

# INVESTMENT STATEMENT & INVESTMENT INTEREST INCOME AND CAPITAL GAINS

## INVESTMENT STATEMENT

| Fund / Account                                | January 1, 2012             | Purchased                   | Maturities & Sales          | Amortization             | January 31, 2012            |
|---|-----------------------------|-----------------------------|-----------------------------|--------------------------|-----------------------------|
| <b>Treasury &amp; Treasurer's Trust</b>       |                             |                             |                             |                          |                             |
| Investments (trade date basis)                | \$ 3,522,121,920.54         | \$ 8,714,648,941.46         | \$ 9,148,389,225.00         | \$ (1,305,369.48)        | \$ 3,087,076,267.52         |
| Reverse Repurchase Agreements                 | .....                       | .....                       | .....                       | .....                    | .....                       |
| Purchased Accrued Interest                    | 2,090,936.02                | 10,348,955.26               | 9,287,486.15                | .....                    | 3,152,405.13                |
| <b>Total Treasury &amp; Treasurer's Trust</b> | <b>\$ 3,524,212,856.56</b>  | <b>\$ 8,724,997,896.72</b>  | <b>\$ 9,157,676,711.15</b>  | <b>\$ (1,305,369.48)</b> | <b>\$ 3,090,228,672.65</b>  |
| <b>Local Government Investment Pool</b>       |                             |                             |                             |                          |                             |
| Investments (trade date basis)                | \$ 8,762,824,682.04         | \$ 18,651,187,112.97        | \$ 18,073,092,764.03        | \$ 78,251.11             | \$ 9,340,997,282.09         |
| Reverse Repurchase Agreements                 | .....                       | .....                       | .....                       | .....                    | .....                       |
| Purchased Accrued Interest                    | 211,822.12                  | 13,918.59                   | 7,132.39                    | .....                    | 218,608.32                  |
| <b>Total Local Government Investment Pool</b> | <b>\$ 8,763,036,504.16</b>  | <b>\$ 18,651,201,031.56</b> | <b>\$ 18,073,099,896.42</b> | <b>\$ 78,251.11</b>      | <b>\$ 9,341,215,890.41</b>  |
| <b>Total All Accounts</b>                     | <b>\$ 12,287,249,360.72</b> | <b>\$ 27,376,198,928.28</b> | <b>\$ 27,230,776,607.57</b> | <b>\$ (1,227,118.37)</b> | <b>\$ 12,431,444,563.06</b> |

## INVESTMENT INTEREST INCOME AND CAPITAL GAINS CURRENT MONTH AND FISCAL YEAR TO DATE COMPARISON

| Fund / Account                                | January 2012           | January 2011           | Fiscal Year 2012        | Fiscal Year 2011        |
|---|------------------------|------------------------|-------------------------|-------------------------|
| <b>Treasury &amp; Treasurer's Trust</b>       |                        |                        |                         |                         |
| Cash*   | \$ 3,412,689.89        | \$ 4,889,169.22        | \$ 28,438,608.52        | \$ 34,762,900.93        |
| Bank Fees                                     |                        |                        |                         |                         |
| Custody                                       | (3,450.77)             | (1,926.00)             | (19,140.74)             | (17,945.00)             |
| Other Treasury                                | (13,320.84)            | (13,640.26)            | (88,414.63)             | (136,544.61)            |
| Other Trust                                   | (13,496.88)            | (20,899.55)            | (57,287.62)             | (115,517.12)            |
| Total Bank Fees                               | \$ (30,268.49)         | \$ (36,465.81)         | \$ (164,842.99)         | \$ (270,006.73)         |
| Amortization                                  | (1,305,369.48)         | (698,621.50)           | (7,813,797.17)          | (5,565,141.82)          |
| Accrued Interest                              | 1,121,072.19           | (560,734.25)           | 2,400,582.36            | 1,314,129.16            |
| Unrealized Gains and Losses                   | 21,399.33              | .....                  | 158,018.75              | (406,240.00)            |
| <b>Total Treasury &amp; Treasurer's Trust</b> | <b>\$ 3,219,523.44</b> | <b>\$ 3,593,347.66</b> | <b>\$ 23,018,569.47</b> | <b>\$ 29,835,641.54</b> |
| <b>Local Government Investment Pool</b>       |                        |                        |                         |                         |
| Cash*   | \$ 1,004,169.87        | \$ 1,435,607.22        | \$ 9,167,798.86         | \$ 10,371,387.96        |
| Amortization                                  | 78,251.11              | 282,399.82             | 1,169,446.32            | 4,835,875.20            |
| Accrued Interest                              | 77,250.00              | 247,431.33             | (791,682.60)            | 173,341.73              |
| Unrealized Gains and Losses                   | .....                  | .....                  | .....                   | .....                   |
| <b>Total Local Government Investment Pool</b> | <b>\$ 1,159,670.98</b> | <b>\$ 1,965,438.37</b> | <b>\$ 9,545,562.58</b>  | <b>\$ 15,380,604.89</b> |
| <b>Total All Accounts</b>                     | <b>\$ 4,379,194.42</b> | <b>\$ 5,558,786.03</b> | <b>\$ 32,564,132.05</b> | <b>\$ 45,216,246.43</b> |

\* Balances include any expense for reverse repurchase buy-backs.