18,082.13	0.31	0.31	18,082.13	0.31	0.31
3 to 4 YEARS	07/31/13 - 07/31/14	345,702.33	5.93	6.24	345,702.33	5.93	6.24
4 to 5 YEARS	07/31/14 - 07/31/15	121,077.57	2.07	8.31	121,077.57	2.07	8.31
5 to 10 YEARS	07/31/15 - 07/31/20	98,536.27	1.69	10.00	98,536.27	1.69	10.00
10 + YEARS	07/31/20 - 07/31/60	5,250,000.00	90.00	100.00	5,250,000.00	90.00	100.00
Portfolio Total:		**$5,833,398.30**			**$5,833,398.30**		
MAST							
5 to 10 YEARS	07/31/15 - 07/31/20	85,000.00	100.00	100.00	86,249.04	100.00	100.00
Portfolio Total:		**$85,000.00**			**$86,249.04**		
SANIT							
61 to 90 Days	09/30/10 - 10/29/10	111,000.00	0.55	0.55	110,985.31	0.55	0.55
271 to 365 Days	04/28/11 - 07/31/11	1,000.00	0.01	0.56	999.67	0.01	0.56
4 to 5 YEARS	07/31/14 - 07/31/15	19,976,000.00	99.44	100.00	19,972,221.16	99.44	100.00
Portfolio Total:		**$20,088,000.00**			**$20,084,206.14**		
SCAQM							
121 to 180 Days	11/29/10 - 01/27/11	39,704,523.33	99.86	99.86	39,704,523.33	99.86	99.86

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
1 to 1.5 YEARS	08/01/11 - 01/29/12	55,045.25	0.14	100.00	55,045.25	0.14	100.00
Portfolio Total:		**$39,759,568.58**			**$39,759,568.58**		
SLIM							
121 to 180 Days	11/29/10 - 01/27/11	10,000,000.00	99.83	99.83	10,000,000.00	99.83	99.83
1 to 1.5 YEARS	08/01/11 - 01/29/12	16,628.36	0.17	100.00	16,628.36	0.17	100.00
Portfolio Total:		**$10,016,628.36**			**$10,016,628.36**		
WASIA							
121 to 180 Days	11/29/10 - 01/27/11	13,480,689.90	99.86	99.86	13,480,689.90	99.86	99.86
1 to 1.5 YEARS	08/01/11 - 01/29/12	18,689.25	0.14	100.00	18,689.25	0.14	100.00
Portfolio Total:		**$13,499,379.15**			**$13,499,379.15**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 8,141,143	34.24%
31 - 60 days	3,600,791	15.14%
61 - 180 days	2,608,170	10.97%
181 - 1 yr	955,425	4.02%
1 - 3 yrs	2,312,444	9.72%
3 - 5 yrs	6,160,673	25.91%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 23,778,646	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 07/31/10
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,016,628.36
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,759,568.58
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	13,499,379.15
	LAIF TOTAL	$63,275,576.09

POOLED MONEY INVESTMENT ACCOUNT

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

	JUNE 2010	JUNE 2009	CHANGE
Average Daily Portfolio	$ 69,119,428	$ 48,048,110	$ +21,071,318
Accrued Earnings	$ 30,010	$ 54,379	$ -24,369
Effective Yield	0.528 %	1.377 %	-0.849 %
Average Life-Month End (In Days)	203	235	-32
Total Security Transactions			
Amount	$ 35,320,501	$ 20,885,182	$ +14,435,319
Number	719	422	+297
Total Time Deposit Transactions			
Amount	$ 2,785,990	$ 3,089,000	$ -303,010
Number	138	150	-12
Average Workday Investment Activity	$ 1,732,113	$ 1,089,735	$ +642,378
Prescribed Demand Account Balances			
For Services	$ 1,630,752	$ 1,208,832	$ +421,920
For Uncollected Funds	$ 116,760	$ 156,475	$ -39,715
NOW Account Average Balance	$ 0	$ 0	$ 0

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

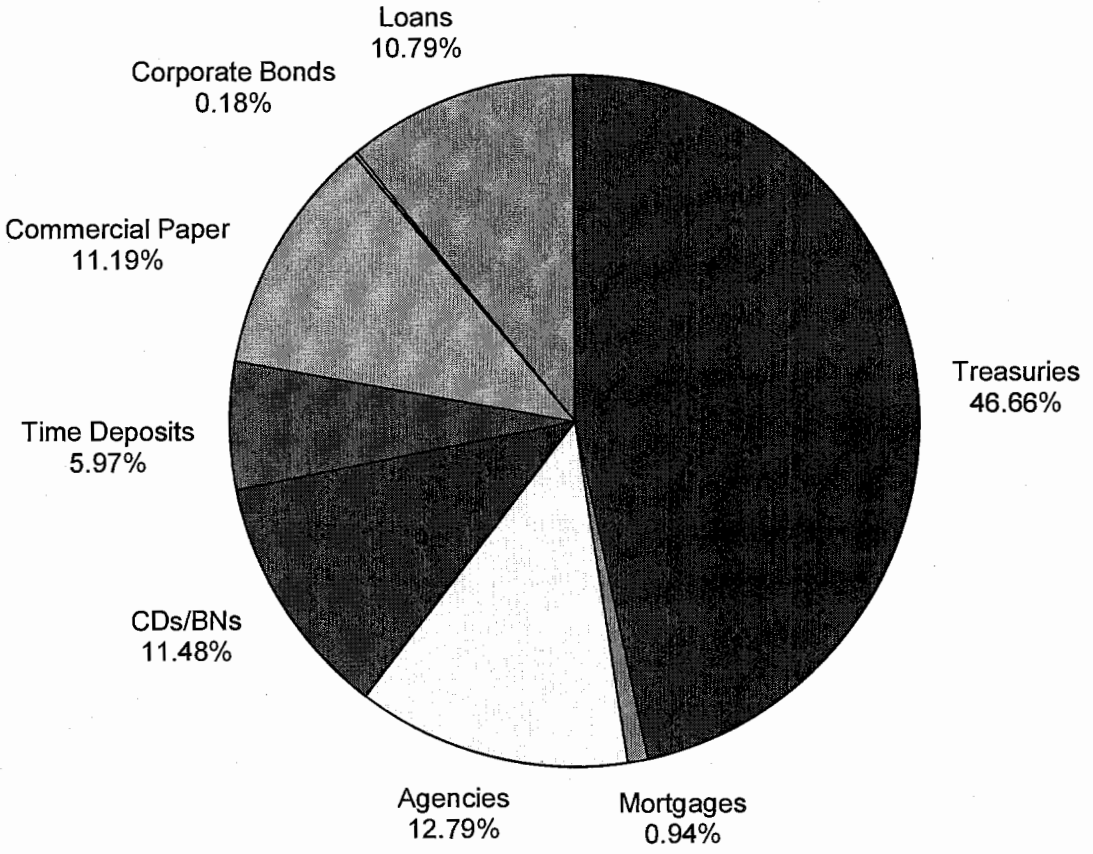
INVESTMENT DIVISION SELECTED INVESTMENT DATA
ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
(000 OMITTED)

TYPE OF SECURITY		June 30, 2010 AMOUNT	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government				
Bills	$	25,723,850	37.07	-1.31
Bonds		0	0.00	0
Notes		6,652,334	9.59	-0.77
Strips		0	0.00	0
Total Government	$	32,376,184	46.66	-2.08
Federal Agency Debentures	$	1,103,585	1.59	-1.29
Certificates of Deposit		7,565,023	10.90	+2.11
Bank Notes		400,000	0.58	-0.11
Bankers' Acceptances		0	0.00	0
Repurchases		0	0.00	0
Federal Agency Discount Notes		7,471,882	10.77	+3.93
Time Deposits		4,146,150	5.97	+0.34
GNMAs		71	0.00	0
Commercial Paper		7,763,458	11.19	+0.32
FHLMC/Remics		650,242	0.94	-0.02
Corporate Bonds		125,120	0.18	+0.01
AB 55 Loans		352,651	0.51	+0.11
GF Loans		7,131,600	10.28	-3.33
NOW Accounts		0	0.00	0
Other		300,000	0.43	+0.01
Reversed Repurchases		0	0.00	0
Total (All Types)	$	69,385,966	100.00	

INVESTMENT ACTIVITY

	JUNE 2010 NUMBER	JUNE 2010 AMOUNT	MAY 2010 NUMBER	MAY 2010 AMOUNT
Pooled Money	719	$ 35,320,501	508	$ 24,857,867
Other	22	325,138	52	3,244,277
Time Deposits	138	2,785,990	126	2,530,480
Totals	879	$ 38,431,629	686	$ 30,632,624
PMIA Monthly Average Effective Yield	0.528		0.560	
Year to Date Yield Last Day of Month	0.651		0.663	

Pooled Money Investment Account
Portfolio Composition
$69.4 Billion
06/30/10



ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/01/10	**REDEMPTIONS**								
	BN	BOFA	0.250%	06/01/10	0.250	50,000	33	11,458.33	0.253
	BN	BOFA	0.250%	06/01/10	0.250	50,000	33	11,458.33	0.253
	BN	BOFA	0.250%	06/01/10	0.250	50,000	33	11,458.33	0.253
	BN	BOFA	0.250%	06/01/10	0.250	50,000	33	11,458.33	0.253
	BN	BOFA	0.250%	06/01/10	0.250	50,000	33	11,458.33	0.253
	BN	BOFA	0.250%	06/01/10	0.250	50,000	33	11,458.33	0.253
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000	36	12,000.00	0.243
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000	36	12,000.00	0.243
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000	36	12,000.00	0.243
	CD	CITIBANK	0.240%	06/01/10	0.240	50,000	36	12,000.00	0.243
	CP	GECC		06/01/10	0.200	50,000	33	9,166.67	0.203
	CP	GECC		06/01/10	0.200	50,000	33	9,166.67	0.203
	CP	GECC		06/01/10	0.200	50,000	33	9,166.67	0.203
	CP	GECC		06/01/10	0.200	50,000	33	9,166.67	0.203
	CP	GECC		06/01/10	0.200	50,000	33	9,166.67	0.203
	CP	GECC		06/01/10	0.200	50,000	33	9,166.67	0.203
	CP	GECC		06/01/10	0.210	50,000	35	10,208.33	0.213
	CP	GECC		06/01/10	0.210	50,000	35	10,208.33	0.213
	CP	GECC		06/01/10	0.210	50,000	35	10,208.33	0.213
	CP	GECC		06/01/10	0.210	50,000	35	10,208.33	0.213
	CP	GECC		06/01/10	0.210	50,000	35	10,208.33	0.213
	CP	GE CO		06/01/10	0.210	50,000	48	14,000.00	0.213
	CP	GE CO		06/01/10	0.210	50,000	48	14,000.00	0.213
	CP	GE CO		06/01/10	0.210	50,000	48	14,000.00	0.213
	CP	BOFA		06/01/10	0.230	50,000	48	15,333.33	0.233
	CP	BOFA		06/01/10	0.230	50,000	48	15,333.33	0.233
	CP	SOC GEN		06/01/10	0.245	50,000	48	16,333.33	0.248
	CP	SOC GEN		06/01/10	0.245	50,000	48	16,333.33	0.248
	CP	SOC GEN		06/01/10	0.245	50,000	48	16,333.33	0.248
	CP	SOC GEN		06/01/10	0.245	50,000	48	16,333.33	0.248
	CP	SOC GEN		06/01/10	0.245	50,000	48	16,333.33	0.248
	CP	SOC GEN		06/01/10	0.245	50,000	48	16,333.33	0.248
	CP	GE CO		06/01/10	0.210	50,000	50	14,583.33	0.213
	CP	GE CO		06/01/10	0.210	50,000	50	14,583.33	0.213
	CP	SOC GEN		06/01/10	0.220	50,000	57	17,416.67	0.223
	CP	SOC GEN		06/01/10	0.220	50,000	57	17,416.67	0.223
	CP	SOC GEN		06/01/10	0.220	50,000	57	17,416.67	0.223
	CP	FCAR		06/01/10	0.300	50,000	61	25,416.67	0.304
	CP	FCAR		06/01/10	0.300	50,000	61	25,416.67	0.304
	CP	FCAR		06/01/10	0.300	50,000	61	25,416.67	0.304
	CP	FCAR		06/01/10	0.300	50,000	61	25,416.67	0.304
	YCD	TOKYO-MIT	0.300%	06/01/10	0.300	50,000	27	11,250.00	0.304
	YCD	TOKYO-MIT	0.300%	06/01/10	0.300	50,000	27	11,250.00	0.304
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000	33	9,625.00	0.213
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000	33	9,625.00	0.213
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000	33	9,625.00	0.213
	YCD	MONTREAL	0.210%	06/01/10	0.210	50,000	33	9,625.00	0.213
	YCD	WESTPAC	0.215%	06/01/10	0.210	50,000	47	13,708.42	0.213
	YCD	WESTPAC	0.215%	06/01/10	0.210	50,000	47	13,708.42	0.213
	YCD	SCOTIA	0.200%	06/01/10	0.200	50,000	64	17,777.78	0.203

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/01/10 REDEMPTIONS (Continued)									
	YCD	SCOTIA	0.200%	06/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	SCOTIA	0.200%	06/01/10	0.200	50,000	64	17,777.78	0.203
	YCD	SCOTIA	0.200%	06/01/10	0.200	50,000	64	17,777.78	0.203
06/01/10 PURCHASES									
	CP	FCAR		07/01/10	0.370	50,000			
	CP	FCAR		07/01/10	0.370	50,000			
	CP	FCAR		07/01/10	0.370	50,000			
	CP	FCAR		07/01/10	0.370	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
06/02/10 REDEMPTIONS									
	CP	BOFA		06/02/10	0.260	50,000	16	5,777.78	0.264
	CP	BOFA		06/02/10	0.260	50,000	16	5,777.78	0.264
	CP	BOFA		06/02/10	0.260	50,000	16	5,777.78	0.264
	CP	BOFA		06/02/10	0.260	50,000	16	5,777.78	0.264
	CP	SOC GEN		06/02/10	0.230	50,000	33	10,541.67	0.233
	CP	SOC GEN		06/02/10	0.230	50,000	33	10,541.67	0.233
	YCD	SE BANKEN	0.280%	06/02/10	0.275	50,000	30	11,458.38	0.279
	YCD	SE BANKEN	0.280%	06/02/10	0.275	50,000	30	11,458.38	0.279
	YCD	BNP	0.220%	06/02/10	0.220	50,000	62	18,944.44	0.223
	YCD	BNP	0.220%	06/02/10	0.220	50,000	62	18,944.44	0.223
	YCD	BNP	0.220%	06/02/10	0.220	50,000	62	18,944.44	0.223
	YCD	BNP	0.220%	06/02/10	0.220	50,000	62	18,944.44	0.223
06/02/10 PURCHASES									
	CP	BOFA		07/02/10	0.300	50,000			
	CP	BOFA		07/02/10	0.300	50,000			
	CP	BOFA		07/02/10	0.300	50,000			
	CP	BOFA		07/02/10	0.300	50,000			
	CP	BARTON		07/23/10	0.380	40,000			
	CP	GECC		08/02/10	0.340	10,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	GECC		08/02/10	0.340	50,000			
	CP	CRC		08/31/10	0.550	50,000			
	CP	CRC		08/31/10	0.550	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/03/10	**REDEMPTIONS**								
	TR	BILL		06/03/10	0.460	50,000	346	221,055.56	0.468
	TR	BILL		06/03/10	0.460	50,000	346	221,055.56	0.468
	TR	BILL		06/03/10	0.465	50,000	350	226,041.67	0.474
	TR	BILL		06/03/10	0.465	50,000	350	226,041.67	0.474
	TR	BILL		06/03/10	0.465	50,000	350	226,041.67	0.474
	TR	BILL		06/03/10	0.465	50,000	350	226,041.67	0.474
	TR	BILL		06/03/10	0.480	50,000	350	233,333.33	0.489
	TR	BILL		06/03/10	0.480	50,000	350	233,333.33	0.489
	TR	BILL		06/03/10	0.480	50,000	350	233,333.33	0.489
	TR	BILL		06/03/10	0.480	50,000	350	233,333.33	0.489
	TR	BILL		06/03/10	0.465	50,000	351	226,687.50	0.474
	TR	BILL		06/03/10	0.465	50,000	351	226,687.50	0.474
	TR	BILL		06/03/10	0.465	50,000	351	226,687.50	0.474
	TR	BILL		06/03/10	0.465	50,000	351	226,687.50	0.474
	TR	BILL		06/03/10	0.465	50,000	351	226,687.50	0.474
	TR	BILL		06/03/10	0.465	50,000	351	226,687.50	0.474
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.515	50,000	357	255,354.17	0.525
	TR	BILL		06/03/10	0.525	50,000	357	260,312.50	0.535
	TR	BILL		06/03/10	0.525	50,000	357	260,312.50	0.535
	TR	BILL		06/03/10	0.525	50,000	357	260,312.50	0.535
	TR	BILL		06/03/10	0.525	50,000	357	260,312.50	0.535
06/03/10	**PURCHASES**								
	BN	BOFA	0.500%	09/01/10	0.500	50,000			
	BN	BOFA	0.500%	09/01/10	0.500	50,000			
	BN	BOFA	0.500%	09/01/10	0.500	50,000			
	BN	BOFA	0.500%	09/01/10	0.500	50,000			
	CP	CRC		07/16/10	0.350	3,000			
	CP	CRC		07/16/10	0.350	50,000			
	CP	BARTON		09/01/10	0.470	30,000			
	CP	BARTON		09/01/10	0.470	50,000			
	DN	FHLMC		05/26/11	0.480	50,000			
	DN	FHLMC		05/26/11	0.480	50,000			
	DN	FHLMC		05/26/11	0.480	50,000			
	DN	FHLMC		05/26/11	0.480	50,000			
	DN	FHLB		06/01/11	0.500	50,000			
	DN	FHLB		06/01/11	0.500	50,000			
	DN	FHLB		06/01/11	0.500	50,000			
	DN	FHLB		06/01/11	0.500	50,000			
	DN	FHLB		06/01/11	0.500	50,000			
	DN	FHLB		06/02/11	0.500	50,000			
	DN	FHLB		06/02/11	0.500	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/03/10	**PURCHASES (Continued)**								
	DN	FHLB		06/02/11	0.500	50,000			
	DN	FHLB		06/02/11	0.500	50,000			
	DN	FHLB		06/02/11	0.500	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.365	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	TR	BILL		06/02/11	0.373	50,000			
	YCD	RB CANADA	0.380%	09/07/10	0.380	20,000			
	YCD	RB CANADA	0.380%	09/07/10	0.380	50,000			
	YCD	RB CANADA	0.380%	09/07/10	0.380	50,000			
	YCD	RB CANADA	0.380%	09/07/10	0.380	50,000			
	YCD	RB CANADA	0.380%	09/07/10	0.380	50,000			
	YCD	RB CANADA	0.380%	09/07/10	0.380	50,000			
06/04/10	**NO REDEMPTIONS**								
06/04/10	**PURCHASES**								
	CP	GECC		09/28/10	0.480	25,000			
	CP	GECC		09/28/10	0.480	50,000			
	CP	GECC		09/28/10	0.480	50,000			
	CP	GECC		09/28/10	0.480	50,000			
	CP	GECC		09/28/10	0.480	50,000			
	TR	BILL		06/02/11	0.325	50,000			
	TR	BILL		06/02/11	0.325	50,000			
	TR	BILL		06/02/11	0.325	50,000			
	TR	BILL		06/02/11	0.325	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			
	TR	BILL		06/02/11	0.328	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/04/10 PURCHASES (Continued)									
	TR	BILL		06/02/11	0.328	50,000			
06/07/10 REDEMPTIONS									
	CP	CRC		06/07/10	0.250	50,000	33	11,458.33	0.254
	CP	CRC		06/07/10	0.250	50,000	33	11,458.33	0.254
	CP	CITIFUND		06/07/10	0.250	25,000	35	6,076.39	0.254
	CP	CITIFUND		06/07/10	0.250	50,000	35	12,152.78	0.254
	CP	CITIFUND		06/07/10	0.250	50,000	35	12,152.78	0.254
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	JPM CHASE		06/07/10	0.230	50,000	38	12,138.89	0.233
	CP	GECC		06/07/10	0.200	50,000	39	10,833.33	0.203
	CP	GECC		06/07/10	0.200	50,000	39	10,833.33	0.203
	CP	GECC		06/07/10	0.200	50,000	39	10,833.33	0.203
	CP	GECC		06/07/10	0.200	50,000	39	10,833.33	0.203
06/07/10 PURCHASES									
	CP	GECC		07/13/10	0.280	50,000	36		
	CP	GECC		07/13/10	0.280	50,000	36		
	CP	GECC		07/13/10	0.280	50,000	36		
	CP	GECC		07/13/10	0.280	50,000	36		
	CP	GECC		07/13/10	0.280	50,000	36		
	CP	GECC		07/13/10	0.280	50,000	36		
	YCD	NORDEA	0.320%	07/14/10	0.320	25,000	37		
	YCD	NORDEA	0.320%	07/14/10	0.320	50,000	37		
	YCD	NORDEA	0.320%	07/14/10	0.320	50,000	37		
	YCD	NORDEA	0.320%	07/14/10	0.320	50,000	37		
06/08/10 REDEMPTIONS									
	YCD	STNDRD CH	0.300%	06/08/10	0.290	50,000	34	13,694.58	0.294
	YCD	STNDRD CH	0.300%	06/08/10	0.290	50,000	34	13,694.58	0.294
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000	64	19,555.90	0.223
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000	64	19,555.90	0.223
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000	64	19,555.90	0.223
	YCD	SOC GEN	0.230%	06/08/10	0.220	50,000	64	19,555.90	0.223
06/08/10 PURCHASES									
	CP	CRC		07/02/10	0.330	50,000			
	CP	CRC		07/02/10	0.330	50,000			
	CP	CITIFUND		07/09/10	0.400	50,000			
	CP	CITIFUND		07/09/10	0.400	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/08/10	**PURCHASES (Continued)**								
	CP	CITIFUND		07/09/10	0.400	50,000			
	CP	BARTON		07/19/10	0.350	40,000			
	DN	FNMA		06/01/11	0.490	10,000			
	DN	FNMA		06/01/11	0.490	50,000			
	DN	FNMA		06/01/11	0.490	50,000			
	DN	FNMA		06/01/11	0.490	50,000			
	YCD	SE BANKEN	0.380%	07/16/10	0.370	50,000			
	YCD	SE BANKEN	0.380%	07/16/10	0.370	50,000			
	YCD	SE BANKEN	0.380%	07/16/10	0.370	50,000			
	YCD	SE BANKEN	0.380%	07/16/10	0.370	50,000			
06/09/10	**NO REDEMPTIONS**								
06/09/10	**PURCHASES**								
	CP	BARTON		07/14/10	0.340	9,000			
	CP	BARTON		07/14/10	0.340	50,000			
	DN	IBRD		05/16/11	0.570	40,000			
	DN	IBRD		05/16/11	0.570	50,000			
	YCD	STNDRD CH	0.385%	07/14/10	0.380	45,000			
	YCD	STNDRD CH	0.385%	07/14/10	0.380	50,000			
	YCD	STNDRD CH	0.385%	07/14/10	0.380	50,000			
	YCD	NORDEA	0.360%	07/29/10	0.360	50,000			
	YCD	NORDEA	0.360%	07/29/10	0.360	50,000			
	YCD	NORDEA	0.360%	07/29/10	0.360	50,000			
06/10/10	**NO REDEMPTIONS**								
06/10/10	**NO PURCHASES**								
06/11/10	**REDEMEPTIONS**								
	DEB	FHLB	4.250%	06/11/10	3.355	8,000	731	543,377.47	3.334
	DEB	FHLB	4.250%	06/11/10	3.355	50,000	731	3,396,109.20	3.334
	DEB	FHLB	3.000%	06/11/10	3.400	50,000	742	3,437,750.11	3.409
	DEB	FHLB	3.000%	06/11/10	3.400	50,000	742	3,437,750.11	3.409
	DEB	FHLB	3.000%	06/11/10	3.250	50,000	743	3,296,592.50	3.255
	DEB	FHLB	3.000%	06/11/10	3.250	50,000	743	3,296,592.50	3.255
	DEB	FHLB	3.000%	06/11/10	3.150	50,000	756	3,255,453.97	3.162
	DEB	FHLB	3.000%	06/11/10	3.150	50,000	756	3,255,453.97	3.162
	DEB	FHLB	3.000%	06/11/10	3.205	50,000	756	3,310,029.17	3.218
	DEB	FHLB	3.000%	06/11/10	3.205	50,000	756	3,310,029.17	3.218
	DEB	FHLB	3.000%	06/11/10	3.210	50,000	756	3,315,016.67	3.223
	DEB	FHLB	3.000%	06/11/10	3.210	50,000	756	3,315,016.67	3.223
06/11/10	**PURCHASES**								
	CP	BOFA		07/15/10	0.290	50,000			
	CP	BOFA		07/15/10	0.290	50,000			
	CP	GECC		07/29/10	0.280	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/11/10	**PURCHASES (Continued)**								
	CP	GECC		07/29/10	0.280	50,000			
	CP	BARTON		08/02/10	0.400	50,000			
	DN	FHLMC		06/01/11	0.440	50,000			
	DN	FHLMC		06/01/11	0.440	50,000			
	DN	FHLMC		06/01/11	0.440	50,000			
	DN	FHLMC		06/01/11	0.440	50,000			
	DN	FNMA		06/01/11	0.440	50,000			
	DN	FNMA		06/01/11	0.440	50,000			
	DN	FNMA		06/01/11	0.440	50,000			
	DN	FNMA		06/01/11	0.440	50,000			
	DN	FNMA		06/01/11	0.440	50,000			
	DN	FNMA		06/01/11	0.440	50,000			
06/14/10	**NO REDEMPTIONS**								
06/14/10	**PURCHASES**								
	CD	UNIONBANK	0.270%	07/23/10	0.270	50,000			
	CD	UNIONBANK	0.270%	07/23/10	0.270	50,000			
	CD	UNIONBANK	0.270%	07/23/10	0.270	50,000			
	CD	UNIONBANK	0.270%	07/23/10	0.270	50,000			
	CD	UNIONBANK	0.270%	07/23/10	0.270	50,000			
	YCD	NORDEA	0.300%	07/14/10	0.300	25,000			
	YCD	NORDEA	0.300%	07/14/10	0.300	50,000			
	YCD	NORDEA	0.300%	07/14/10	0.300	50,000			
	YCD	TOKYO-MIT	0.400%	07/20/10	0.400	50,000			
	YCD	TOKYO-MIT	0.400%	07/20/10	0.400	50,000			
	YCD	MONTREAL	0.270%	07/21/10	0.270	50,000			
	YCD	MONTREAL	0.270%	07/21/10	0.270	50,000			
	YCD	MONTREAL	0.270%	07/21/10	0.270	50,000			
	YCD	MONTREAL	0.270%	07/21/10	0.270	50,000			
	YCD	MONTREAL	0.270%	07/21/10	0.270	50,000			
	YCD	NORINCHUK	0.400%	07/27/10	0.400	50,000			
	YCD	NORINCHUK	0.400%	07/27/10	0.400	50,000			
	YCD	NORINCHUK	0.400%	07/27/10	0.400	50,000			
	YCD	CIBC	0.230%	07/29/10	0.220	50,000			
	YCD	CIBC	0.230%	07/29/10	0.220	50,000			
	YCD	CIBC	0.230%	07/29/10	0.220	50,000			
06/15/10	**NO REDEMPTIONS**								
06/15/10	**PURCHASES**								
	CP	BARTON		08/02/10	0.360	41,000			
	DN	IBRD		09/01/10	0.290	30,000			
	DN	IBRD		09/01/10	0.290	50,000			
	DN	IBRD		09/01/10	0.290	50,000			
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FNMA		06/01/11	0.450	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/15/10	**PURCHASES (Continued)**								
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FNMA		06/01/11	0.450	50,000			
	DN	FHLB		06/10/11	0.450	50,000			
	DN	FHLB		06/10/11	0.450	50,000			
	DN	FHLB		06/10/11	0.450	50,000			
	YCD	BNP	0.350%	07/06/10	0.350	50,000			
	YCD	BNP	0.350%	07/06/10	0.350	50,000			
	YCD	BNP	0.350%	07/06/10	0.350	50,000			
	YCD	BNP	0.350%	07/06/10	0.350	50,000			
	YCD	SE BANKEN	0.400%	07/20/10	0.400	50,000			
	YCD	SE BANKEN	0.400%	07/20/10	0.400	50,000			
	YCD	SE BANKEN	0.400%	07/20/10	0.400	50,000			
	YCD	SE BANKEN	0.400%	07/20/10	0.400	50,000			
	YCD	STNDRD CH	0.430%	07/20/10	0.430	50,000			
	YCD	STNDRD CH	0.430%	07/20/10	0.430	50,000			
	YCD	CIBC	0.320%	08/16/10	0.320	50,000			
	YCD	CIBC	0.320%	08/16/10	0.320	50,000			
	YCD	BARCLAYS	0.450%	08/31/10	0.450	50,000			
	YCD	BARCLAYS	0.450%	08/31/10	0.450	50,000			
	YCD	BARCLAYS	0.450%	08/31/10	0.450	50,000			
	YCD	BARCLAYS	0.450%	08/31/10	0.450	50,000			
06/16/10	**NO REDEMPTIONS**								
06/16/10	**PURCHASES**								
	DN	FHLMC		06/06/11	0.450	50,000			
	DN	FHLMC		06/06/11	0.450	50,000			
	DN	FHLMC		06/06/11	0.450	50,000			
	DN	FHLMC		06/06/11	0.450	50,000			
	DN	FHLMC		06/07/11	0.450	50,000			
	DN	FHLMC		06/07/11	0.450	50,000			
	DN	FHLMC		06/07/11	0.450	50,000			
	DN	FHLMC		06/07/11	0.450	50,000			
	DN	FHLMC		06/08/11	0.450	50,000			
	DN	FHLMC		06/08/11	0.450	50,000			
	DN	FHLMC		06/08/11	0.450	50,000			
	DN	FHLMC		06/08/11	0.450	50,000			
	DN	FHLMC		06/09/11	0.450	50,000			
	DN	FHLMC		06/09/11	0.450	50,000			
	DN	FHLMC		06/09/11	0.450	50,000			
	DN	FHLMC		06/09/11	0.450	50,000			
	DN	FHLB		06/10/11	0.450	45,000			
	DN	FHLMC		06/10/11	0.450	50,000			
	DN	FHLMC		06/10/11	0.450	50,000			
	DN	FHLMC		06/10/11	0.450	50,000			
	DN	FHLMC		06/10/11	0.450	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/16/10 PURCHASES (Continued)								
	DN	FHLMC	06/10/11	0.450	50,000			
	DN	FHLMC	06/10/11	0.450	50,000			
06/17/10 REDEMPTIONS								
	TR	BILL	06/17/10	0.213	50,000	245	72,309.03	0.216
	TR	BILL	06/17/10	0.213	50,000	245	72,309.03	0.216
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.215	50,000	245	73,159.72	0.218
	TR	BILL	06/17/10	0.235	50,000	255	83,229.15	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.15	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.15	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.15	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.17	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.17	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.17	0.239
	TR	BILL	06/17/10	0.235	50,000	255	83,229.17	0.239
	TR	BILL	06/17/10	0.255	50,000	258	91,375.00	0.259
	TR	BILL	06/17/10	0.255	50,000	258	91,375.00	0.259
	TR	BILL	06/17/10	0.255	50,000	258	91,375.00	0.259
	TR	BILL	06/17/10	0.255	50,000	258	91,375.00	0.259
	TR	BILL	06/17/10	0.260	50,000	258	93,166.67	0.264
	TR	BILL	06/17/10	0.260	50,000	258	93,166.67	0.264
	TR	BILL	06/17/10	0.260	50,000	258	93,166.67	0.264
	TR	BILL	06/17/10	0.260	50,000	258	93,166.67	0.264
	TR	BILL	06/17/10	0.280	50,000	260	101,111.11	0.284
	TR	BILL	06/17/10	0.280	50,000	260	101,111.11	0.284
	TR	BILL	06/17/10	0.280	50,000	260	101,111.11	0.284
	TR	BILL	06/17/10	0.280	50,000	260	101,111.11	0.284
	TR	BILL	06/17/10	0.283	50,000	260	102,013.89	0.287
	TR	BILL	06/17/10	0.283	50,000	260	102,013.89	0.287
	TR	BILL	06/17/10	0.283	50,000	260	102,013.89	0.287
	TR	BILL	06/17/10	0.283	50,000	260	102,013.89	0.287
	TR	BILL	06/17/10	0.280	50,000	261	101,500.00	0.284
	TR	BILL	06/17/10	0.280	50,000	261	101,500.00	0.284
	TR	BILL	06/17/10	0.280	50,000	261	101,500.00	0.284
	TR	BILL	06/17/10	0.280	50,000	261	101,500.00	0.284
	TR	BILL	06/17/10	0.290	50,000	261	105,125.00	0.295
	TR	BILL	06/17/10	0.290	50,000	261	105,125.00	0.295
	TR	BILL	06/17/10	0.290	50,000	261	105,125.00	0.295
	TR	BILL	06/17/10	0.290	50,000	261	105,125.00	0.295

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/17/10	**PURCHASES**								
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/01/11	0.440	50,000	349		
	DN	FNMA		06/02/11	0.440	50,000	350		
	DN	FNMA		06/02/11	0.440	50,000	350		
	DN	FNMA		06/02/11	0.440	50,000	350		
	DN	FNMA		06/02/11	0.440	50,000	350		
	DN	FNMA		06/14/11	0.450	12,000	362		
	DN	FNMA		06/14/11	0.450	50,000	362		
	DN	FNMA		06/14/11	0.450	50,000	362		
	YCD	SCOTIA	0.420%	09/20/10	0.420	50,000	95		
	YCD	SCOTIA	0.420%	09/20/10	0.420	50,000	95		
	YCD	SCOTIA	0.420%	09/20/10	0.420	50,000	95		
	YCD	SCOTIA	0.420%	09/20/10	0.420	50,000	95		
	YCD	SCOTIA	0.420%	09/20/10	0.420	50,000	95		
	YCD	SCOTIA	0.420%	09/20/10	0.420	50,000	95		
	YCD	RABOBANK	0.450%	09/28/10	0.450	25,000	103		
	YCD	RABOBANK	0.450%	09/28/10	0.450	50,000	103		
	YCD	RABOBANK	0.450%	09/28/10	0.450	50,000	103		
	YCD	NORDEA	0.460%	09/28/10	0.460	50,000	103		
	YCD	NORDEA	0.460%	09/28/10	0.460	50,000	103		
	YCD	NORDEA	0.460%	09/28/10	0.460	50,000	103		
	YCD	NORDEA	0.460%	09/28/10	0.460	50,000	103		

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/17/10 PURCHASES (Continued)									
	YCD	RABOBANK	0.480%	09/30/10	0.480	50,000	105		
	YCD	RABOBANK	0.480%	09/30/10	0.480	50,000	105		
	YCD	RABOBANK	0.480%	09/30/10	0.480	50,000	105		
	YCD	RABOBANK	0.480%	09/30/10	0.480	50,000	105		
	YCD	RABOBANK	0.480%	09/30/10	0.480	50,000	105		
06/18/10 NO REDEMPTIONS									
06/18/10 PURCHASES									
	CP	UBS FIN		09/28/10	0.580	50,000	102		
	CP	UBS FIN		09/28/10	0.580	50,000	102		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	CP	GECC		10/01/10	0.450	50,000	105		
	YCD	NORINCHUK	0.400%	07/29/10	0.400	25,000	41		
	YCD	NORINCHUK	0.400%	07/29/10	0.400	50,000	41		
	YCD	NORINCHUK	0.400%	07/29/10	0.400	50,000	41		
	YCD	NORINCHUK	0.400%	07/29/10	0.400	50,000	41		
06/21/10 REDEMPTIONS									
	YCD	NORINCHUK	0.360%	06/21/10	0.360	50,000	31	15,500.00	0.365
	YCD	NORINCHUK	0.360%	06/21/10	0.360	50,000	31	15,500.00	0.365
	YCD	STNDRD CH	0.370%	06/21/10	0.360	50,000	32	16,000.14	0.365
	YCD	STNDRD CH	0.370%	06/21/10	0.360	50,000	32	16,000.14	0.365
06/21/10 NO PURCHASES									
06/22/10 NO REDEMPTIONS									
06/22/10 NO PURCHASES									
06/23/10 SALES									
	TR	BILL		11/18/10	0.155	50,000	203	82,701,.39	0.298
	TR	BILL		11/18/10	0.155	50,000	203	82,701,.39	0.298
	TR	BILL		11/18/10	0.155	50,000	203	82,701,.39	0.298
	TR	BILL		11/18/10	0.155	50,000	203	82,701,.39	0.298
06/23/10 REDEMPTIONS									
	CD	UNION BANK	0.260%	06/23/10	0.260	50,000	72	26,000.00	0.264
	CD	UNION BANK	0.260%	06/23/10	0.260	50,000	72	26,000.00	0.264
	CD	UNION BANK	0.260%	06/23/10	0.260	50,000	72	26,000.00	0.264

ACCOUNT DATE	a/ TYPE	DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/23/10	**REDEMPTIONS (Continued)**								
	CD	UNION BANK	0.260%	06/23/10	0.260	50,000	72	26,000.00	0.264
	CP	SOC GEN		06/23/10	0.230	50,000	78	24,916.67	0.233
	CP	SOC GEN		06/23/10	0.230	50,000	78	24,916.67	0.233
	CP	SOC GEN		06/23/10	0.230	50,000	78	24,916.67	0.233
	CP	SOC GEN		06/23/10	0.230	50,000	78	24,916.67	0.233
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	GE CO		06/23/10	0.220	50,000	83	25,361.11	0.223
	CP	CITIFUND		06/23/10	0.260	50,000	83	29,972.22	0.264
	CP	CITIFUND		06/23/10	0.260	50,000	83	29,972.22	0.264
	CP	CITIFUND		06/23/10	0.260	50,000	83	29,972.22	0.264
	CP	CITIFUND		06/23/10	0.260	50,000	83	29,972.22	0.264
	CP	CITIFUND		06/23/10	0.260	50,000	83	29,972.22	0.264
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FHLMC		06/23/10	0.160	50,000	210	46,666.67	0.162
	DN	FFCB		06/23/10	0.260	50,000	266	96,055.56	0.264
	DN	FFCB		06/23/10	0.260	50,000	266	96,055.56	0.264
	DN	FHLMC		06/23/10	0.260	20,000	267	38,566.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/23/10	REDEMPTIONS (Continued)								
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	DN	FHLMC		06/23/10	0.260	50,000	267	96,416.67	0.264
	YCD	RABOBANK	0.210%	06/23/10	0.210	50,000	69	20,125.00	0.213
	YCD	RABOBANK	0.210%	06/23/10	0.210	50,000	69	20,125.00	0.213
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000	69	23,000.00	0.243
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000	69	23,000.00	0.243
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000	69	23,000.00	0.243
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000	69	23,000.00	0.243
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000	72	24,000.00	0.243
	YCD	SOC GEN	0.240%	06/23/10	0.240	50,000	72	24,000.00	0.243
	YCD	BARCLAYS	0.240%	06/23/10	0.240	25,000	78	13,000.00	0.243
	YCD	BARCLAYS	0.240%	06/23/10	0.240	50,000	78	26,000.00	0.243
	YCD	BARCLAYS	0.240%	06/23/10	0.240	50,000	78	26,000.00	0.243
	YCD	TORONTO	0.340%	06/23/10	0.340	50,000	244	115,222.22	0.345
	YCD	TORONTO	0.340%	06/23/10	0.340	50,000	244	115,222.22	0.345
	YCD	TORONTO	0.340%	06/23/10	0.340	50,000	244	115,222.22	0.345
	YCD	CIBC	0.338%	06/23/10	0.330	50,000	251	115,047.67	0.335
	YCD	CIBC	0.338%	06/23/10	0.330	50,000	251	115,047.67	0.335
	YCD	CIBC	0.338%	06/23/10	0.330	50,000	251	115,047.67	0.335
	YCD	CIBC	0.338%	06/23/10	0.330	50,000	251	115,047.67	0.335
	YCD	CIBC	0.338%	06/23/10	0.330	50,000	251	115,047.67	0.335
	YCD	CIBC	0.338%	06/23/10	0.330	50,000	251	115,047.67	0.335
	YCD	WESTPAC	0.350%	06/23/10	0.345	50,000	251	120,275.02	0.350
	YCD	WESTPAC	0.350%	06/23/10	0.345	50,000	251	120,275.02	0.350
	YCD	WESTPAC	0.350%	06/23/10	0.345	50,000	251	120,275.02	0.350
	YCD	WESTPAC	0.350%	06/23/10	0.345	50,000	251	120,275.02	0.350
	YCD	WESTPAC	0.350%	06/23/10	0.345	50,000	251	120,275.02	0.350
	YCD	WESTPAC	0.350%	06/23/10	0.345	50,000	251	120,275.02	0.350
	YCD	SCOTIA	0.350%	06/23/10	0.350	50,000	251	122,013.89	0.355
	YCD	SCOTIA	0.350%	06/23/10	0.350	50,000	251	122,013.89	0.355
	YCD	SCOTIA	0.350%	06/23/10	0.350	50,000	251	122,013.89	0.355

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/23/10	**REDEMPTIONS (Continued)**								
	YCD	SCOTIA	0.350%	06/23/10	0.350	50,000	251	122,013.89	0.355
06/23/10	**NO PURCHASES**								
06/24/10	**NO REDEMPTIONS**								
06/24/10	**PURCHASES**								
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	UBS FIN		06/25/10	0.190	50,000			
	CP	SOC GEN		06/25/10	0.210	50,000			
	CP	SOC GEN		06/25/10	0.210	50,000			
	CP	SOC GEN		06/25/10	0.210	50,000			
	CP	SOC GEN		06/25/10	0.210	50,000			
	CP	SOC GEN		06/25/10	0.210	50,000			
	CP	SOC GEN		06/25/10	0.210	50,000			
	CP	TOYOTA		06/28/10	0.200	50,000			
	CP	TOYOTA		06/28/10	0.200	50,000			
	CP	TOYOTA		06/28/10	0.200	50,000			
	CP	TOYOTA		06/28/10	0.200	50,000			
	CP	SOC GEN		06/28/10	0.240	50,000			
	CP	SOC GEN		06/28/10	0.240	50,000			
	CP	SOC GEN		06/28/10	0.240	50,000			
	CP	SOC GEN		06/28/10	0.240	50,000			
	CP	SOC GEN		06/28/10	0.240	50,000			
	CP	SOC GEN		06/28/10	0.240	50,000			
	TR	BILL		06/02/11	0.265	50,000			
	TR	BILL		06/02/11	0.265	50,000			
	TR	BILL		06/02/11	0.265	50,000			
	TR	BILL		06/02/11	0.265	50,000			
	YCD	SVENSKA	0.400%	09/28/10	0.400	50,000			
	YCD	SVENSKA	0.400%	09/28/10	0.400	50,000			
	YCD	SVENSKA	0.400%	09/28/10	0.400	50,000			
	YCD	SVENSKA	0.400%	09/28/10	0.400	50,000			
	YCD	SVENSKA	0.400%	09/28/10	0.400	50,000			
	YCD	SVENSKA	0.400%	09/28/10	0.400	50,000			
06/25/10	**SALE**								
	TR	BILL		06/02/11	0.265	50,000	1	368.06	0.269
	TR	BILL		06/02/11	0.265	50,000	1	368.06	0.269
	TR	BILL		06/02/11	0.265	50,000	1	368.06	0.269
	TR	BILL		06/02/11	0.265	50,000	1	368.06	0.269

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/25/10	**REDEMPTIONS**								
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000	73	26,361.11	0.264
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000	73	26,361.11	0.264
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000	73	26,361.11	0.264
	CD	UNIONBANK	0.260%	06/25/10	0.260	50,000	73	26,361.11	0.264
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	UBS FIN		06/25/10	0.190	50,000	1	263.89	0.193
	CP	SOC GEN		06/25/10	0.210	50,000	1	291.67	0.213
	CP	SOC GEN		06/25/10	0.210	50,000	1	291.67	0.213
	CP	SOC GEN		06/25/10	0.210	50,000	1	291.67	0.213
	CP	SOC GEN		06/25/10	0.210	50,000	1	291.67	0.213
	CP	SOC GEN		06/25/10	0.210	50,000	1	291.67	0.213
	CP	SOC GEN		06/25/10	0.210	50,000	1	291.67	0.213
06/25/10	**NO PURCHASES**								
06/28/10	**REDEMPTIONS**								
	CP	TOYOTA		06/28/10	0.200	50,000	4	1,111.11	0.203
	CP	TOYOTA		06/28/10	0.200	50,000	4	1,111.11	0.203
	CP	TOYOTA		06/28/10	0.200	50,000	4	1,111.11	0.203
	CP	TOYOTA		06/28/10	0.200	50,000	4	1,111.11	0.203
	CP	SOC GEN		06/28/10	0.240	50,000	4	1,333.33	0.243
	CP	SOC GEN		06/28/10	0.240	50,000	4	1,333.33	0.243
	CP	SOC GEN		06/28/10	0.240	50,000	4	1,333.33	0.243
	CP	SOC GEN		06/28/10	0.240	50,000	4	1,333.33	0.243
	CP	SOC GEN		06/28/10	0.240	50,000	4	1,333.33	0.243
	CP	SOC GEN		06/28/10	0.240	50,000	4	1,333.33	0.243
	CP	BOFA		06/28/10	0.330	50,000	47	21,541.67	0.335
	CP	BOFA		06/28/10	0.330	50,000	47	21,541.67	0.335
	CP	BOFA		06/28/10	0.330	50,000	47	21,541.67	0.335
	CP	BOFA		06/28/10	0.330	50,000	47	21,541.67	0.335
	YCD	RB CANADA	0.225%	06/28/10	0.225	50,000	74	23,125.00	0.228
	YCD	RB CANADA	0.225%	06/28/10	0.225	50,000	74	23,125.00	0.228
06/28/10	**NO PURCHASES**								
06/29/10	**NO REDEMPTIONS**								
06/29/10	**PURCHASES**								
	YCD	NORINCHUK	0.410%	08/02/10	0.410	50,000			
	YCD	NORINCHUK	0.410%	08/02/10	0.410	50,000			
	YCD	BNP	0.430%	09/01/10	0.430	50,000			
	YCD	BNP	0.430%	09/01/10	0.430	50,000			

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/29/10 PURCHASES (Continued)									
	YCD	BNP	0.430%	09/01/10	0.430	50,000			
	YCD	BNP	0.430%	09/01/10	0.430	50,000			
	YCD	BNP	0.430%	09/01/10	0.430	50,000			
	YCD	BNP	0.430%	09/01/10	0.430	50,000			
	YCD	BARCLAYS	0.500%	09/28/10	0.500	50,000			
	YCD	BARCLAYS	0.500%	09/28/10	0.500	50,000			
	YCD	BARCLAYS	0.500%	09/28/10	0.500	50,000			
	YCD	BARCLAYS	0.500%	09/28/10	0.500	50,000			
	YCD	BARCLAYS	0.500%	09/28/10	0.500	50,000			
	YCD	BARCLAYS	0.500%	09/28/10	0.500	50,000			
	YCD	SE BANKEN	0.610%	09/28/10	0.600	50,000			
	YCD	SE BANKEN	0.610%	09/28/10	0.600	50,000			
	YCD	SE BANKEN	0.610%	09/28/10	0.600	50,000			
	YCD	SE BANKEN	0.610%	09/28/10	0.600	50,000			
	YCD	STNDRD CH	0.610%	09/28/10	0.610	50,000			
	YCD	STNDRD CH	0.610%	09/28/10	0.610	50,000			
	YCD	STNDRD CH	0.610%	09/28/10	0.610	50,000			
	YCD	STNDRD CH	0.610%	09/28/10	0.610	50,000			
06/30/10 REDEMPTIONS									
	DEB	FHLB	3.625%	06/30/10	3.625	50,000	744	3,695,486.11	3.626
	DEB	FHLB	3.625%	06/30/10	3.625	50,000	744	3,695,486.11	3.626
	DEB	FHLB	3.625%	06/30/10	3.625	50,000	744	3,695,486.11	3.626
	DEB	FHLB	3.625%	06/30/10	3.625	50,000	744	3,695,486.11	3.626
	DEB FR	FHLB	2.606%	06/30/10	2.606	50,000	744	1,233,095.83	1.210
	DEB FR	FHLB	2.606%	06/30/10	2.606	50,000	744	1,233,095.83	1.210
	DEB FR	FHLB	2.606%	06/30/10	2.606	50,000	744	1,233,095.83	1.210
	DEB FR	FHLB	2.606%	06/30/10	2.606	50,000	744	1,233,095.83	1.210
	TR	NOTE	2.875%	06/30/10	1.562	50,000	636	1,382,812.50	1.552
	TR	NOTE	2.875%	06/30/10	1.562	50,000	636	1,382,812.50	1.552
	TR	NOTE	2.875%	06/30/10	1.562	50,000	636	1,382,812.50	1.552
	TR	NOTE	2.875%	06/30/10	1.562	50,000	636	1,382,812.50	1.552
	TR	NOTE	2.875%	06/30/10	1.571	50,000	636	1,390,625.00	1.561
	TR	NOTE	2.875%	06/30/10	1.571	50,000	636	1,390,625.00	1.561
	TR	NOTE	2.875%	06/30/10	1.571	50,000	636	1,390,625.00	1.561
	TR	NOTE	2.875%	06/30/10	1.571	50,000	636	1,390,625.00	1.561
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	TR	NOTE	2.875%	06/30/10	2.014	50,000	644	1,796,875.00	2.007
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000	90	25,000.00	0.203
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000	90	25,000.00	0.203
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000	90	25,000.00	0.203
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000	90	25,000.00	0.203
	YCD	MONTREAL	0.200%	06/30/10	0.200	50,000	90	25,000.00	0.203

ACCOUNT

DATE	TYPE	a/ DESCRIPTION		MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
06/30/10	**REDEMPTIONS (Continued)**								
	YCD	NORDEA	0.220%	06/30/10	0.215	50,000	90	26,875.34	0.218
	YCD	NORDEA	0.220%	06/30/10	0.215	50,000	90	26,875.34	0.218
	YCD	NORDEA	0.220%	06/30/10	0.215	50,000	90	26,875.34	0.218
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000	90	31,250.00	0.253
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000	90	31,250.00	0.253
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000	90	31,250.00	0.253
	YCD	SCOTIA	0.250%	06/30/10	0.250	50,000	90	31,250.00	0.253
06/30/10	**PURCHASES**								
	CP	CITIFUND		08/27/10	0.370	50,000			
	CP	CITIFUND		08/27/10	0.370	50,000			
	CP	CITIFUND		08/27/10	0.370	50,000			
	CP	CITIFUND		09/27/10	0.510	50,000			
	CP	CITIFUND		09/27/10	0.510	50,000			
	CP	GECC		09/28/10	0.390	25,000			
	CP	GECC		09/28/10	0.390	50,000			
	CP	GECC		09/28/10	0.390	50,000			
	CP	GECC		09/28/10	0.390	50,000			
	CP	GECC		09/28/10	0.390	50,000			
	CP	UBS FIN		10/01/10	0.510	50,000			
	CP	UBS FIN		10/01/10	0.510	50,000			
	CP	UBS FIN		10/01/10	0.510	50,000			
	CP	UBS FIN		10/01/10	0.510	50,000			
	CP	UBS FIN		10/01/10	0.510	50,000			
	CP	UBS FIN		10/01/10	0.510	50,000			
	TR	BILL		06/02/11	0.270	50,000			
	TR	BILL		06/02/11	0.270	50,000			
	TR	BILL		06/02/11	0.270	50,000			
	TR	BILL		06/02/11	0.270	50,000			
	YCD	SCOTIA	0.320%	09/30/10	0.320	50,000			
	YCD	SCOTIA	0.320%	09/30/10	0.320	50,000			
	YCD	SCOTIA	0.320%	09/30/10	0.320	50,000			
	YCD	SCOTIA	0.320%	09/30/10	0.320	50,000			

FOOTNOTES

a/	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
DEB	Federal Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC).
DEB FR	Federal Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC. International Bank for Reconstruction and Development (IBRD)
DN	Federal Agency Discount Notes – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
b/	Industry standard purchase yield calculation
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				
Omni Bank, NA	04/07/10	0.230	2,000,000.00	07/07/10
Omni Bank, NA	04/08/10	0.230	3,000,000.00	07/08/10
Omni Bank, NA	04/22/10	0.210	2,000,000.00	07/22/10
Omni Bank, NA	04/29/10	0.210	2,000,000.00	07/29/10
Omni Bank, NA	05/06/10	0.230	2,000,000.00	08/05/10
Omni Bank, NA	05/14/10	0.220	2,000,000.00	08/13/10
Omni Bank, NA	05/21/10	0.230	2,000,000.00	08/20/10
Omni Bank, NA	06/03/10	0.210	2,000,000.00	09/02/10
Omni Bank, NA	06/11/10	0.240	1,000,000.00	12/10/10
Omni Bank, NA	06/24/10	0.240	2,000,000.00	12/17/10
ARCADIA				
American Plus Bank, NA	06/10/10	0.140	240,000.00	07/15/10
American Plus Bank, NA	06/10/10	0.140	510,000.00	07/15/10
CAMARILLO				
First California Bank	06/17/10	0.130	50,000,000.00	09/16/10
First California Bank	06/25/10	0.190	25,000,000.00	09/24/10
CHICO				
Tri Counties Bank	05/14/10	0.220	40,000,000.00	08/13/10
Tri Counties Bank	06/16/10	0.130	35,000,000.00	09/15/10
DIAMOND BAR				
Prospectors Federal Credit Union	06/17/10	0.120	4,000,000.00	09/16/10
ENCINO				
California United Bank	04/07/10	0.230	10,000,000.00	07/07/10
FAIRFIELD				
Westamerica Bank	04/07/10	0.220	80,000,000.00	07/07/10
Westamerica Bank	04/15/10	0.210	65,000,000.00	07/15/10
Westamerica Bank	04/23/10	0.200	25,000,000.00	07/23/10
Westamerica Bank	04/30/10	0.210	30,000,000.00	07/30/10
Westamerica Bank	05/13/10	0.210	75,000,000.00	08/12/10
Westamerica Bank	06/04/10	0.180	25,000,000.00	09/03/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	04/14/10	0.220	1,500,000.00	07/14/10
Folsom Lake Bank	05/07/10	0.230	3,500,000.00	08/06/10
FRESNO				
Central Valley Community Bank	06/02/10	0.230	5,000,000.00	09/01/10
Central Valley Community Bank	06/24/10	0.190	5,000,000.00	09/23/10
FULLERTON				
Fullerton Community Bank, FSB	05/27/10	0.230	15,500,000.00	07/01/10
Fullerton Community Bank, FSB	06/04/10	0.220	5,000,000.00	07/09/10
Fullerton Community Bank, FSB	06/11/10	0.170	19,000,000.00	07/16/10
Fullerton Community Bank, FSB	06/24/10	0.120	5,500,000.00	07/29/10
IRVINE				
CommerceWest Bank, NA	04/09/10	0.240	5,000,000.00	07/09/10
CommerceWest Bank, NA	05/07/10	0.230	2,500,000.00	08/06/10
CommerceWest Bank, NA	05/14/10	0.230	2,500,000.00	08/13/10
CommerceWest Bank, NA	06/18/10	0.170	5,000,000.00	09/17/10
LAFAYETTE				
California Bank of Commerce	04/15/10	0.220	5,000,000.00	07/15/10
California Bank of Commerce	06/25/10	0.180	10,000,000.00	09/24/10
LODI				
Farmers & Merchants Bk Cen CA	04/23/10	0.200	35,000,000.00	07/23/10
Farmers & Merchants Bk Cen CA	04/29/10	0.290	35,000,000.00	10/28/10
Farmers & Merchants Bk Cen CA	06/02/10	0.270	35,000,000.00	12/01/10
Farmers & Merchants Bk Cen CA	06/16/10	0.200	20,000,000.00	12/15/10
LOS ANGELES				
1st Century Bank, NA	05/21/10	0.250	6,000,000.00	07/01/10
1st Century Bank, NA	05/27/10	0.230	10,000,000.00	07/01/10
1st Century Bank, NA	06/18/10	0.160	12,000,000.00	09/17/10
1st Century Bank, NA	06/25/10	0.190	1,000,000.00	09/22/10
1st Century Bank, NA	06/23/10	0.170	5,000,000.00	09/22/10
Broadway Federal Bank, FSB	04/08/10	0.230	8,500,000.00	07/08/10
Broadway Federal Bank, FSB	04/09/10	0.230	3,000,000.00	07/09/10
Broadway Federal Bank, FSB	04/21/10	0.210	6,500,000.00	07/21/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Broadway Federal Bank, FSB	06/18/10	0.160	2,000,000.00	09/17/10
Center Bank	06/09/10	0.180	25,000,000.00	09/08/10
Center Bank	06/18/10	0.160	35,000,000.00	09/17/10
Center Bank	06/25/10	0.190	55,000,000.00	10/01/10
City National Bank	04/22/10	0.220	50,000,000.00	07/22/10
City National Bank	05/14/10	0.230	50,000,000.00	08/13/10
City National Bank	06/11/10	0.160	50,000,000.00	09/10/10
Commonwealth Business Bank	04/09/10	0.220	13,000,000.00	07/09/10
Commonwealth Business Bank	04/14/10	0.200	5,000,000.00	07/14/10
Commonwealth Business Bank	04/29/10	0.200	5,000,000.00	07/29/10
Commonwealth Business Bank	04/29/10	0.230	5,000,000.00	08/26/10
Commonwealth Business Bank	06/16/10	0.130	5,000,000.00	09/15/10
Eastern International Bank	04/28/10	0.220	1,900,000.00	07/28/10
HSBC Bank USA, NA	05/19/10	0.220	25,000,000.00	08/18/10
Manufacturers Bank	04/16/10	0.220	100,000,000.00	07/16/10
Manufacturers Bank	04/23/10	0.210	50,000,000.00	07/23/10
Manufacturers Bank	06/17/10	0.130	50,000,000.00	09/16/10
Mission Valley Bank	04/21/10	0.220	7,000,000.00	07/21/10
Nara Bank	04/14/10	0.210	45,000,000.00	07/14/10
Nara Bank	04/30/10	0.220	20,000,000.00	07/30/10
Nara Bank	05/06/10	0.230	35,000,000.00	08/05/10
Nara Bank	06/02/10	0.220	60,000,000.00	09/01/10
Nara Bank	06/25/10	0.190	40,000,000.00	09/24/10
OneUnited Bank	05/27/10	0.230	5,000,000.00	07/01/10
OneUnited Bank	06/23/10	0.120	7,000,000.00	07/28/10
State Bank of India (California)	04/09/10	0.240	3,000,000.00	07/09/10
State Bank of India (California)	04/14/10	0.220	5,000,000.00	07/14/10
State Bank of India (California)	04/22/10	0.220	3,000,000.00	07/22/10
State Bank of India (California)	05/14/10	0.230	2,000,000.00	08/13/10
State Bank of India (California)	05/19/10	0.220	5,000,000.00	08/18/10
State Bank of India (California)	06/02/10	0.230	3,000,000.00	09/01/10
State Bank of India (California)	06/09/10	0.170	18,000,000.00	09/08/10
State Bank of India (California)	06/16/10	0.120	5,000,000.00	09/15/10
Wilshire State Bank	04/07/10	0.230	39,000,000.00	07/07/10
Wilshire State Bank	04/15/10	0.220	30,000,000.00	07/15/10
Wilshire State Bank	05/06/10	0.230	8,000,000.00	08/05/10
Wilshire State Bank	05/20/10	0.230	78,000,000.00	08/19/10
Wilshire State Bank	06/10/10	0.180	36,000,000.00	09/09/10
Woori America Bank	05/28/10	0.230	30,000,000.00	08/27/10
Woori America Bank	06/11/10	0.160	30,000,000.00	09/10/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	06/17/10	0.120	5,000,000.00	09/16/10
1st Capital Bank	04/29/10	0.290	1,000,000.00	10/28/10
NEWPORT BEACH				
Commerce National Bank	04/09/10	0.230	2,500,000.00	07/09/10
Commerce National Bank	06/11/10	0.160	16,000,000.00	09/10/10
Commerce National Bank	06/25/10	0.190	4,000,000.00	09/24/10
NORTH HIGHLANDS				
SAFE Credit Union	04/14/10	0.230	25,000,000.00	07/14/10
SAFE Credit Union	06/17/10	0.110	50,000,000.00	07/22/10
OAKDALE				
Oak Valley Community Bank	06/10/10	0.180	3,500,000.00	09/09/10
OAKLAND				
Metropolitan Bank	05/27/10	0.230	1,500,000.00	07/01/10
Metropolitan Bank	05/07/10	0.240	2,000,000.00	08/06/10
Metropolitan Bank	06/03/10	0.220	1,000,000.00	09/02/10
Metropolitan Bank	06/17/10	0.130	1,500,000.00	09/16/10
Metropolitan Bank	06/25/10	0.190	1,000,000.00	09/24/10
Metropolitan Bank	06/23/10	0.170	2,000,000.00	09/24/10
ONTARIO				
Citizens Business Bank	04/09/10	0.230	50,000,000.00	07/09/10
Citizens Business Bank	04/30/10	0.220	30,000,000.00	07/30/10
Citizens Business Bank	05/06/10	0.230	30,000,000.00	08/05/10
Citizens Business Bank	05/13/10	0.220	50,000,000.00	08/12/10
Citizens Business Bank	05/20/10	0.230	30,000,000.00	08/19/10
Citizens Business Bank	06/04/10	0.200	25,000,000.00	09/03/10
Citizens Business Bank	06/04/10	0.270	25,000,000.00	12/03/10
PALOS VERDES ESTATES				
Malaga Bank, FSB	04/08/10	0.200	5,000,000.00	07/08/10
Malaga Bank, FSB	04/30/10	0.190	8,000,000.00	07/30/10
Malaga Bank, FSB	06/09/10	0.150	12,000,000.00	09/08/10
Malaga Bank, FSB	05/07/10	0.250	9,000,000.00	11/05/10
Malaga Bank, FSB	05/14/10	0.250	10,000,000.00	11/12/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES (Continued)				
Malaga Bank, FSB	06/04/10	0.250	4,000,000.00	12/03/10
PASADENA				
Community Bank	04/14/10	0.220	35,000,000.00	07/14/10
Community Bank	05/13/10	0.230	30,000,000.00	08/12/10
Community Bank	06/16/10	0.130	30,000,000.00	09/15/10
East West Bank	04/15/10	0.210	25,000,000.00	07/15/10
PLACERVILLE				
El Dorado Savings Bank	06/03/10	0.250	25,000,000.00	12/02/10
PLEASANTON				
Valley Community Bank	05/21/10	0.220	6,000,000.00	08/20/10
PORTERVILLE				
Bank of the Sierra	04/01/10	0.200	5,000,000.00	07/01/10
Bank of the Sierra	04/01/10	0.200	30,000,000.00	07/01/10
Bank of the Sierra	04/09/10	0.240	35,000,000.00	07/09/10
Bank of the Sierra	04/15/10	0.230	10,000,000.00	07/15/10
RANCHO CORDOVA				
American River Bank	04/07/10	0.240	7,500,000.00	07/07/10
American River Bank	04/14/10	0.220	3,000,000.00	07/14/10
American River Bank	04/15/10	0.230	2,500,000.00	07/15/10
American River Bank	05/07/10	0.230	2,500,000.00	08/06/10
American River Bank	05/13/10	0.230	2,500,000.00	08/12/10
American River Bank	05/20/10	0.240	6,500,000.00	08/19/10
American River Bank	06/03/10	0.230	1,000,000.00	09/02/10
American River Bank	06/24/10	0.190	1,500,000.00	09/23/10
American River Bank	06/25/10	0.190	2,000,000.00	10/01/10
REDWOOD CITY				
Provident Credit Union	04/22/10	0.210	20,000,000.00	07/22/10
Provident Credit Union	06/03/10	0.230	20,000,000.00	09/02/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank, The	04/21/10	0.210	20,000,000.00	07/21/10
Mechanics Bank, The	04/29/10	0.210	20,000,000.00	07/29/10
Mechanics Bank, The	05/20/10	0.230	10,000,000.00	08/19/10
Mechanics Bank, The	06/02/10	0.220	10,000,000.00	09/01/10
ROCKLIN				
Five Star Bank	04/07/10	0.240	14,500,000.00	07/07/10
Five Star Bank	04/21/10	0.220	2,000,000.00	07/21/10
Five Star Bank	05/07/10	0.230	3,000,000.00	08/06/10
Five Star Bank	06/17/10	0.130	10,500,000.00	09/16/10
ROSEVILLE				
Rabobank, NA	04/07/10	0.230	100,000,000.00	07/07/10
Rabobank, NA	04/15/10	0.220	50,000,000.00	07/15/10
Rabobank, NA	04/16/10	0.220	50,000,000.00	07/16/10
SACRAMENTO				
Bank of Sacramento	04/08/10	0.250	2,000,000.00	07/08/10
Comerica Bank	04/14/10	0.220	50,000,000.00	07/14/10
Comerica Bank	04/21/10	0.220	75,000,000.00	07/21/10
Comerica Bank	05/13/10	0.230	50,000,000.00	08/12/10
Comerica Bank	05/19/10	0.220	25,000,000.00	08/18/10
Comerica Bank	06/03/10	0.230	75,000,000.00	09/02/10
Comerica Bank	06/16/10	0.130	25,000,000.00	09/15/10
Golden 1 Credit Union, The	04/01/10	0.210	25,000,000.00	07/01/10
Golden 1 Credit Union, The	04/09/10	0.250	25,000,000.00	07/09/10
Golden 1 Credit Union, The	04/09/10	0.250	50,000,000.00	07/09/10
Golden 1 Credit Union, The	04/14/10	0.230	25,000,000.00	07/14/10
Golden 1 Credit Union, The	04/21/10	0.230	75,000,000.00	07/21/10
Golden 1 Credit Union, The	05/05/10	0.250	25,000,000.00	08/04/10
Golden 1 Credit Union, The	05/27/10	0.240	50,000,000.00	08/26/10
Merchants National Bank of Sacramento	04/14/10	0.280	2,000,000.00	10/13/10
Merchants National Bank of Sacramento	05/13/10	0.280	2,000,000.00	11/10/10
Merchants National Bank of Sacramento	06/02/10	0.270	2,000,000.00	12/01/10
Merchants National Bank of Sacramento	06/09/10	0.240	2,000,000.00	12/08/10
SAN DIEGO				
Mission Federal Credit Union	04/20/10	0.220	10,000,000.00	07/21/10

TIME DEPOSITS

NAME	DEPOSIT DATE	YIELD	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Oceanic Bank	06/09/10	0.170	4,000,000.00	09/08/10
Union Bank, NA	04/29/10	0.220	150,000,000.00	07/29/10
Union Bank, NA	06/10/10	0.180	150,000,000.00	09/09/10
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/16/10	0.130	15,000,000.00	09/15/10
SAN LUIS OBISPO				
American Principle Bank	04/16/10	0.230	10,000,000.00	07/16/10
SAN MATEO				
Borel Private Bank and Trust Company	04/09/10	0.230	14,500,000.00	07/09/10
Borel Private Bank and Trust Company	05/13/10	0.220	30,000,000.00	08/12/10
Borel Private Bank and Trust Company	06/04/10	0.210	4,500,000.00	09/03/10
SANTA ROSA				
Summit State Bank	04/23/10	0.200	4,000,000.00	07/23/10
Summit State Bank	04/30/10	0.220	3,500,000.00	07/30/10
Summit State Bank	05/05/10	0.230	4,000,000.00	08/04/10
Summit State Bank	05/13/10	0.220	8,000,000.00	08/12/10
Summit State Bank	06/11/10	0.150	12,000,000.00	09/10/10
VACAVILLE				
Travis Credit Union	06/24/10	0.160	40,000,000.00	09/23/10
WALNUT CREEK				
Bank of the West	05/26/10	0.230	134,000,000.00	07/01/10
Bank of the West	06/09/10	0.180	66,000,000.00	09/08/10
Bank of the West	06/25/10	0.190	100,000,000.00	09/24/10
WATSONVILLE				
Santa Cruz County Bank	04/30/10	0.220	10,000,000.00	07/30/10
Santa Cruz County Bank	05/07/10	0.220	5,000,000.00	08/06/10
TOTAL TIME DEPOSITS JUNE 2010			**4,146,150,000.00**	

BANK DEMAND DEPOSITS
June 2010
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,525,713	$ 2,830,431
2	1,453,551	2,200,730
3	1,528,585	1,964,850
4	1,874,297	2,391,223
5	1,874,297	2,391,223
6	1,874,297	2,391,223
7	2,175,317	2,310,094
8	1,649,188	2,228,266
9	1,149,266	2,288,028
10	1,641,548	2,437,241
11	2,001,928	2,454,409
12	2,001,928	2,454,409
13	2,001,928	2,454,409
14	1,327,744	2,356,539
15	2,011,733	2,794,347
16	1,353,502	2,478,186
17	1,587,433	2,108,588
18	1,476,187	2,333,716
19	1,476,187	2,336,515
20	1,476,187	2,336,515
21	1,137,916	2,026,833
22	1,938,975	2,172,449
23	2,039,768	2,657,659
24	1,984,270	2,672,111
25	1,903,477	2,991,193
26	1,903,477	2,991,193
27	1,903,477	2,991,193
28	1,915,824	3,020,097
29	1,686,365	2,884,144
30	1,532,141	2,658,148
31		
AVERAGE DOLLAR DAYS	1,713,550 a/	

a/ **The prescribed bank balance for June was $1,747,512. This consisted of $1,630,752 in compensating balances for services, balances for uncollected funds of $122,661 and a deduction of $5,901 for June delayed deposit credit.**

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
June 2010
ATTACHMENT XVII

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

No. 1732

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on June 16, 2010, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services $1,630,752,000

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)	06/14/10	06/18/10	$ 1,888,386,000	$ 67,782,236,000	$ 4,055,150,000	$ 71,837,386,000
(2)	06/21/10	06/25/10	$ (4,204,700,000)	$ 63,577,536,000	$ 4,055,150,000	$ 67,632,686,000
(3)	06/28/10	07/02/10	$ (2,561,900,000)	$ 61,015,636,000	$ 4,055,150,000	$ 65,070,786,000
(4)	07/05/10	07/09/10	$ (1,079,800,000)	$ 59,935,836,000	$ 4,055,150,000	$ 63,990,986,000
(5)	07/12/10	07/16/10	$ 132,900,000	$ 60,068,736,000	$ 4,055,150,000	$ 64,123,886,000
(6)	07/19/10	07/23/10	$ 77,500,000	$ 60,146,236,000	$ 4,055,150,000	$ 64,201,386,000
(7)	07/26/10	07/30/10	$ (981,200,000)	$ 59,165,036,000	$ 4,055,150,000	$ 63,220,186,000
(8)	08/02/10	08/06/10	$ 107,618,000	$ 59,272,654,000	$ 4,055,150,000	$ 63,327,804,000
(9)	08/09/10	08/13/10	$ (20,300,000)	$ 59,252,354,000	$ 4,055,150,000	$ 63,307,504,000
(10)	08/16/10	08/20/10	$ 822,000,000	$ 60,074,354,000	$ 4,055,150,000	$ 64,129,504,000

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 $1,630,752,000.

POOLED MONEY INVESTMENT BOARD:

SIGNATURES ON FILE AT STO
Chairperson

Member

Member

Dated: June 16, 2010
* Government Code