COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
500 WEST TEMPLE STREET, ROOM 462
LOS ANGELES, CALIFORNIA 90012
TELEPHONE: (213) 974-2139 FAX: (213) 626-1701

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

HOME PAGE
TTC.LACOUNTY.GOV

PROPERTY TAX PORTAL
LACOUNTYPROPERTYTAX.COM

May 29, 2015

TO: Mayor Michael D. Antonovich
Supervisor Hilda L. Solis
Supervisor Mark Ridley-Thomas
Supervisor Sheila Kuehl
Supervisor Don Knabe

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF APRIL 2015**

The Report of Investments for the month of April 2015 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of April 2015 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

Should you have any questions, please contact me directly or your staff may contact Ms. Nai-len Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

JK:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2015

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 2015

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI 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 APRIL 2015

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 APRIL 30, 2015

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 4/30/15		
At Cost	$ 27,699,309,897	$ 128,239,006
At Market	$ 27,690,762,458	$ 128,052,213
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	13.54%	0.00%
United States Government and Agency Obligations	49.63%	63.38%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	35.60%	0.00%
Municipal Obligations	0.13%	3.63%
Corporate and Deposit Notes	1.10%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	32.99%
1-60 days	42.32%	0.00%
61 days-1 year	20.58%	32.99%
Over 1 year	37.10%	67.01%
Weighted Average Days to Maturity	500	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 30, 2015

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 April 30, 2015:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	35.60%
Corporate and Deposit Notes	A-1+	P-1	0.61%
	AA-	Aa3	0.49%
Los Angeles County Securities	AA+	Aa2	0.13%
Negotiable Certificates of Deposit	A-1	P-1	13.54%
U.S. Agency Securities	AA+	Aaa	45.67%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.36%
U.S. Treasury Bills	AA+	Aaa	3.60%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	32.99%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.63%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	63.32%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

APRIL 30, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 4/30/15	$ 27,699,309,897
Market Value at 4/30/15	$ 27,690,762,458
Average Daily Balance	$ 26,724,592,963
Gains and Losses:	
For the Month	$ 188,654
For the Past 12 Months	$ 1,714,952
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 14,103,856
Earnings for the Past 12 Months	$ 176,379,510
Earnings Rate for the Month	0.64%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF APRIL 30, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	33,067,781.47	
Bank of the West - Concentration	$	36,279,626.25	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	51,121,983.87	(B)
Union Bank- Concentration	$	3,782,191.17	
Wells Fargo - Concentration	$	1,575,001.10	
Total Ledger Balance for all Banks	$	125,826,583.86	

(A) $33.275 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) $50.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR APRIL 2015
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 April 2015

Total Deposits	$ 7,862,908,950.82
Total Disbursements	$ 4,781,934,720.69
Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2015	1.11

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
May	$ 7,856,976,000.00	$ 1,965,600,000.00	$ 5,120,400,000.00	$ 4,702,176,000.00
June	$ 4,892,345,000.00	$ 2,119,800,000.00	$ 5,815,700,000.00	$ 5,898,621,000.00
July	$ 550,000,000.00	$ 3,119,700,000.00	$ 5,255,600,000.00	$ 4,312,721,000.00
August	$ 75,000,000.00	$ 2,756,200,000.00	$ 4,569,600,000.00	$ 2,574,321,000.00
September	$ 820,127,000.00	$ 2,717,200,000.00	$ 4,277,100,000.00	$ 1,834,548,000.00
October	$ 785,000,000.00	$ 4,040,900,000.00	$ 5,057,200,000.00	$ 1,603,248,000.00

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 a range between 1 and 2 years.

In April 2015, the Treasurer placed $565.456 million in the Bank of the West Money Market Plus Account and $293.125 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $33.275 million remained in the Bank of the West Money Market Plus Account and $50.000 million in the JP Morgan Chase Money Market Account. These accounts 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.

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 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR APRIL 2015
COMPLIANCE REPORT

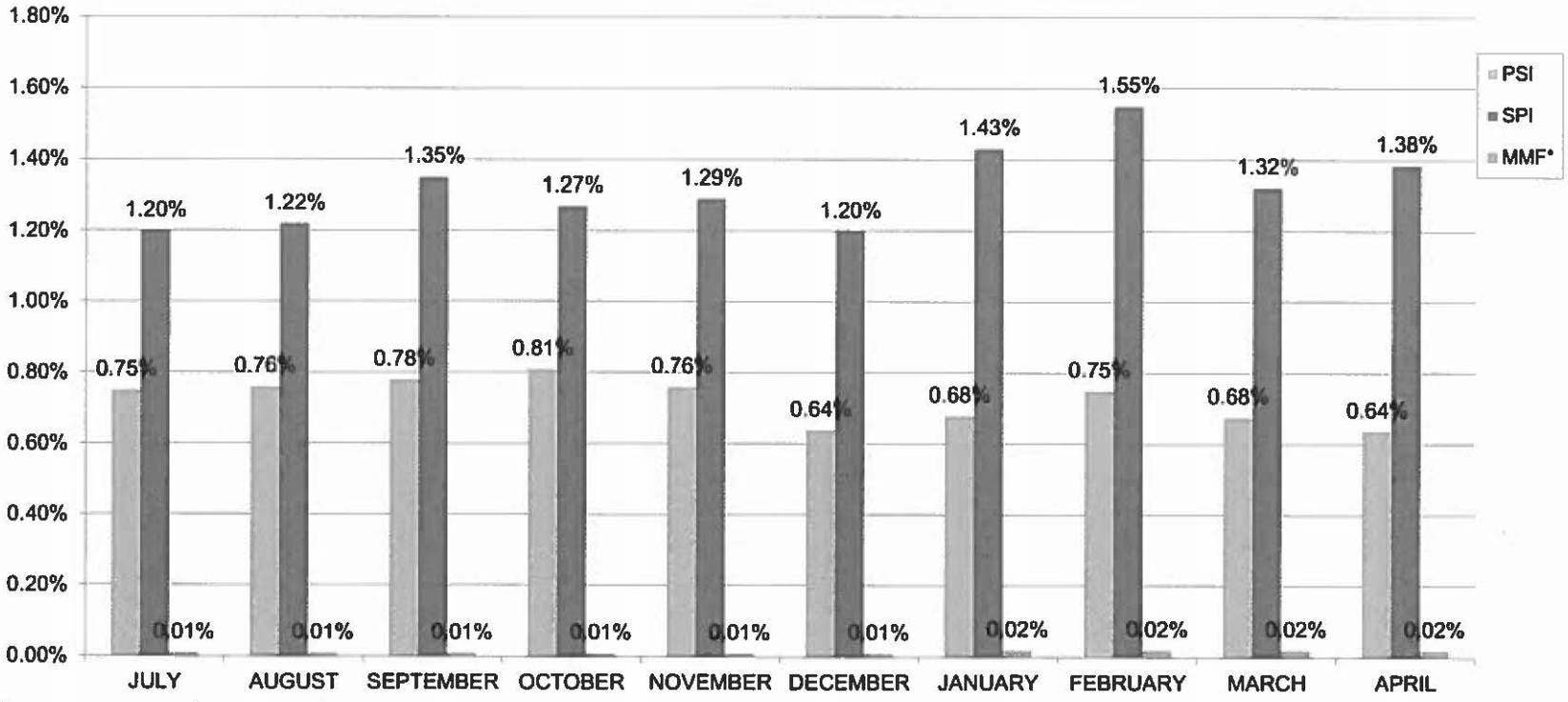
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 4/30/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
4/1/2015	24,807,375,671.73	128,436,164.62
4/2/2015	25,032,624,841.95	128,436,164.62
4/3/2015	24,697,625,855.84	128,436,164.62
4/4/2015	24,697,625,855.84	128,436,164.62
4/5/2015	24,471,681,501.00	128,436,164.62
4/6/2015	24,791,539,014.87	128,436,164.62
4/7/2015	26,055,930,908.84	128,436,164.62
4/8/2015	26,707,644,284.33	128,436,164.62
4/9/2015	26,810,755,799.04	128,436,164.62
4/10/2015	27,208,391,458.07	128,436,164.62
4/11/2015	27,208,391,458.07	128,436,164.62
4/12/2015	27,158,391,458.07	128,436,164.62
4/13/2015	27,378,336,171.96	128,436,164.62
4/14/2015	27,403,287,158.05	128,436,164.62
4/15/2015	27,487,274,618.50	128,464,920.52
4/16/2015	27,570,246,836.73	128,464,920.52
4/17/2015	27,745,198,964.52	128,238,920.52
4/18/2015	27,745,198,964.52	128,238,920.52
4/19/2015	27,745,198,964.52	128,238,920.52
4/20/2015	26,881,343,006.61	128,238,920.52
4/21/2015	26,912,780,305.42	128,238,920.52
4/22/2015	26,952,201,484.23	128,238,920.52
4/23/2015	26,935,430,513.41	128,238,920.52
4/24/2015	26,825,412,349.51	128,238,920.52
4/25/2015	26,825,412,349.51	128,238,920.52
4/26/2015	26,825,412,349.51	128,238,920.52
4/27/2015	27,136,375,525.47	128,238,920.52
4/28/2015	27,984,600,956.56	128,238,920.52
4/29/2015	28,036,790,363.76	128,238,920.52
4/30/2015	27,699,309,897.49	128,239,005.95
	26,724,592,962.93	**128,346,037.28**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2014-15
ATTACHMENT IV



* Source: Money Fund Report as of May 22, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 4/30/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,514,541	$145,902
Gains (Losses) on Sales of Non-Trading Securities.	188,654	0
Gains (Losses) on Sales of Trading Securities.		0
Amortization/Accretion	1,400,661	85
Prior Accrual Adjustment	0	0
Total Revenues	$14,103,856	$145,987
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,408
	$0	$3,408
NET INCOME	$14,103,856	$142,579

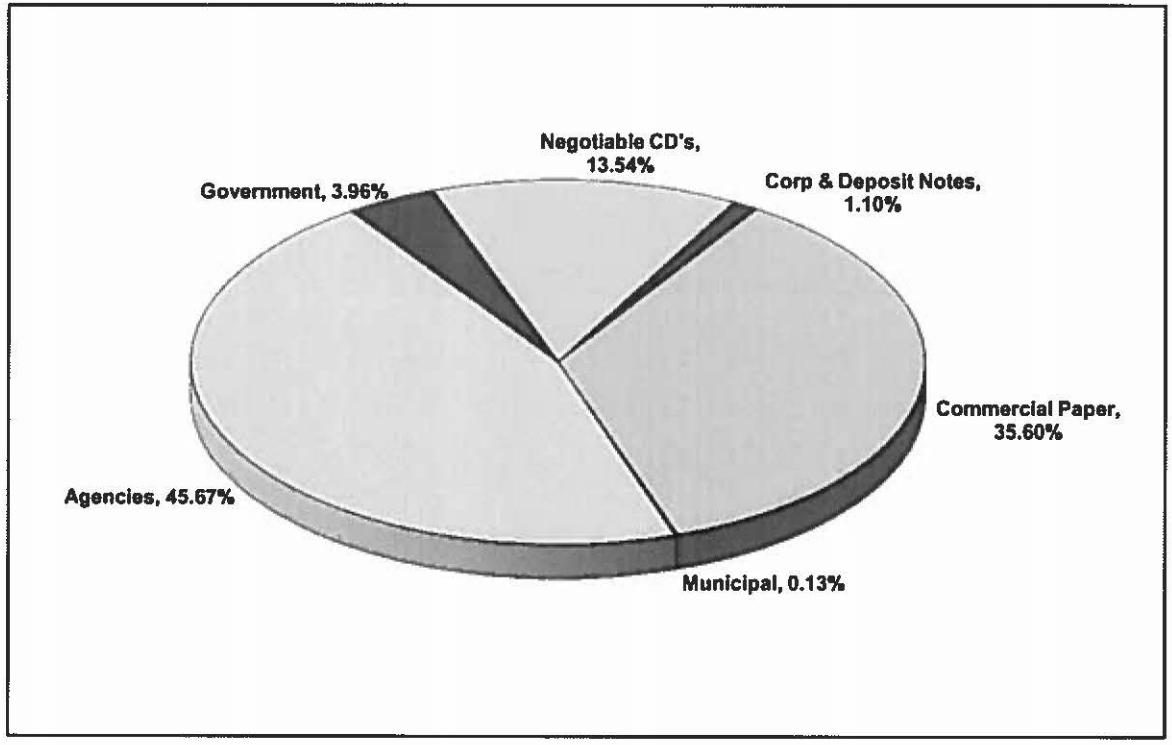
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of April 30, 2015
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.59%	
Los Angeles County and Related Entities	46.00%	
Consolidated Sanitation Districts		2.23%
Metropolitan Transportation Authority		1.16%
Miscellaneous Agencies Pooled Investments		2.11%
South Coast Air Quality Management District		1.71%
Miscellaneous		0.01%
Subtotal	91.59%	7.22%
County Bond Proceeds and Repayment Funds		1.19%
Grand Total	91.59%	8.41%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF APRIL 2015
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,750,009
Corp & Deposit Notes	304,990
Bankers Acceptance	-
Commercial Paper	9,859,191
Municipal	37,000
Agencies	12,650,031
Other	-
Government	1,098,089
Total	$ 27,699,310

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: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/01/15	98265	CANCARA ASSET	0.1600	05/05/15	50,000,000.00	49,992,444.44	0.00	CITI	BLAYBV
NTRD	CPD	04/01/15	98266	AUTOBAHN FUNI	0.1300	05/06/15	30,000,000.00	29,996,208.33	0.00	CITI	LOOP
NTRD	CPD	04/01/15	98267	AUTOBAHN FUNI	0.1300	05/06/15	25,000,000.00	24,996,840.28	0.00	CITI	LOOP
NTRD	CPD	04/01/15	98268	ATLANTIC ASSET	0.1350	05/11/15	25,000,000.00	24,996,250.00	0.00	CITI	MS
NTRD	CPD	04/01/15	98269	CANCARA ASSET	0.1700	05/11/15	50,000,000.00	49,990,555.56	0.00	CITI	MS
NTRD	CPD	04/01/15	98270	CREDIT AGRICOL	0.1200	05/12/15	25,000,000.00	24,996,583.33	0.00	CITI	MFR
NTRD	CPD	04/01/15	98271	CREDIT AGRICOL	0.1200	05/14/15	50,000,000.00	49,992,833.33	0.00	CITI	MFR
NTRD	CPD	04/02/15	98276	AUTOBAHN FUNI	0.1400	05/05/15	30,000,000.00	29,996,150.00	0.00	CITI	MS
NTRD	CPD	04/02/15	98277	CANCARA ASSET	0.1700	05/07/15	50,000,000.00	49,991,736.11	0.00	CITI	MS
NTRD	CPD	04/02/15	98278	CREDIT AGRICOL	0.1200	05/11/15	50,000,000.00	49,993,500.00	0.00	CITI	MFR
NTRD	CPD	04/02/15	98279	ATLANTIC ASSET	0.1300	05/12/15	50,000,000.00	49,992,777.78	0.00	CITI	LOOP
NTRD	CPD	04/02/15	98280	ATLANTIC ASSET	0.1300	05/15/15	50,000,000.00	49,992,236.11	0.00	CITI	JPM
NTRD	CPD	04/02/15	98282	NATIXIS NY BRAN	0.1300	04/24/15	50,000,000.00	49,996,027.78	0.00	CITI	JPM
NTRD	CPD	04/02/15	98284	BARTON CAPITAL	0.1100	04/16/15	25,002,000.00	25,000,930.47	0.00	CITI	MS
NTRD	CPD	04/02/15	98291	BARTON CAPITAL	0.2200	07/02/15	30,823,000.00	30,805,858.99	0.00	CITI	BLAYBV
NTRD	CPD	04/06/15	98285	ALPINE SECURITI	0.2000	06/05/15	50,000,000.00	49,983,333.33	0.00	CITI	CRSU
NTRD	CPD	04/06/15	98286	ALPINE SECURITI	0.2000	06/05/15	50,000,000.00	49,983,333.33	0.00	CITI	CRSU
NTRD	CPD	04/06/15	98296	ALPINE SECURITI	0.1400	05/07/15	50,000,000.00	49,993,972.22	0.00	CITI	BLAYBV
NTRD	CPD	04/06/15	98297	ATLANTIC ASSET	0.1300	05/08/15	50,000,000.00	49,994,222.22	0.00	CITI	MS
NTRD	CPD	04/06/15	98298	CREDIT AGRICOL	0.1200	05/19/15	50,000,000.00	49,992,833.33	0.00	CITI	MFR
NTRD	CPD	04/06/15	98299	CREDIT AGRICOL	0.1200	05/20/15	50,000,000.00	49,992,666.67	0.00	CITI	MFR
NTRD	CPD	04/06/15	98300	AUTOBAHN FUNI	0.1400	05/11/15	50,000,000.00	49,993,194.44	0.00	CITI	MS
NTRD	CPD	04/06/15	98305	CREDIT AGRICOL	0.1200	05/15/15	50,000,000.00	49,993,500.00	0.00	CITI	MFR
NTRD	CPD	04/07/15	98306	AUTOBAHN FUNI	0.1400	05/12/15	50,000,000.00	49,993,194.44	0.00	CITI	CRSU
NTRD	CPD	04/07/15	98307	ATLANTIC ASSET	0.1300	05/12/15	50,000,000.00	49,993,680.56	0.00	CITI	JPM
NTRD	CPD	04/07/15	98308	ALPINE SECURITI	0.2000	06/08/15	50,000,000.00	49,982,777.78	0.00	CITI	BLAYBV
NTRD	CPD	04/07/15	98310	CANCARA ASSET	0.1700	05/18/15	30,000,000.00	29,994,191.67	0.00	CITI	MS
NTRD	CPD	04/07/15	98311	SALISBURY REC C	0.2000	06/09/15	50,000,000.00	49,982,500.00	0.00	CITI	MFR
NTRD	CPD	04/07/15	98313	ATLANTIC ASSET	0.1300	05/14/15	50,000,000.00	49,993,319.44	0.00	CITI	MS
NTRD	CPD	04/07/15	98316	NATIXIS NY BRAN	0.1300	05/13/15	50,000,000.00	49,993,500.00	0.00	CITI	MS
NTRD	CPD	04/07/15	98317	CREDIT AGRICOL	0.1200	05/13/15	50,000,000.00	49,994,000.00	0.00	CITI	MFR
NTRD	CPD	04/07/15	98318	ABBEY NATIONAI	0.1400	06/01/15	50,000,000.00	49,989,305.56	0.00	CITI	MFR
NTRD	CPD	04/07/15	98321	SHEFFIELD RECEI	0.2000	06/08/15	50,000,000.00	49,982,777.78	0.00	CITI	MS
NTRD	CPD	04/07/15	98323	SALISBURY REC C	0.2000	06/08/15	50,000,000.00	49,982,777.78	0.00	CITI	MS
NTRD	CPD	04/07/15	98334	CREDIT AGRICOL	0.1200	05/29/15	50,000,000.00	49,991,333.33	0.00	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/07/15	98335	CREDIT AGRICOL	0.1200	05/21/15	50,000,000.00	49,992,666.67	0.00	CITI	MFR
NTRD	CPD	04/07/15	98336	CREDIT AGRICOL	0.1200	05/22/15	50,000,000.00	49,992,500.00	0.00	CITI	MFR
NTRD	CPD	04/07/15	98338	CREDIT AGRICOL	0.1200	05/19/15	50,000,000.00	49,993,000.00	0.00	CITI	MFR
NTRD	CPD	04/07/15	98339	ALPINE SECURITI	0.2000	06/12/15	50,000,000.00	49,981,666.67	0.00	CITI	CRSU
NTRD	CPD	04/07/15	98340	ALPINE SECURITI	0.2000	06/05/15	50,000,000.00	49,983,611.11	0.00	CITI	CRSU
NTRD	CPD	04/08/15	98351	CREDIT AGRICOL	0.1200	05/15/15	50,000,000.00	49,993,833.33	0.00	CITI	MFR
NTRD	CPD	04/08/15	98352	CREDIT AGRICOL	0.1200	05/18/15	50,000,000.00	49,993,333.33	0.00	CITI	MFR
NTRD	CPD	04/08/15	98353	CREDIT AGRICOL	0.1200	05/21/15	50,000,000.00	49,992,833.33	0.00	CITI	MFR
NTRD	CPD	04/08/15	98354	AUTOBAHN FUNI	0.1400	05/14/15	42,500,000.00	42,494,050.00	0.00	CITI	BLAYBV
NTRD	CPD	04/08/15	98355	CANCARA ASSET	0.1700	05/22/15	35,000,000.00	34,992,727.78	0.00	CITI	BLAYBV
NTRD	CPD	04/08/15	98356	SHEFFIELD RECEI	0.2000	06/09/15	40,000,000.00	39,986,222.22	0.00	CITI	MS
NTRD	CPD	04/08/15	98345	NATIXIS NY BRAN	0.1300	04/20/15	50,000,000.00	49,997,833.33	0.00	CITI	BLAYBV
NTRD	CPD	04/08/15	98346	NATIXIS NY BRAN	0.1300	04/24/15	50,000,000.00	49,997,111.11	0.00	CITI	BLAYBV
NTRD	CPD	04/08/15	98347	ABBEY NATIONAI	0.1300	06/01/15	50,000,000.00	49,990,250.00	0.00	CITI	MFR
NTRD	CPD	04/08/15	98348	ATLANTIC ASSET	0.1300	05/20/15	50,000,000.00	49,992,416.67	0.00	CITI	MS
NTRD	CPD	04/08/15	98349	CANCARA ASSET	0.1700	05/14/15	25,000,000.00	24,995,750.00	0.00	CITI	MS
NTRD	CPD	04/08/15	98363	CREDIT AGRICOL	0.1200	05/19/15	50,000,000.00	49,993,166.67	0.00	CITI	MFR
NTRD	CPD	04/08/15	98364	CREDIT AGRICOL	0.1200	05/19/15	25,000,000.00	24,996,583.33	0.00	CITI	MFR
NTRD	CPD	04/09/15	98368	CANCARA ASSET	0.1700	05/20/15	30,000,000.00	29,994,191.67	0.00	CITI	JPM
NTRD	CPD	04/09/15	98369	SHEFFIELD RECEI	0.1800	05/20/15	25,000,000.00	24,994,875.00	0.00	CITI	MS
NTRD	CPD	04/09/15	98370	ABBEY NATIONAI	0.1400	06/02/15	50,000,000.00	49,989,500.00	0.00	CITI	MFR
NTRD	CPD	04/09/15	98371	TOYOTA MOTOR	0.1100	06/09/15	28,000,000.00	27,994,781.11	0.00	CITI	TFS
NTRD	CPD	04/09/15	98372	ALPINE SECURITI	0.2000	06/05/15	50,000,000.00	49,984,166.67	0.00	CITI	CRSU
NTRD	CPD	04/09/15	98373	BARTON CAPITAL	0.2200	07/02/15	44,177,000.00	44,154,322.47	0.00	CITI	BLAYBV
NTRD	CPD	04/09/15	98357	SHEFFIELD RECEI	0.2000	05/29/15	25,000,000.00	24,993,055.56	0.00	CITI	MS
NTRD	CPD	04/10/15	98379	ALPINE SECURITI	0.2000	06/04/15	50,000,000.00	49,984,722.22	0.00	CITI	CRSU
NTRD	CPD	04/10/15	98380	CANCARA ASSET	0.1700	05/20/15	50,000,000.00	49,990,555.56	0.00	CITI	MS
NTRD	CPD	04/10/15	98381	AUTOBAHN FUNI	0.1400	05/12/15	50,000,000.00	49,993,777.78	0.00	CITI	MS
NTRD	CPD	04/10/15	98382	SALISBURY REC C	0.1800	05/20/15	50,000,000.00	49,990,000.00	0.00	CITI	BLAYBV
NTRD	CPD	04/10/15	98383	ATLANTIC ASSET	0.1300	05/20/15	50,000,000.00	49,992,777.78	0.00	CITI	JPM
NTRD	CPD	04/10/15	98384	ALPINE SECURITI	0.2000	06/10/15	50,000,000.00	49,983,055.56	0.00	CITI	LOOP
NTRD	CPD	04/10/15	98385	ATLANTIC ASSET	0.1300	05/19/15	50,000,000.00	49,992,958.33	0.00	CITI	MS
NTRD	CPD	04/10/15	98386	CANCARA ASSET	0.1800	06/01/15	25,000,000.00	24,993,500.00	0.00	CITI	BLAYBV
NTRD	CPD	04/10/15	98387	NATIXIS NY BRAN	0.1300	04/22/15	50,000,000.00	49,997,833.33	0.00	CITI	JPM
NTRD	CPD	04/10/15	98391	CREDIT AGRICOL	0.1200	05/18/15	50,000,000.00	49,993,666.67	0.00	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/10/15	98393	ABBEY NATIONAI	0.1300	06/01/15	50,000,000.00	49,990,611.11	0.00	CITI	MFR
NTRD	CPD	04/13/15	98395	CANCARA ASSET	0.1800	05/29/15	50,000,000.00	49,988,500.00	0.00	CITI	JPM
NTRD	CPD	04/13/15	98396	SHEFFIELD RECEI	0.1800	05/18/15	50,000,000.00	49,991,250.00	0.00	CITI	BLAYBV
NTRD	CPD	04/13/15	98397	CANCARA ASSET	0.1600	05/22/15	20,000,000.00	19,996,533.33	0.00	CITI	LOOP
NTRD	CPD	04/13/15	98398	AUTOBAHN FUNI	0.1200	05/20/15	50,000,000.00	49,993,833.33	0.00	CITI	LOOP
NTRD	CPD	04/13/15	98399	ABBEY NATIONAI	0.1500	06/01/15	50,000,000.00	49,989,791.67	0.00	CITI	MFR
NTRD	CPD	04/13/15	98400	CREDIT AGRICOL	0.1200	05/20/15	50,000,000.00	49,993,833.33	0.00	CITI	MFR
NTRD	CPD	04/13/15	98401	ATLANTIC ASSET	0.1400	05/29/15	50,000,000.00	49,991,055.56	0.00	CITI	MS
NTRD	CPD	04/13/15	98402	SALISBURY REC C	0.1800	05/19/15	50,000,000.00	49,991,000.00	0.00	CITI	MS
NTRD	CPD	04/14/15	98412	ALPINE SECURITI	0.1900	06/01/15	50,000,000.00	49,987,333.33	0.00	CITI	CRSU
NTRD	CPD	04/14/15	98407	ALPINE SECURITI	0.2000	06/04/15	50,000,000.00	49,985,833.33	0.00	CITI	CRSU
NTRD	CPD	04/14/15	98408	ALPINE SECURITI	0.2000	06/02/15	50,000,000.00	49,986,388.89	0.00	CITI	BLAYBV
NTRD	CPD	04/14/15	98409	NATIXIS NY BRAN	0.1300	04/23/15	50,000,000.00	49,998,375.00	0.00	CITI	JPM
NTRD	CPD	04/14/15	98410	CREDIT AGRICOL	0.1300	05/22/15	50,000,000.00	49,993,138.89	0.00	CITI	JPM
NTRD	CPD	04/14/15	98414	SALISBURY REC C	0.2000	06/17/15	50,000,000.00	49,982,222.22	0.00	CITI	MFR
NTRD	CPD	04/15/15	98415	ALPINE SECURITI	0.1900	06/01/15	50,000,000.00	49,987,597.22	0.00	CITI	CRSU
NTRD	CPD	04/15/15	98418	AUTOBAHN FUNI	0.1400	05/21/15	50,000,000.00	49,993,000.00	0.00	CITI	CRSU
NTRD	CPD	04/15/15	98419	CANCARA ASSET	0.1800	06/01/15	50,000,000.00	49,988,250.00	0.00	CITI	JPM
NTRD	CPD	04/15/15	98420	SHEFFIELD RECEI	0.1800	05/20/15	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	04/15/15	98421	REGENCY MARKE	0.1500	05/15/15	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	04/15/15	98422	REGENCY MARKE	0.1500	05/15/15	3,396,000.00	3,395,575.50	0.00	CITI	MS
NTRD	CPD	04/15/15	98423	SHEFFIELD RECEI	0.1800	05/20/15	25,000,000.00	24,995,625.00	0.00	CITI	BLAYBV
NTRD	CPD	04/15/15	98424	AUTOBAHN FUNI	0.1400	05/22/15	50,000,000.00	49,992,805.56	0.00	CITI	BLAYBV
NTRD	CPD	04/15/15	98425	ALPINE SECURITI	0.1900	06/03/15	50,000,000.00	49,987,069.44	0.00	CITI	CRSU
NTRD	CPD	04/15/15	98426	ALPINE SECURITI	0.1900	06/03/15	25,000,000.00	24,993,534.72	0.00	CITI	CRSU
NTRD	CPD	04/15/15	98427	SHEFFIELD RECEI	0.1800	05/29/15	50,000,000.00	49,989,000.00	0.00	CITI	BLAYBV
NTRD	CPD	04/16/15	98430	CANCARA ASSET	0.1700	05/22/15	50,000,000.00	49,991,500.00	0.00	CITI	BLAYBV
NTRD	CPD	04/16/15	98431	ALPINE SECURITI	0.1900	06/02/15	50,000,000.00	49,987,597.22	0.00	CITI	CRSU
NTRD	CPD	04/16/15	98432	ATLANTIC ASSET	0.1800	06/10/15	25,000,000.00	24,993,125.00	0.00	CITI	LOOP
NTRD	CPD	04/16/15	98433	CANCARA ASSET	0.1700	05/21/15	50,000,000.00	49,991,736.11	0.00	CITI	JPM
NTRD	CPD	04/16/15	98434	SHEFFIELD RECEI	0.1800	05/20/15	25,000,000.00	24,995,750.00	0.00	CITI	MS
NTRD	CPD	04/16/15	98435	SALISBURY REC C	0.1800	05/22/15	50,000,000.00	49,991,000.00	0.00	CITI	BLAYBV
NTRD	CPD	04/16/15	98436	SALISBURY REC C	0.2000	06/19/15	50,000,000.00	49,982,222.22	0.00	CITI	MFR
NTRD	CPD	04/16/15	98437	ABBEY NATIONAI	0.1300	06/05/15	50,000,000.00	49,990,972.22	0.00	CITI	MFR
NTRD	CPD	04/16/15	98438	BARTON CAPITAI	0.1400	05/15/15	47,329,000.00	47,323,662.34	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/17/15	98439	AUTOBAHN FUNI	0.1400	05/21/15	50,000,000.00	49,993,388.89	0.00	CITI	BLAYBV
NTRD	CPD	04/17/15	98445	SHEFFIELD RECEI	0.1800	05/27/15	25,000,000.00	24,995,000.00	0.00	CITI	BLAYBV
NTRD	CPD	04/17/15	98446	AUTOBAHN FUNI	0.1400	05/26/15	50,000,000.00	49,992,416.67	0.00	CITI	MS
NTRD	CPD	04/17/15	98447	AUTOBAHN FUNI	0.1400	05/26/15	15,000,000.00	14,997,725.00	0.00	CITI	MS
NTRD	CPD	04/17/15	98448	SALISBURY REC C	0.1800	05/29/15	50,000,000.00	49,989,500.00	0.00	CITI	BLAYBV
NTRD	CPD	04/17/15	98449	ALPINE SECURITI.	0.1900	06/11/15	25,000,000.00	24,992,743.06	0.00	CITI	CRSU
NTRD	CPD	04/17/15	98450	CANCARA ASSET	0.1700	05/28/15	25,000,000.00	24,995,159.72	0.00	CITI	MS
NTRD	CPD	04/17/15	98451	SHEFFIELD RECEI	0.1800	05/29/15	50,000,000.00	49,989,500.00	0.00	CITI	MS
NTRD	CPD	04/17/15	98454	ATLANTIC ASSET	0.1400	06/01/15	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	04/20/15	98458	SALISBURY REC C	0.1800	05/29/15	25,000,000.00	24,995,125.00	0.00	CITI	MS
NTRD	CPD	04/20/15	98459	REGENCY MARKE	0.1500	05/20/15	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	04/20/15	98460	BARTON CAPITAI	0.1800	06/22/15	25,000,000.00	24,992,125.00	0.00	CITI	MS
NTRD	CPD	04/20/15	98462	NATIXIS NY BRAN	0.1300	05/13/15	21,000,000.00	20,998,255.83	0.00	CITI	JPM
NTRD	CPD	04/21/15	98465	ATLANTIC ASSET	0.1700	06/10/15	25,000,000.00	24,994,097.22	0.00	CITI	LOOP
NTRD	CPD	04/21/15	98466	ATLANTIC ASSET	0.1300	05/28/15	50,000,000.00	49,993,319.44	0.00	CITI	MS
NTRD	CPD	04/21/15	98468	SALISBURY REC C	0.2100	06/11/15	50,000,000.00	49,985,125.00	0.00	CITI	MS
NTRD	CPD	04/21/15	98461	BARTON CAPITAI	0.1800	06/22/15	25,000,000.00	24,992,250.00	0.00	CITI	MS
NTRD	CPD	04/21/15	98472	ATLANTIC ASSET	0.1400	06/03/15	35,300,000.00	35,294,097.06	0.00	CITI	MS
NTRD	CPD	04/22/15	98474	AUTOBAHN FUNI	0.1400	05/28/15	50,000,000.00	49,993,000.00	0.00	CITI	CRSU
NTRD	CPD	04/22/15	98475	BARTON CAPITAI	0.1400	05/26/15	35,000,000.00	34,995,372.22	0.00	CITI	BLAYBV
NTRD	CPD	04/22/15	98478	SALISBURY REC C	0.2100	06/15/15	50,000,000.00	49,984,250.00	0.00	CITI	MS
NTRD	CPD	04/22/15	98479	ALPINE SECURITI.	0.1800	06/08/15	50,000,000.00	49,988,250.00	0.00	CITI	KEYBANC
NTRD	CPD	04/22/15	98480	ALPINE SECURITI.	0.1800	06/11/15	50,000,000.00	49,987,500.00	0.00	CITI	KEYBANC
NTRD	CPD	04/22/15	98470	SHEFFIELD RECEI	0.1700	06/01/15	50,000,000.00	49,990,555.56	0.00	CITI	BLAYBV
NTRD	CPD	04/23/15	98483	ATLANTIC ASSET	0.1300	05/28/15	50,000,000.00	49,993,680.56	0.00	CITI	JPM
NTRD	CPD	04/23/15	98484	BARTON CAPITAI	0.1400	06/01/15	35,000,000.00	34,994,691.67	0.00	CITI	BLAYBV
NTRD	CPD	04/23/15	98485	BARTON CAPITAI	0.1400	05/29/15	40,000,000.00	39,994,400.00	0.00	CITI	CRSU
NTRD	CPD	04/23/15	98486	ABBEY NATIONAI	0.1700	06/24/15	50,000,000.00	49,985,361.11	0.00	CITI	MFR
NTRD	CPD	04/23/15	98488	SHEFFIELD RECEI	0.2100	06/15/15	25,000,000.00	24,992,270.83	0.00	CITI	MS
NTRD	CPD	04/24/15	98489	CANCARA ASSET	0.1600	05/26/15	50,000,000.00	49,992,888.89	0.00	CITI	JPM
NTRD	CPD	04/24/15	98490	AUTOBAHN FUNI	0.1400	06/01/15	40,000,000.00	39,994,088.89	0.00	CITI	MS
NTRD	CPD	04/24/15	98491	ALPINE SECURITI.	0.2200	06/23/15	25,000,000.00	24,990,833.33	0.00	CITI	CRSU
NTRD	CPD	04/24/15	98492	CANCARA ASSET	0.1600	05/27/15	25,000,000.00	24,996,333.33	0.00	CITI	MS
NTRD	CPD	04/24/15	98493	CANCARA ASSET	0.1600	06/01/15	50,000,000.00	49,991,555.56	0.00	CITI	BLAYBV
NTRD	CPD	04/24/15	98494	SALISBURY REC C	0.2100	06/29/15	40,000,000.00	39,984,600.00	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/24/15	98477	CANCARA ASSET	0.1600	05/27/15	50,000,000.00	49,992,666.67	0.00	CITI	MS
NTRD	CPD	04/27/15	98496	SALISBURY REC C	0.1800	06/05/15	50,000,000.00	49,990,250.00	0.00	CITI	BLAYBV
NTRD	CPD	04/27/15	98497	CANCARA ASSET	0.1700	06/01/15	45,000,000.00	44,992,562.50	0.00	CITI	JPM
NTRD	CPD	04/27/15	98498	ALPINE SECURITI	0.1900	06/08/15	50,000,000.00	49,988,916.67	0.00	CITI	LOOP
NTRD	CPD	04/27/15	98499	SALISBURY REC C	0.1800	06/01/15	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	04/27/15	98500	BARTON CAPITAL	0.1800	06/22/15	45,000,000.00	44,987,400.00	0.00	CITI	CRSU
NTRD	CPD	04/27/15	98501	ABBEY NATIONAI	0.1700	06/26/15	50,000,000.00	49,985,833.33	0.00	CITI	MFR
NTRD	CPD	04/27/15	98502	REGENCY MARKE	0.1500	05/26/15	31,000,000.00	30,996,254.17	0.00	CITI	MS
NTRD	CPD	04/27/15	98504	ATLANTIC ASSET	0.1300	06/03/15	50,000,000.00	49,993,319.44	0.00	CITI	JPM
NTRD	CPD	04/27/15	98505	ALPINE SECURITI	0.1900	06/15/15	30,000,000.00	29,992,241.67	0.00	CITI	CRSU
NTRD	CPD	04/27/15	98506	ABBEY NATIONAI	0.1700	06/30/15	50,000,000.00	49,984,888.89	0.00	CITI	MFR
NTRD	CPD	04/27/15	98507	BARTON CAPITAL	0.1800	06/22/15	20,000,000.00	19,994,400.00	0.00	CITI	MS
NTRD	CPD	04/28/15	98511	AUTOBAHN FUNI	0.1400	06/01/15	50,000,000.00	49,993,388.89	0.00	CITI	BLAYBV
NTRD	CPD	04/28/15	98512	CANCARA ASSET	0.2000	06/23/15	40,000,000.00	39,987,555.56	0.00	CITI	BLAYBV
NTRD	CPD	04/28/15	98513	CANCARA ASSET	0.1600	06/04/15	40,000,000.00	39,993,422.22	0.00	CITI	LOOP
NTRD	CPD	04/28/15	98514	SHEFFIELD RECEI	0.2100	06/19/15	50,000,000.00	49,984,833.33	0.00	CITI	MS
NTRD	CPD	04/28/15	98515	BARTON CAPITAL	0.1800	06/25/15	50,000,000.00	49,985,500.00	0.00	CITI	MS
NTRD	CPD	04/28/15	98516	ALPINE SECURITI	0.1900	06/09/15	50,000,000.00	49,988,916.67	0.00	CITI	CRSU
NTRD	CPD	04/28/15	98518	ABBEY NATIONAI	0.1200	06/05/15	50,000,000.00	49,993,666.67	0.00	CITI	MFR
NTRD	CPD	04/28/15	98519	ABBEY NATIONAI	0.1700	06/30/15	50,000,000.00	49,985,125.00	0.00	CITI	RBCCM
NTRD	CPD	04/28/15	98520	SALISBURY REC C	0.2000	06/30/15	50,000,000.00	49,982,500.00	0.00	CITI	MFR
NTRD	CPD	04/28/15	98527	ATLANTIC ASSET	0.1300	06/05/15	50,000,000.00	49,993,138.89	0.00	CITI	BLAYBV
NTRD	CPD	04/28/15	98522	SALISBURY REC C	0.1900	06/15/15	50,000,000.00	49,987,333.33	0.00	CITI	BCI
NTRD	CPD	04/28/15	98532	ATLANTIC ASSET	0.1400	05/26/15	24,000,000.00	23,997,386.67	0.00	CITI	MS
NTRD	CPD	04/29/15	98533	ATLANTIC ASSET	0.1300	05/26/15	20,000,000.00	19,998,050.00	0.00	CITI	MS
NTRD	CPD	04/29/15	98535	CANCARA ASSET	0.1700	06/05/15	25,000,000.00	24,995,631.94	0.00	CITI	BLAYBV
NTRD	CPD	04/29/15	98536	AUTOBAHN FUNI	0.1400	06/01/15	50,000,000.00	49,993,583.33	0.00	CITI	CRSU
NTRD	CPD	04/29/15	98537	SALISBURY REC C	0.1800	06/05/15	50,000,000.00	49,990,750.00	0.00	CITI	BLAYBV
NTRD	CPD	04/29/15	98538	REGENCY MARKE	0.1500	05/29/15	32,198,000.00	32,193,975.25	0.00	CITI	MS
NTRD	CPD	04/29/15	98540	SALISBURY REC C	0.2000	06/25/15	50,000,000.00	49,984,166.67	0.00	CITI	MFR
NTRD	CPD	04/30/15	98543	AUTOBAHN FUNI	0.1400	06/01/15	25,000,000.00	24,996,888.89	0.00	CITI	BLAYBV
NTRD	CPD	04/30/15	98544	SALISBURY REC C	0.1800	06/10/15	50,000,000.00	49,989,750.00	0.00	CITI	BLAYBV
NTRD	CPD	04/30/15	98545	ATLANTIC ASSET	0.1300	06/01/15	50,000,000.00	49,994,222.22	0.00	CITI	JPM
NTRD	CPD	04/30/15	98546	ALPINE SECURITI	0.1900	06/10/15	35,000,000.00	34,992,426.39	0.00	CITI	LOOP
NTRD	CPD	04/30/15	98547	SHEFFIELD RECEI	0.2100	06/18/15	50,000,000.00	49,985,708.33	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	04/30/15	98548	ALPINE SECURITI	0.1900	06/15/15	50,000,000.00	49,987,861.11	0.00	CITI	MFR
	CPD Total						7,609,725,000.00	7,608,213,588.73	0.00		
NTRD	FFCB	04/08/15	98314	FFCB 1.45 (CALLA	1.4500	01/08/19	25,000,000.00	24,998,750.00	0.00	CITI	MS
NTRD	FFCB	04/09/15	98312	FFCB 1.53 (CALLA	1.5300	04/09/19	24,000,000.00	24,000,000.00	0.00	CITI	TULL
NTRD	FFCB	04/09/15	98366	FFCB 1.53 (CALLA	1.5300	04/09/19	26,000,000.00	26,000,000.00	0.00	CITI	SNC
NTRD	FFCB	04/14/15	98309	FFCB 1.39 (CALLA	1.3900	01/14/19	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	FFCB	04/15/15	98417	FFCB 1.55 (CALLA	1.5500	01/24/20	30,745,000.00	30,653,072.45	107,223.19	CITI	MS
NTRD	FFCB	04/20/15	98394	FFCB 1.23 (CALLA	1.2300	07/20/18	40,000,000.00	39,974,680.00	0.00	CITI	SUN
NTRD	FFCB	04/22/15	98375	FFCB 1.48 (CALLA	1.4800	04/22/19	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
NTRD	FFCB	04/22/15	98444	FFCB 1.39 (CALLA	1.3900	01/14/19	30,000,000.00	30,000,000.00	9,266.67	CITI	RWB
NTRD	FFCB	04/23/15	98405	FFCB 1.48 (CALLA	1.4800	04/22/19	33,245,000.00	33,245,000.00	1,366.74	CITI	LOOP
NTRD	FFCB	04/27/15	98455	FFCB 1.68 (CALLA	1.6800	04/27/20	40,000,000.00	39,970,000.00	0.00	CITI	SNC
	FFCB Total						298,990,000.00	298,841,502.45	117,856.60		
NTRD	FHLB	04/28/15	98523	FHLB 0.75	0.7500	09/08/17	50,000,000.00	50,000,000.00	52,083.33	CITI	RWB
NTRD	FHLB	04/28/15	98524	FHLB 0.75	0.7500	09/08/17	18,055,000.00	18,055,000.00	18,807.29	CITI	RWB
NTRD	FHLB	04/30/15	98377	FHLB 1.50 (CALLA	1.5000	04/30/19	25,000,000.00	25,000,000.00	0.00	CITI	MISC
	FHLB Total						93,055,000.00	93,055,000.00	70,890.62		
NTRD	FHLD	04/06/15	98301	FHLB D/N	0.1450	10/02/15	50,000,000.00	49,963,951.39	0.00	CITI	MS
NTRD	FHLD	04/06/15	98302	FHLB D/N	0.1450	10/02/15	50,000,000.00	49,963,951.39	0.00	CITI	MS
NTRD	FHLD	04/10/15	98388	FHLB D/N	0.1500	10/09/15	50,000,000.00	49,962,083.33	0.00	CITI	MS
NTRD	FHLD	04/10/15	98389	FHLB D/N	0.1500	10/09/15	50,000,000.00	49,962,083.33	0.00	CITI	MS
NTRD	FHLD	04/10/15	98390	FHLB D/N	0.1500	10/09/15	50,000,000.00	49,962,083.33	0.00	CITI	MS
	FHLD Total						250,000,000.00	249,814,152.77	0.00		
NTRD	FHLM	04/01/15	98086	FHLMC 2.15 (CAL	2.1500	04/01/20	25,000,000.00	25,000,000.00	0.00	CITI	RBCCM
NTRD	FHLM	04/01/15	98261	FHLMC 1.57 (CAL	1.5700	01/08/20	50,000,000.00	49,812,500.00	180,986.11	CITI	FTNFCM
NTRD	FHLM	04/20/15	98343	FHLMC 1.25 (CAL	1.2500	04/20/18	25,000,000.00	25,000,000.00	0.00	CITI	BCI
NTRD	FHLM	04/22/15	98464	FHLMC 1.62 (CAL	1.6200	11/21/19	25,000,000.00	24,975,000.00	169,875.00	CITI	LOOP
NTRD	FHLM	04/23/15	98378	FHLMC 1.35 (CAL	1.3500	10/23/18	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	FHLM	04/28/15	98525	FHLMC 1.57 (CAL	1.5700	01/08/20	50,000,000.00	49,875,000.00	239,861.11	CITI	FTNFCM
NTRD	FHLM	04/28/15	98526	FHLMC 1.65 (CAL	1.6500	11/15/19	50,000,000.00	49,973,500.00	373,541.67	CITI	SUN
NTRD	FHLM	04/29/15	98342	FHLMC 1.82 (CAL	1.8200	04/29/20	25,000,000.00	25,000,000.00	0.00	CITI	KEYBANC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLM	04/29/15	98367	FHLMC 1.53 (CAL	1.5300	04/29/19	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FHLM	04/29/15	98376	FHLMC 1.375 (CA	1.3750	10/29/18	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
	FHLM Total						325,000,000.00	324,636,000.00	964,263.89		
NTRD	FHLMD	04/07/15	98327	FHLMC D/N	0.1250	10/20/15	50,000,000.00	49,965,972.22	0.00	CITI	MFR
NTRD	FHLMD	04/07/15	98328	FHLMC D/N	0.1250	10/20/15	50,000,000.00	49,965,972.22	0.00	CITI	MFR
NTRD	FHLMD	04/07/15	98329	FHLMC D/N	0.1250	10/20/15	50,000,000.00	49,965,972.22	0.00	CITI	MFR
NTRD	FHLMD	04/07/15	98330	FHLMC D/N	0.1250	10/20/15	50,000,000.00	49,965,972.22	0.00	CITI	MFR
NTRD	FHLMD	04/08/15	98359	FHLMC D/N	0.1250	09/17/15	32,127,000.00	32,108,928.56	0.00	CITI	MFR
NTRD	FHLMD	04/08/15	98360	FHLMC D/N	0.1300	10/02/15	25,000,000.00	24,984,020.83	0.00	CITI	MFR
	FHLMD Total						257,127,000.00	256,956,838.27	0.00		
NTRD	FNMA	04/01/15	98262	FNMA 1.71 (CALL	1.7100	01/15/20	50,000,000.00	49,930,500.00	180,500.00	CITI	SUN
NTRD	FNMA	04/30/15	98476	FNMA 1.375 (CAI	1.3750	10/29/18	25,000,000.00	25,000,000.00	954.86	CITI	JPM
	FNMA Total						75,000,000.00	74,930,500.00	181,454.86		
NTRD	FNMD	04/01/15	98273	FNMA D/N	0.1250	09/16/15	50,000,000.00	49,970,833.33	0.00	CITI	MFR
NTRD	FNMD	04/01/15	98274	FNMA D/N	0.1250	09/16/15	50,000,000.00	49,970,833.33	0.00	CITI	MFR
NTRD	FNMD	04/01/15	98275	FNMA D/N	0.1250	09/16/15	50,000,000.00	49,970,833.33	0.00	CITI	MFR
NTRD	FNMD	04/02/15	98288	FNMA D/N	0.1300	10/01/15	50,000,000.00	49,967,138.89	0.00	CITI	MFR
NTRD	FNMD	04/02/15	98289	FNMA D/N	0.1300	10/01/15	50,000,000.00	49,967,138.89	0.00	CITI	MFR
NTRD	FNMD	04/02/15	98290	FNMA D/N	0.1300	10/01/15	25,000,000.00	24,983,569.44	0.00	CITI	MFR
	FNMD Total						275,000,000.00	274,830,347.21	0.00		
NTRD	MCPN	04/02/15	98069	FHLB 7.50 (CALL/	7.5000	04/02/20	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
	MCPN Total						25,000,000.00	25,000,000.00	0.00		
NTRD	MCSA	04/15/15	98190	FHLMC 1.50 (CAL	1.5000	04/15/20	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
NTRD	MCSA	04/17/15	98263	FHLMC 1.50 (CAL	1.5000	04/17/20	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	MCSA	04/20/15	98168	FHLM 1.50 (CALL	1.5000	04/20/20	25,000,000.00	25,000,000.00	0.00	CITI	BLAYBV
NTRD	MCSA	04/21/15	98254	FHLMC 1.50 (CAL	1.5000	04/21/20	25,000,000.00	25,000,000.00	0.00	CITI	JPM
NTRD	MCSA	04/24/15	98250	FHLMC 1.50 (CAL	1.5000	04/24/20	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	MCSA	04/27/15	98264	FHLMC 1.50 (CAL	1.5000	04/27/20	25,000,000.00	25,000,000.00	0.00	CITI	DCM
	MCSA Total						150,000,000.00	150,000,000.00	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	NCD1	04/03/15	98283	MUFG UNION BA	0.1300	05/20/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	04/03/15	98281	MUFG UNION BA	0.1300	05/15/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	04/06/15	98303	MUFG UNION BA	0.1300	05/11/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	04/07/15	98324	MUFG UNION BA	0.1300	05/13/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	04/07/15	98325	MUFG UNION BA	0.1300	05/18/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						250,000,000.00	250,000,000.00	0.00		
NTRD	TBIL	04/07/15	98331	UST BILL	0.1975	03/31/16	50,000,000.00	49,901,524.31	0.00	CITI	FTNFCM
NTRD	TBIL	04/07/15	98332	UST BILL	0.1975	03/31/16	50,000,000.00	49,901,524.31	0.00	CITI	FTNFCM
NTRD	TBIL	04/07/15	98333	UST BILL	0.1975	03/31/16	50,000,000.00	49,901,524.31	0.00	CITI	FTNFCM
NTRD	TBIL	04/28/15	98529	UST BILL	0.2200	03/31/16	50,000,000.00	49,896,722.22	0.00	CITI	SUN
NTRD	TBIL	04/28/15	98530	UST BILL	0.2200	03/31/16	50,000,000.00	49,896,722.22	0.00	CITI	SUN
	TBIL Total						250,000,000.00	249,498,017.37	0.00		
NTRD	YANK1	04/03/15	98293	BNP PARIBAS SF	0.1400	05/15/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/03/15	98294	BNP PARIBAS SF	0.1400	05/08/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/06/15	98287	UBS AG STAMFO	0.2400	06/30/15	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/07/15	98341	CREDIT SUISSE N	0.2000	06/10/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	04/07/15	98322	BNP PARIBAS SF	0.1400	05/20/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/07/15	98319	UBS AG STAMFO	0.2500	07/06/15	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/07/15	98320	UBS AG STAMFO	0.2900	07/31/15	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/07/15	98315	SVENSKA HANDE	0.1900	07/01/15	50,000,000.00	50,001,179.38	1,583.33	CITI	RBCCM
NTRD	YANK1	04/07/15	98344	TORONTO DOMII	0.1200	05/20/15	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	04/08/15	98361	BANK OF NOVA S	0.2000	09/08/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	04/08/15	98362	BANK OF NOVA S	0.2000	09/08/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	04/08/15	98350	LLOYDS TSB BAN	0.1400	05/14/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	04/08/15	98358	TORONTO DOMII	0.1150	05/15/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	04/14/15	98411	LLOYDS TSB BAN	0.1400	05/20/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	04/15/15	98413	TORONTO DOMII	0.1250	05/20/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	04/15/15	98428	NORDEA BK FINL	0.1850	07/15/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	04/17/15	98453	DNB BANK ASA N	0.1200	06/17/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	04/21/15	98467	CREDIT SUISSE N	0.1900	06/01/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	04/21/15	98471	BNP PARIBAS SF	0.1400	05/29/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	04/22/15	98469	LLOYDS TSB BAN	0.1500	05/29/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	04/27/15	98503	TORONTO-DOMI	0.1250	06/05/15	50,000,000.00	50,000,000.00	0.00	CITI	PIPE

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	04/28/15	98521	UBS AG STAMFO	0.2700	07/31/15	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	04/28/15	98517	DNB BANK ASA N	0.1800	07/30/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	04/28/15	98531	AU & NZ BANKIN	0.1700	10/23/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	04/28/15	98528	SVENSKA HANDE	0.1950	07/27/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
	YANK1 Total						1,250,000,000.00	1,250,001,179.38	1,583.33		
				PSI Total			**11,108,897,000.00**	**11,105,777,126.18**	**1,336,049.30**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	04/15/15	98443	S OF C LAIF	0.0000	12/31/15	25,052.03	25,052.03	0.00	TTC	LAIF
	CTDQ Total						25,052.03	25,052.03	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							25,052.03	25,052.03	0.00		
SLIM	CTDQ	04/15/15	98442	S OF C LAIF	0.0000	12/31/15	3,679.29	3,679.29	0.00	TTC	LAIF
	CTDQ Total						3,679.29	3,679.29	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							3,679.29	3,679.29	0.00		
WASIA	CTDQ	04/15/15	98441	S OF C LAIF	0.0000	12/31/15	24.58	24.58	0.00	TTC	LAIF
	CTDQ Total						24.58	24.58	0.00		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							24.58	24.58	0.00		
			SPI Total				**28,755.90**	**28,755.90**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/22/15	NTRD	94900	FFCB 1.27 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	109,361.11	25,109,361.11	20,761.99
04/27/15	NTRD	97611	FFCB 1.99 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	167,215.28	25,167,215.28	44,373.29
04/27/15	NTRD	97639	FFCB 1.99 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	167,215.28	25,167,215.28	35,050.77
04/30/15	NTRD	95873	FFCB 1.87 (CALLABLE)	Call	100.0000	15,500,000.00	15,500,000.00	0	15,500,000.00	30,983.02
			FFCB Total			**90,500,000.00**	**90,500,000.00**	**443,791.67**	**90,943,791.67**	**131,169.07**
04/16/15	NTRD	94441	FHLB 1.71 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	181,687.50	25,181,687.50	8,940.31
04/28/15	NTRD	94454	FHLB 1.25 (CALLABLE)	Call	100.0000	23,400,000.00	23,400,000.00	48,750.00	23,448,750.00	42,934.04
04/30/15	NTRD	97683	FHLB 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0	25,000,000.00	0
			FHLB Total			**73,400,000.00**	**73,400,000.00**	**230,437.50**	**73,630,437.50**	**51,874.35**
04/02/15	NTRD	97522	FHLMC 1.40 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	87,500.00	25,087,500.00	0
04/03/15	NTRD	90454	FHLMC 1.14 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	142,500.00	50,142,500.00	0
04/03/15	NTRD	90433	FHLMC 1.10 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	137,500.00	50,137,500.00	0
04/03/15	NTRD	90451	FHLMC 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	140,625.00	50,140,625.00	0
04/03/15	NTRD	90452	FHLMC 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	140,625.00	50,140,625.00	0
04/05/15	NTRD	90453	FHLMC 1.14 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	142,500.00	50,142,500.00	0
04/05/15	NTRD	90434	FHLMC 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	140,625.00	50,140,625.00	5,610.99
04/05/15	NTRD	90467	FHLMC 1.125 (CALLABLE)	Call	100.0000	25,950,000.00	25,950,000.00	72,984.38	26,022,984.38	0
04/05/15	NTRD	90478	FHLMC 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	140,625.00	50,140,625.00	0
04/05/15	NTRD	90440	FHLMC 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	140,625.00	50,140,625.00	0
04/06/15	NTRD	97560	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/06/15	NTRD	97561	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/06/15	NTRD	97562	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/06/15	NTRD	97563	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/07/15	NTRD	97564	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/08/15	NTRD	97565	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/09/15	NTRD	97566	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/12/15	NTRD	90439	FHLMC 1.15 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	143,750.00	50,143,750.00	0
04/15/15	NTRD	97597	FHLMC 2.15 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	134,375.00	25,134,375.00	0
04/15/15	NTRD	97612	FHLMC 2.17 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	135,625.00	25,135,625.00	0
04/15/15	NTRD	97613	FHLMC 2.17 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	135,625.00	25,135,625.00	0
04/16/15	NTRD	97598	FHLMC 2.15 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	134,375.00	25,134,375.00	0

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/22/15	NTRD	97599	FHLMC 2.15 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	137,361.11	25,137,361.11	0
04/22/15	NTRD	97614	FHLMC 2.165 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	135,312.50	25,135,312.50	0
04/15/15	NTRD	97572	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0
			FHLMC Total			**850,950,000.00**	**850,950,000.00**	**3,270,657.99**	**854,220,657.99**	**5,610.99**
			PSI Total			**1,014,850,000.00**	**1,014,850,000.00**	**3,944,887.16**	**1,018,794,887.16**	**188,654.41**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2015 to April 30, 2015
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
04/17/15	SANIT	95523	FNMA 1.50 (CALLABLE)	Call	100.0000	226,000.00	226,000.00	0	226,000.00	0
			FNMA Total			226,000.00	226,000.00	0	226,000.00	0.00
	SANIT - SANITATION DISTRICT Total					226,000.00	226,000.00	0	226,000.00	0.00
			SPI Total			226,000.00	226,000.00	0.00	226,000.00	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of April 30, 2015
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,750,008,919.34	3,750,138,650.00	129,730.66	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	9,859,191,151.30	9,859,156,943.02	(34,208.28)	0.00	0.00	0.00
Governments	1,098,088,858.30	1,099,690,000.00	1,601,141.70	85,224.52	91,109.38	5,884.86
Agencies	12,650,031,401.33	12,639,734,289.73	(10,297,111.60)	81,196,946.49	81,004,269.12	(192,677.37)
Municipals	37,000,000.00	37,000,000.00	0.00	4,655,000.00	4,655,000.00	0.00
Corp. & Deposit Notes	304,989,567.22	305,042,575.00	53,007.78	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,301,834.94	42,301,834.94	0.00
TOTAL	$27,699,309,897.49	$27,690,762,457.75	($8,547,439.74)	$128,239,005.95	$128,052,213.44	($186,792.51)

Market Pricing Policies and Source:
The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.13% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of April 30, 2015
Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.923000

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	0.60700	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.59100	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					37,000,000.00	37,000,000.00	37,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY	0.92305	09/28/15	50,000,000.00	50,020,410.96	49,975,000.00
		CNFL Total					50,000,000.00	50,020,410.96	49,975,000.00
PSI	NTRD	CNFM	97132	ROYAL BANK OF CANADA NY FR	0.21755	05/06/15	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	CNFM	97133	ROYAL BANK OF CANADA NY FR	0.21755	05/06/15	20,000,000.00	20,000,000.00	19,999,920.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FR	0.26755	12/03/15	50,000,000.00	50,000,000.00	49,994,250.00
		CNFM Total					120,000,000.00	120,000,000.00	119,993,970.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.57590	10/11/16	25,000,000.00	25,000,000.00	24,841,125.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,841,125.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP M	1.30000	09/25/17	35,000,000.00	35,000,000.00	35,024,605.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLA	1.35000	12/15/17	50,000,000.00	50,000,000.00	50,045,750.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45000	01/12/18	12,500,000.00	12,484,578.13	12,581,062.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45000	01/12/18	12,500,000.00	12,484,578.13	12,581,062.50
		CNFX Total					110,000,000.00	109,969,156.26	110,232,480.00
PSI	NTRD	CPD	97872	COCA COLA CO. CP	0.13000	05/11/15	25,000,000.00	24,999,097.22	24,999,387.50
PSI	NTRD	CPD	98072	ALPINE SECURITIZATION CORP	0.18000	05/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	98093	ABBEY NATIONAL NA LLC CP	0.13000	05/01/15	50,000,000.00	50,000,000.00	49,999,885.00
PSI	NTRD	CPD	98105	BARTON CAPITAL LLC CP	0.18000	05/04/15	45,000,000.00	44,999,325.00	44,999,446.50
PSI	NTRD	CPD	98112	ALPINE SECURITIZATION CORP	0.19000	05/11/15	28,000,000.00	27,998,522.22	27,998,672.80
PSI	NTRD	CPD	98117	NATIXIS NY BRANCH CP	0.16000	05/15/15	25,000,000.00	24,998,444.44	24,998,915.00
PSI	NTRD	CPD	98121	ABBEY NATIONAL NA LLC CP	0.12500	05/01/15	50,000,000.00	50,000,000.00	49,999,885.00
PSI	NTRD	CPD	98131	ALPINE SECURITIZATION CORP	0.19000	05/05/15	50,000,000.00	49,998,944.44	49,999,080.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98139	NATIXIS NY BRANCH CP	0.16000	05/01/15	50,000,000.00	50,000,000.00	49,999,885.00
PSI	NTRD	CPD	98142	CANCARA ASSET SEC LLC CP	0.18000	05/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	98147	NATIXIS NY BRANCH CP	0.17000	05/18/15	40,000,000.00	39,996,788.89	39,997,820.00
PSI	NTRD	CPD	98153	ATLANTIC ASSET SEC LLC CP	0.14000	05/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	98154	CANCARA ASSET SEC LLC CP	0.17000	05/05/15	25,000,000.00	24,999,527.78	24,999,540.00
PSI	NTRD	CPD	98155	ATLANTIC ASSET SEC LLC CP	0.13000	05/05/15	25,000,000.00	24,999,638.89	24,999,540.00
PSI	NTRD	CPD	98157	NATIXIS NY BRANCH CP	0.16000	05/05/15	50,000,000.00	49,999,111.11	49,999,395.00
PSI	NTRD	CPD	98161	SHEFFIELD RECEIVABLES CORP	0.17000	05/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	98162	CANCARA ASSET SEC LLC CP	0.17000	05/05/15	50,000,000.00	49,999,055.56	49,999,080.00
PSI	NTRD	CPD	98164	NATIXIS NY BRANCH CP	0.16000	05/08/15	50,000,000.00	49,998,444.44	49,998,975.00
PSI	NTRD	CPD	98166	NATIXIS NY BRANCH CP	0.17000	05/08/15	14,899,000.00	14,898,507.51	14,898,694.57
PSI	NTRD	CPD	98169	AUTOBAHN FUNDING CO LLC CP	0.14000	05/01/15	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	98170	BARTON CAPITAL LLC CP	0.14000	05/05/15	50,000,000.00	49,999,222.22	49,999,235.00
PSI	NTRD	CPD	98171	BARTON CAPITAL LLC CP	0.14000	05/05/15	5,000,000.00	4,999,922.22	4,999,923.50
PSI	NTRD	CPD	98172	CANCARA ASSET SEC LLC CP	0.17000	05/05/15	50,000,000.00	49,999,055.56	49,999,080.00
PSI	NTRD	CPD	98173	ATLANTIC ASSET SEC LLC CP	0.14000	05/04/15	50,000,000.00	49,999,416.67	49,999,280.00
PSI	NTRD	CPD	98174	CANCARA ASSET SEC LLC CP	0.17000	05/01/15	40,000,000.00	40,000,000.00	39,999,868.00
PSI	NTRD	CPD	98175	ABBEY NATIONAL NA LLC CP	0.14000	05/26/15	50,000,000.00	49,995,138.89	49,995,230.00
PSI	NTRD	CPD	98176	SHEFFIELD RECEIVABLES CORP	0.18000	05/04/15	50,000,000.00	49,999,250.00	49,999,280.00
PSI	NTRD	CPD	98178	ATLANTIC ASSET SEC LLC CP	0.13000	05/05/15	50,000,000.00	49,999,277.78	49,999,080.00
PSI	NTRD	CPD	98182	BARTON CAPITAL LLC CP	0.18000	05/13/15	10,000,000.00	9,999,400.00	9,999,602.00
PSI	NTRD	CPD	98183	BARTON CAPITAL LLC CP	0.15000	05/07/15	50,000,000.00	49,998,750.00	49,998,930.00
PSI	NTRD	CPD	98185	ABBEY NATIONAL NA LLC CP	0.14000	05/27/15	35,000,000.00	34,996,461.11	34,996,482.50
PSI	NTRD	CPD	98191	AUTOBAHN FUNDING CO LLC CP	0.15000	05/04/15	50,000,000.00	49,999,375.00	49,999,280.00
PSI	NTRD	CPD	98192	BARTON CAPITAL LLC CP	0.14000	05/05/15	50,000,000.00	49,999,222.22	49,999,235.00
PSI	NTRD	CPD	98193	BARTON CAPITAL LLC CP	0.14000	05/05/15	20,000,000.00	19,999,688.89	19,999,694.00
PSI	NTRD	CPD	98194	ATLANTIC ASSET SEC LLC CP	0.14000	05/06/15	50,000,000.00	49,999,027.78	49,998,865.00
PSI	NTRD	CPD	98195	BARTON CAPITAL LLC CP	0.17000	05/20/15	20,000,000.00	19,998,205.56	19,998,776.00
PSI	NTRD	CPD	98196	AUTOBAHN FUNDING CO LLC CP	0.15000	05/04/15	50,000,000.00	49,999,375.00	49,999,280.00
PSI	NTRD	CPD	98197	SHEFFIELD RECEIVABLES CORP	0.17000	05/08/15	50,000,000.00	49,998,347.22	49,998,400.00
PSI	NTRD	CPD	98198	CANCARA ASSET SEC LLC CP	0.16000	05/05/15	16,600,000.00	16,599,704.89	16,599,694.56

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98199	CANCARA ASSET SEC LLC CP	0.16000	05/08/15	30,000,000.00	29,999,066.67	29,999,040.00
PSI	NTRD	CPD	98201	ABBEY NATIONAL NA LLC CP	0.14000	05/28/15	50,000,000.00	49,994,750.00	49,994,710.00
PSI	NTRD	CPD	98202	AUTOBAHN FUNDING CO LLC CP	0.14000	05/01/15	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	98206	BARTON CAPITAL LLC CP	0.14000	05/07/15	50,000,000.00	49,998,833.33	49,998,930.00
PSI	NTRD	CPD	98207	BARTON CAPITAL LLC CP	0.14000	05/07/15	30,000,000.00	29,999,300.00	29,999,358.00
PSI	NTRD	CPD	98208	ATLANTIC ASSET SEC LLC CP	0.14000	05/05/15	26,001,000.00	26,000,595.54	26,000,521.58
PSI	NTRD	CPD	98209	ATLANTIC ASSET SEC LLC CP	0.14000	05/06/15	50,000,000.00	49,999,027.78	49,998,865.00
PSI	NTRD	CPD	98210	ATLANTIC ASSET SEC LLC CP	0.13000	05/05/15	50,000,000.00	49,999,277.78	49,999,080.00
PSI	NTRD	CPD	98212	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	30,000,000.00	29,996,833.33	29,997,165.00
PSI	NTRD	CPD	98213	ABBEY NATIONAL NA LLC CP	0.14000	05/27/15	50,000,000.00	49,994,944.44	49,994,975.00
PSI	NTRD	CPD	98215	BARTON CAPITAL LLC CP	0.15000	05/04/15	30,000,000.00	29,999,625.00	29,999,631.00
PSI	NTRD	CPD	98223	CANCARA ASSET SEC LLC CP	0.17000	05/08/15	50,000,000.00	49,998,347.22	49,998,400.00
PSI	NTRD	CPD	98229	BARTON CAPITAL LLC CP	0.14000	05/06/15	20,000,000.00	19,999,611.11	19,999,632.00
PSI	NTRD	CPD	98231	ATLANTIC ASSET SEC LLC CP	0.14000	05/07/15	50,000,000.00	49,998,833.33	49,998,635.00
PSI	NTRD	CPD	98232	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	50,000,000.00	49,994,722.22	49,995,275.00
PSI	NTRD	CPD	98233	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	20,000,000.00	19,997,888.89	19,998,110.00
PSI	NTRD	CPD	98235	ABBEY NATIONAL NA LLC CP	0.13000	05/20/15	50,000,000.00	49,996,569.44	49,996,665.00
PSI	NTRD	CPD	98237	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	25,047,000.00	25,044,356.15	25,044,633.06
PSI	NTRD	CPD	98238	ABBEY NATIONAL NA LLC CP	0.13000	05/08/15	50,000,000.00	49,998,736.11	49,998,930.00
PSI	NTRD	CPD	98239	CANCARA ASSET SEC LLC CP	0.17000	05/06/15	18,000,000.00	17,999,575.00	17,999,591.40
PSI	NTRD	CPD	98240	ATLANTIC ASSET SEC LLC CP	0.14000	05/06/15	50,000,000.00	49,999,027.78	49,998,865.00
PSI	NTRD	CPD	98247	SHEFFIELD RECEIVABLES CORP	0.18000	05/13/15	25,000,000.00	24,998,500.00	24,998,537.50
PSI	NTRD	CPD	98248	ABBEY NATIONAL NA LLC CP	0.13000	05/12/15	50,000,000.00	49,998,013.89	49,998,265.00
PSI	NTRD	CPD	98251	SHEFFIELD RECEIVABLES CORP	0.18000	05/13/15	40,000,000.00	39,997,600.00	39,997,660.00
PSI	NTRD	CPD	98252	BARTON CAPITAL LLC CP	0.14000	05/08/15	25,006,000.00	25,005,319.28	25,005,387.35
PSI	NTRD	CPD	98255	BARTON CAPITAL LLC CP	0.15500	05/27/15	32,000,000.00	31,996,417.78	31,997,190.40
PSI	NTRD	CPD	98265	CANCARA ASSET SEC LLC CP	0.16000	05/05/15	50,000,000.00	49,999,111.11	49,999,080.00
PSI	NTRD	CPD	98266	AUTOBAHN FUNDING CO LLC CP	0.13000	05/06/15	30,000,000.00	29,999,458.33	29,999,319.00
PSI	NTRD	CPD	98267	AUTOBAHN FUNDING CO LLC CP	0.13000	05/06/15	25,000,000.00	24,999,548.61	24,999,432.50
PSI	NTRD	CPD	98268	ATLANTIC ASSET SEC LLC CP	0.13500	05/11/15	25,000,000.00	24,999,062.50	24,998,815.00
PSI	NTRD	CPD	98269	CANCARA ASSET SEC LLC CP	0.17000	05/11/15	50,000,000.00	49,997,638.89	49,997,630.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98270	CREDIT AGRICOLE CIB NY BR	0.12000	05/12/15	25,000,000.00	24,999,083.33	24,998,932.50
PSI	NTRD	CPD	98271	CREDIT AGRICOLE CIB NY BR	0.12000	05/14/15	50,000,000.00	49,997,833.33	49,997,490.00
PSI	NTRD	CPD	98276	AUTOBAHN FUNDING CO LLC CP	0.14000	05/05/15	30,000,000.00	29,999,533.33	29,999,448.00
PSI	NTRD	CPD	98277	CANCARA ASSET SEC LLC CP	0.17000	05/07/15	50,000,000.00	49,998,583.33	49,998,635.00
PSI	NTRD	CPD	98278	CREDIT AGRICOLE CIB NY BR	0.12000	05/11/15	50,000,000.00	49,998,333.33	49,998,040.00
PSI	NTRD	CPD	98279	ATLANTIC ASSET SEC LLC CP	0.13000	05/12/15	50,000,000.00	49,998,013.89	49,997,350.00
PSI	NTRD	CPD	98280	ATLANTIC ASSET SEC LLC CP	0.13000	05/15/15	50,000,000.00	49,997,472.22	49,996,455.00
PSI	NTRD	CPD	98285	ALPINE SECURITIZATION CORP	0.20000	06/05/15	50,000,000.00	49,990,277.78	49,991,100.00
PSI	NTRD	CPD	98286	ALPINE SECURITIZATION CORP	0.20000	06/05/15	50,000,000.00	49,990,277.78	49,991,100.00
PSI	NTRD	CPD	98291	BARTON CAPITAL LLC CP	0.22000	07/02/15	30,823,000.00	30,811,321.51	30,814,261.68
PSI	NTRD	CPD	98296	ALPINE SECURITIZATION CORP	0.14000	05/07/15	50,000,000.00	49,998,833.33	49,998,635.00
PSI	NTRD	CPD	98297	ATLANTIC ASSET SEC LLC CP	0.13000	05/08/15	50,000,000.00	49,998,736.11	49,998,400.00
PSI	NTRD	CPD	98298	CREDIT AGRICOLE CIB NY BR	0.12000	05/19/15	50,000,000.00	49,997,000.00	49,996,490.00
PSI	NTRD	CPD	98299	CREDIT AGRICOLE CIB NY BR	0.12000	05/20/15	50,000,000.00	49,996,833.33	49,996,305.00
PSI	NTRD	CPD	98300	AUTOBAHN FUNDING CO LLC CP	0.14000	05/11/15	50,000,000.00	49,998,055.55	49,997,630.00
PSI	NTRD	CPD	98305	CREDIT AGRICOLE CIB NY BR	0.12000	05/15/15	50,000,000.00	49,997,666.67	49,997,290.00
PSI	NTRD	CPD	98306	AUTOBAHN FUNDING CO LLC CP	0.14000	05/12/15	50,000,000.00	49,997,861.11	49,997,350.00
PSI	NTRD	CPD	98307	ATLANTIC ASSET SEC LLC CP	0.13000	05/12/15	50,000,000.00	49,998,013.89	49,997,350.00
PSI	NTRD	CPD	98308	ALPINE SECURITIZATION CORP	0.20000	06/08/15	50,000,000.00	49,989,444.45	49,990,140.00
PSI	NTRD	CPD	98310	CANCARA ASSET SEC LLC CP	0.17000	05/18/15	30,000,000.00	29,997,591.67	29,997,450.00
PSI	NTRD	CPD	98311	SALISBURY REC CO LLC CP	0.20000	06/09/15	50,000,000.00	49,989,166.67	49,989,830.00
PSI	NTRD	CPD	98313	ATLANTIC ASSET SEC LLC CP	0.13000	05/14/15	50,000,000.00	49,997,652.78	49,996,770.00
PSI	NTRD	CPD	98316	NATIXIS NY BRANCH CP	0.13000	05/13/15	50,000,000.00	49,997,833.33	49,998,190.00
PSI	NTRD	CPD	98317	CREDIT AGRICOLE CIB NY BR	0.12000	05/13/15	50,000,000.00	49,998,000.00	49,997,670.00
PSI	NTRD	CPD	98318	ABBEY NATIONAL NA LLC CP	0.14000	06/01/15	50,000,000.00	49,993,972.22	49,993,600.00
PSI	NTRD	CPD	98321	SHEFFIELD RECEIVABLES CORP	0.20000	06/08/15	50,000,000.00	49,989,444.45	49,990,140.00
PSI	NTRD	CPD	98323	SALISBURY REC CO LLC CP	0.20000	06/08/15	50,000,000.00	49,989,444.45	49,990,140.00
PSI	NTRD	CPD	98334	CREDIT AGRICOLE CIB NY BR	0.12000	05/29/15	50,000,000.00	49,995,333.33	49,994,400.00
PSI	NTRD	CPD	98335	CREDIT AGRICOLE CIB NY BR	0.12000	05/21/15	50,000,000.00	49,996,666.67	49,996,090.00
PSI	NTRD	CPD	98336	CREDIT AGRICOLE CIB NY BR	0.12000	05/22/15	50,000,000.00	49,996,500.00	49,995,875.00
PSI	NTRD	CPD	98338	CREDIT AGRICOLE CIB NY BR	0.12000	05/19/15	50,000,000.00	49,997,000.00	49,996,490.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98339	ALPINE SECURITIZATION CORP	0.20000	06/12/15	50,000,000.00	49,988,333.34	49,988,830.00
PSI	NTRD	CPD	98340	ALPINE SECURITIZATION CORP	0.20000	06/05/15	50,000,000.00	49,990,277.78	49,991,100.00
PSI	NTRD	CPD	98347	ABBEY NATIONAL NA LLC CP	0.13000	06/01/15	50,000,000.00	49,994,402.78	49,993,600.00
PSI	NTRD	CPD	98348	ATLANTIC ASSET SEC LLC CP	0.13000	05/20/15	50,000,000.00	49,996,569.45	49,995,275.00
PSI	NTRD	CPD	98349	CANCARA ASSET SEC LLC CP	0.17000	05/14/15	25,000,000.00	24,998,465.28	24,998,385.00
PSI	NTRD	CPD	98351	CREDIT AGRICOLE CIB NY BR	0.12000	05/15/15	50,000,000.00	49,997,666.67	49,997,290.00
PSI	NTRD	CPD	98352	CREDIT AGRICOLE CIB NY BR	0.12000	05/18/15	50,000,000.00	49,997,166.67	49,996,700.00
PSI	NTRD	CPD	98353	CREDIT AGRICOLE CIB NY BR	0.12000	05/21/15	50,000,000.00	49,996,666.67	49,996,090.00
PSI	NTRD	CPD	98354	AUTOBAHN FUNDING CO LLC CP	0.14000	05/14/15	42,500,000.00	42,497,851.39	42,497,254.50
PSI	NTRD	CPD	98355	CANCARA ASSET SEC LLC CP	0.17000	05/22/15	35,000,000.00	34,996,529.17	34,996,363.50
PSI	NTRD	CPD	98356	SHEFFIELD RECEIVABLES CORP	0.20000	06/09/15	40,000,000.00	39,991,333.33	39,991,864.00
PSI	NTRD	CPD	98357	SHEFFIELD RECEIVABLES CORP	0.20000	05/29/15	25,000,000.00	24,996,111.11	24,996,575.00
PSI	NTRD	CPD	98363	CREDIT AGRICOLE CIB NY BR	0.12000	05/19/15	50,000,000.00	49,997,000.00	49,996,490.00
PSI	NTRD	CPD	98364	CREDIT AGRICOLE CIB NY BR	0.12000	05/19/15	25,000,000.00	24,998,500.00	24,998,245.00
PSI	NTRD	CPD	98368	CANCARA ASSET SEC LLC CP	0.17000	05/20/15	30,000,000.00	29,997,308.33	29,997,165.00
PSI	NTRD	CPD	98369	SHEFFIELD RECEIVABLES CORP	0.18000	05/20/15	25,000,000.00	24,997,625.00	24,997,637.50
PSI	NTRD	CPD	98370	ABBEY NATIONAL NA LLC CP	0.14000	06/02/15	50,000,000.00	49,993,777.78	49,993,305.00
PSI	NTRD	CPD	98371	TOYOTA MOTOR CREDIT CORP C	0.11000	06/09/15	28,000,000.00	27,996,663.33	27,997,012.40
PSI	NTRD	CPD	98372	ALPINE SECURITIZATION CORP	0.20000	06/05/15	50,000,000.00	49,990,277.78	49,991,100.00
PSI	NTRD	CPD	98373	BARTON CAPITAL LLC CP	0.22000	07/02/15	44,177,000.00	44,160,261.82	44,164,475.82
PSI	NTRD	CPD	98379	ALPINE SECURITIZATION CORP	0.20000	06/04/15	50,000,000.00	49,990,555.55	49,991,395.00
PSI	NTRD	CPD	98380	CANCARA ASSET SEC LLC CP	0.17000	05/20/15	50,000,000.00	49,995,513.89	49,995,275.00
PSI	NTRD	CPD	98381	AUTOBAHN FUNDING CO LLC CP	0.14000	05/12/15	50,000,000.00	49,997,861.11	49,997,350.00
PSI	NTRD	CPD	98382	SALISBURY REC CO LLC CP	0.18000	05/20/15	50,000,000.00	49,995,250.00	49,995,275.00
PSI	NTRD	CPD	98383	ATLANTIC ASSET SEC LLC CP	0.13000	05/20/15	50,000,000.00	49,996,569.45	49,995,275.00
PSI	NTRD	CPD	98384	ALPINE SECURITIZATION CORP	0.20000	06/10/15	50,000,000.00	49,988,888.89	49,989,465.00
PSI	NTRD	CPD	98385	ATLANTIC ASSET SEC LLC CP	0.13000	05/19/15	50,000,000.00	49,996,750.00	49,995,510.00
PSI	NTRD	CPD	98386	CANCARA ASSET SEC LLC CP	0.18000	06/01/15	25,000,000.00	24,996,125.00	24,996,155.00
PSI	NTRD	CPD	98391	CREDIT AGRICOLE CIB NY BR	0.12000	05/18/15	50,000,000.00	49,997,166.67	49,996,700.00
PSI	NTRD	CPD	98393	ABBEY NATIONAL NA LLC CP	0.13000	06/01/15	50,000,000.00	49,994,402.78	49,993,600.00
PSI	NTRD	CPD	98395	CANCARA ASSET SEC LLC CP	0.18000	05/29/15	50,000,000.00	49,993,000.00	49,993,150.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98396	SHEFFIELD RECEIVABLES CORP	0.18000	05/18/15	50,000,000.00	49,995,750.00	49,995,750.00
PSI	NTRD	CPD	98397	CANCARA ASSET SEC LLC CP	0.16000	05/22/15	20,000,000.00	19,998,133.33	19,997,922.00
PSI	NTRD	CPD	98398	AUTOBAHN FUNDING CO LLC CP	0.12000	05/20/15	50,000,000.00	49,996,833.33	49,995,275.00
PSI	NTRD	CPD	98399	ABBEY NATIONAL NA LLC CP	0.15000	06/01/15	50,000,000.00	49,993,541.67	49,993,600.00
PSI	NTRD	CPD	98400	CREDIT AGRICOLE CIB NY BR	0.12000	05/20/15	50,000,000.00	49,996,833.33	49,996,305.00
PSI	NTRD	CPD	98401	ATLANTIC ASSET SEC LLC CP	0.14000	05/29/15	50,000,000.00	49,994,555.56	49,993,150.00
PSI	NTRD	CPD	98402	SALISBURY REC CO LLC CP	0.18000	05/19/15	50,000,000.00	49,995,500.00	49,995,510.00
PSI	NTRD	CPD	98407	ALPINE SECURITIZATION CORP	0.20000	06/04/15	50,000,000.00	49,990,555.55	49,991,395.00
PSI	NTRD	CPD	98408	ALPINE SECURITIZATION CORP	0.20000	06/02/15	50,000,000.00	49,991,111.11	49,992,025.00
PSI	NTRD	CPD	98410	CREDIT AGRICOLE CIB NY BR	0.13000	05/22/15	50,000,000.00	49,996,208.33	49,995,875.00
PSI	NTRD	CPD	98412	ALPINE SECURITIZATION CORP	0.19000	06/01/15	50,000,000.00	49,991,819.44	49,992,310.00
PSI	NTRD	CPD	98414	SALISBURY REC CO LLC CP	0.20000	06/17/15	50,000,000.00	49,986,944.44	49,987,200.00
PSI	NTRD	CPD	98415	ALPINE SECURITIZATION CORP	0.19000	06/01/15	50,000,000.00	49,991,819.44	49,992,310.00
PSI	NTRD	CPD	98418	AUTOBAHN FUNDING CO LLC CP	0.14000	05/21/15	50,000,000.00	49,996,111.11	49,995,040.00
PSI	NTRD	CPD	98419	CANCARA ASSET SEC LLC CP	0.18000	06/01/15	50,000,000.00	49,992,250.00	49,992,310.00
PSI	NTRD	CPD	98420	SHEFFIELD RECEIVABLES CORP	0.18000	05/20/15	50,000,000.00	49,995,250.00	49,995,275.00
PSI	NTRD	CPD	98421	REGENCY MARKETS NO. 1 LLC	0.15000	05/15/15	50,000,000.00	49,997,083.33	49,996,455.00
PSI	NTRD	CPD	98422	REGENCY MARKETS NO. 1 LLC	0.15000	05/15/15	3,396,000.00	3,395,801.90	3,395,759.22
PSI	NTRD	CPD	98423	SHEFFIELD RECEIVABLES CORP	0.18000	05/20/15	25,000,000.00	24,997,625.00	24,997,637.50
PSI	NTRD	CPD	98424	AUTOBAHN FUNDING CO LLC CP	0.14000	05/22/15	50,000,000.00	49,995,916.67	49,994,805.00
PSI	NTRD	CPD	98425	ALPINE SECURITIZATION CORP	0.19000	06/03/15	50,000,000.00	49,991,291.66	49,991,735.00
PSI	NTRD	CPD	98426	ALPINE SECURITIZATION CORP	0.19000	06/03/15	25,000,000.00	24,995,645.83	24,995,867.50
PSI	NTRD	CPD	98427	SHEFFIELD RECEIVABLES CORP	0.18000	05/29/15	50,000,000.00	49,993,000.00	49,993,150.00
PSI	NTRD	CPD	98430	CANCARA ASSET SEC LLC CP	0.17000	05/22/15	50,000,000.00	49,995,041.67	49,994,805.00
PSI	NTRD	CPD	98431	ALPINE SECURITIZATION CORP	0.19000	06/02/15	50,000,000.00	49,991,555.55	49,992,025.00
PSI	NTRD	CPD	98432	ATLANTIC ASSET SEC LLC CP	0.18000	06/10/15	25,000,000.00	24,995,000.00	24,994,732.50
PSI	NTRD	CPD	98433	CANCARA ASSET SEC LLC CP	0.17000	05/21/15	50,000,000.00	49,995,277.78	49,995,040.00
PSI	NTRD	CPD	98434	SHEFFIELD RECEIVABLES CORP	0.18000	05/20/15	25,000,000.00	24,997,625.00	24,997,637.50
PSI	NTRD	CPD	98435	SALISBURY REC CO LLC CP	0.18000	05/22/15	50,000,000.00	49,994,750.00	49,994,805.00
PSI	NTRD	CPD	98436	SALISBURY REC CO LLC CP	0.20000	06/19/15	50,000,000.00	49,986,388.89	49,986,595.00
PSI	NTRD	CPD	98437	ABBEY NATIONAL NA LLC CP	0.13000	06/05/15	50,000,000.00	49,993,680.55	49,992,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98438	BARTON CAPITAL LLC CP	0.14000	05/15/15	47,329,000.00	47,326,423.20	47,326,827.60
PSI	NTRD	CPD	98439	AUTOBAHN FUNDING CO LLC CP	0.14000	05/21/15	50,000,000.00	49,996,111.11	49,995,040.00
PSI	NTRD	CPD	98445	SHEFFIELD RECEIVABLES CORP	0.18000	05/27/15	25,000,000.00	24,996,750.00	24,996,812.50
PSI	NTRD	CPD	98446	AUTOBAHN FUNDING CO LLC CP	0.14000	05/26/15	50,000,000.00	49,995,138.89	49,993,860.00
PSI	NTRD	CPD	98447	AUTOBAHN FUNDING CO LLC CP	0.14000	05/26/15	15,000,000.00	14,998,541.67	14,998,158.00
PSI	NTRD	CPD	98448	SALISBURY REC CO LLC CP	0.18000	05/29/15	50,000,000.00	49,993,000.00	49,993,150.00
PSI	NTRD	CPD	98449	ALPINE SECURITIZATION CORP	0.19000	06/11/15	25,000,000.00	24,994,590.28	24,994,575.00
PSI	NTRD	CPD	98450	CANCARA ASSET SEC LLC CP	0.17000	05/28/15	25,000,000.00	24,996,812.50	24,996,692.50
PSI	NTRD	CPD	98451	SHEFFIELD RECEIVABLES CORP	0.18000	05/29/15	50,000,000.00	49,993,000.00	49,993,150.00
PSI	NTRD	CPD	98454	ATLANTIC ASSET SEC LLC CP	0.14000	06/01/15	50,000,000.00	49,993,972.22	49,992,310.00
PSI	NTRD	CPD	98458	SALISBURY REC CO LLC CP	0.18000	05/29/15	25,000,000.00	24,996,500.00	24,996,575.00
PSI	NTRD	CPD	98459	REGENCY MARKETS NO. 1 LLC	0.15000	05/20/15	50,000,000.00	49,996,041.67	49,995,275.00
PSI	NTRD	CPD	98460	BARTON CAPITAL LLC CP	0.18000	06/22/15	25,000,000.00	24,993,500.00	24,994,625.00
PSI	NTRD	CPD	98461	BARTON CAPITAL LLC CP	0.18000	06/22/15	25,000,000.00	24,993,500.00	24,994,625.00
PSI	NTRD	CPD	98462	NATIXIS NY BRANCH CP	0.13000	05/13/15	21,000,000.00	20,999,090.00	20,999,239.80
PSI	NTRD	CPD	98465	ATLANTIC ASSET SEC LLC CP	0.17000	06/10/15	25,000,000.00	24,995,277.78	24,994,732.50
PSI	NTRD	CPD	98466	ATLANTIC ASSET SEC LLC CP	0.13000	05/28/15	50,000,000.00	49,995,125.00	49,993,385.00
PSI	NTRD	CPD	98468	SALISBURY REC CO LLC CP	0.21000	06/11/15	50,000,000.00	49,988,041.67	49,989,150.00
PSI	NTRD	CPD	98470	SHEFFIELD RECEIVABLES CORP	0.17000	06/01/15	50,000,000.00	49,992,680.56	49,992,310.00
PSI	NTRD	CPD	98472	ATLANTIC ASSET SEC LLC CP	0.14000	06/03/15	35,300,000.00	35,295,469.84	35,294,164.91
PSI	NTRD	CPD	98474	AUTOBAHN FUNDING CO LLC CP	0.14000	05/28/15	50,000,000.00	49,994,750.00	49,993,385.00
PSI	NTRD	CPD	98475	BARTON CAPITAL LLC CP	0.14000	05/26/15	35,000,000.00	34,996,597.22	34,997,067.00
PSI	NTRD	CPD	98477	CANCARA ASSET SEC LLC CP	0.16000	05/27/15	50,000,000.00	49,994,222.22	49,993,625.00
PSI	NTRD	CPD	98478	SALISBURY REC CO LLC CP	0.21000	06/15/15	50,000,000.00	49,986,875.00	49,987,795.00
PSI	NTRD	CPD	98479	ALPINE SECURITIZATION CORP	0.18000	06/08/15	50,000,000.00	49,990,500.00	49,990,140.00
PSI	NTRD	CPD	98480	ALPINE SECURITIZATION CORP	0.18000	06/11/15	50,000,000.00	49,989,750.00	49,989,150.00
PSI	NTRD	CPD	98483	ATLANTIC ASSET SEC LLC CP	0.13000	05/28/15	50,000,000.00	49,995,125.00	49,993,385.00
PSI	NTRD	CPD	98484	BARTON CAPITAL LLC CP	0.14000	06/01/15	35,000,000.00	34,995,780.56	34,996,234.00
PSI	NTRD	CPD	98485	BARTON CAPITAL LLC CP	0.14000	05/29/15	40,000,000.00	39,995,644.44	39,996,164.00
PSI	NTRD	CPD	98486	ABBEY NATIONAL NA LLC CP	0.17000	06/24/15	50,000,000.00	49,987,250.00	49,985,485.00
PSI	NTRD	CPD	98488	SHEFFIELD RECEIVABLES CORP	0.21000	06/15/15	25,000,000.00	24,993,437.50	24,993,897.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98489	CANCARA ASSET SEC LLC CP	0.16000	05/26/15	50,000,000.00	49,994,444.45	49,993,860.00
PSI	NTRD	CPD	98490	AUTOBAHN FUNDING CO LLC CP	0.14000	06/01/15	40,000,000.00	39,995,177.78	39,993,848.00
PSI	NTRD	CPD	98491	ALPINE SECURITIZATION CORP	0.22000	06/23/15	25,000,000.00	24,991,902.77	24,992,650.00
PSI	NTRD	CPD	98492	CANCARA ASSET SEC LLC CP	0.16000	05/27/15	25,000,000.00	24,997,111.11	24,996,812.50
PSI	NTRD	CPD	98493	CANCARA ASSET SEC LLC CP	0.16000	06/01/15	50,000,000.00	49,993,111.11	49,992,310.00
PSI	NTRD	CPD	98494	SALISBURY REC CO LLC CP	0.21000	06/29/15	40,000,000.00	39,986,233.33	39,986,664.00
PSI	NTRD	CPD	98496	SALISBURY REC CO LLC CP	0.18000	06/05/15	50,000,000.00	49,991,250.00	49,991,100.00
PSI	NTRD	CPD	98497	CANCARA ASSET SEC LLC CP	0.17000	06/01/15	45,000,000.00	44,993,412.50	44,993,079.00
PSI	NTRD	CPD	98498	ALPINE SECURITIZATION CORP	0.19000	06/08/15	50,000,000.00	49,989,972.23	49,990,140.00
PSI	NTRD	CPD	98499	SALISBURY REC CO LLC CP	0.18000	06/01/15	50,000,000.00	49,992,250.00	49,992,310.00
PSI	NTRD	CPD	98500	BARTON CAPITAL LLC CP	0.18000	06/22/15	45,000,000.00	44,988,300.00	44,990,325.00
PSI	NTRD	CPD	98501	ABBEY NATIONAL NA LLC CP	0.17000	06/26/15	50,000,000.00	49,986,777.77	49,984,640.00
PSI	NTRD	CPD	98502	REGENCY MARKETS NO. 1 LLC	0.15000	05/26/15	31,000,000.00	30,996,770.84	30,996,193.20
PSI	NTRD	CPD	98504	ATLANTIC ASSET SEC LLC CP	0.13000	06/03/15	50,000,000.00	49,994,041.66	49,991,735.00
PSI	NTRD	CPD	98505	ALPINE SECURITIZATION CORP	0.19000	06/15/15	30,000,000.00	29,992,875.00	29,992,677.00
PSI	NTRD	CPD	98506	ABBEY NATIONAL NA LLC CP	0.17000	06/30/15	50,000,000.00	49,985,833.33	49,982,885.00
PSI	NTRD	CPD	98507	BARTON CAPITAL LLC CP	0.18000	06/22/15	20,000,000.00	19,994,800.00	19,995,700.00
PSI	NTRD	CPD	98511	AUTOBAHN FUNDING CO LLC CP	0.14000	06/01/15	50,000,000.00	49,993,972.22	49,992,310.00
PSI	NTRD	CPD	98512	CANCARA ASSET SEC LLC CP	0.20000	06/23/15	40,000,000.00	39,988,222.23	39,988,240.00
PSI	NTRD	CPD	98513	CANCARA ASSET SEC LLC CP	0.16000	06/04/15	40,000,000.00	39,993,955.55	39,993,116.00
PSI	NTRD	CPD	98514	SHEFFIELD RECEIVABLES CORP	0.21000	06/19/15	50,000,000.00	49,985,708.33	49,986,595.00
PSI	NTRD	CPD	98515	BARTON CAPITAL LLC CP	0.18000	06/25/15	50,000,000.00	49,986,250.00	49,988,175.00
PSI	NTRD	CPD	98516	ALPINE SECURITIZATION CORP	0.19000	06/09/15	50,000,000.00	49,989,708.34	49,989,830.00
PSI	NTRD	CPD	98518	ABBEY NATIONAL NA LLC CP	0.12000	06/05/15	50,000,000.00	49,994,166.67	49,992,400.00
PSI	NTRD	CPD	98519	ABBEY NATIONAL NA LLC CP	0.17000	06/30/15	50,000,000.00	49,985,833.33	49,982,885.00
PSI	NTRD	CPD	98520	SALISBURY REC CO LLC CP	0.20000	06/30/15	50,000,000.00	49,983,333.33	49,982,970.00
PSI	NTRD	CPD	98522	SALISBURY REC CO LLC CP	0.19000	06/15/15	50,000,000.00	49,988,125.00	49,987,795.00
PSI	NTRD	CPD	98527	ATLANTIC ASSET SEC LLC CP	0.13000	06/05/15	50,000,000.00	49,993,680.56	49,991,100.00
PSI	NTRD	CPD	98532	ATLANTIC ASSET SEC LLC CP	0.14000	05/26/15	24,000,000.00	23,997,666.67	23,997,052.80
PSI	NTRD	CPD	98533	ATLANTIC ASSET SEC LLC CP	0.13000	05/26/15	20,000,000.00	19,998,194.44	19,997,544.00
PSI	NTRD	CPD	98535	CANCARA ASSET SEC LLC CP	0.17000	06/05/15	25,000,000.00	24,995,868.05	24,995,550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98536	AUTOBAHN FUNDING CO LLC CP	0.14000	06/01/15	50,000,000.00	49,993,972.22	49,992,310.00
PSI	NTRD	CPD	98537	SALISBURY REC CO LLC CP	0.18000	06/05/15	50,000,000.00	49,991,250.00	49,991,100.00
PSI	NTRD	CPD	98538	REGENCY MARKETS NO. 1 LLC	0.15000	05/29/15	32,198,000.00	32,194,243.57	32,193,588.87
PSI	NTRD	CPD	98540	SALISBURY REC CO LLC CP	0.20000	06/25/15	50,000,000.00	49,984,722.23	49,984,675.00
PSI	NTRD	CPD	98543	AUTOBAHN FUNDING CO LLC CP	0.14000	06/01/15	25,000,000.00	24,996,986.11	24,996,155.00
PSI	NTRD	CPD	98544	SALISBURY REC CO LLC CP	0.18000	06/10/15	50,000,000.00	49,990,000.00	49,989,465.00
PSI	NTRD	CPD	98545	ATLANTIC ASSET SEC LLC CP	0.13000	06/01/15	50,000,000.00	49,994,402.78	49,992,310.00
PSI	NTRD	CPD	98546	ALPINE SECURITIZATION CORP	0.19000	06/10/15	35,000,000.00	34,992,611.11	34,992,625.50
PSI	NTRD	CPD	98547	SHEFFIELD RECEIVABLES CORP	0.21000	06/18/15	50,000,000.00	49,986,000.00	49,986,865.00
PSI	NTRD	CPD	98548	ALPINE SECURITIZATION CORP	0.19000	06/15/15	50,000,000.00	49,988,125.00	49,987,795.00
		CPD Total					9,860,276,000.00	9,859,191,151.30	9,859,156,943.02
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,115,355.07	35,101,316.16
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,392,794.28	18,385,519.20
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,988,633.75	26,893,593.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,996,814.68	24,987,525.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,974,860.22	24,845,275.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,241,891.25
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,028,704.30	26,991,326.85
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,189.60	23,241,005.58
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,570,594.40
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,902,845.35
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,970,789.63	49,819,400.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,011,287.84	31,914,307.64
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,958,850.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,975,481.76	49,872,200.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,979,364.04	49,736,150.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,519,921.30	36,342,204.81
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,871,813.21	44,856,480.09
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,748,907.10
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,709,536.99	23,579,427.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,192,911.91	45,996,997.20
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,915,837.26	49,640,900.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,747.51	148,922.70
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,003,400.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,984,299.41	25,003,400.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,671.47	10,601,441.60
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,003,400.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,924,550.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,924,550.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,924,550.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,341,450.80
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,945,676.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,977,902.52	24,928,000.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,729,457.75
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,626,747.62	28,637,393.76
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,329,241.97
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	34,234,467.93
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,137,372.12	15,071,598.75
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,990,331.13	24,873,675.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,482,886.10	43,280,194.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,983,329.53	19,896,500.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,736,925.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,970,547.12	24,847,725.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,970,547.12	24,847,725.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,970,547.12	24,847,725.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,834,550.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,980,883.76	24,912,675.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,336,538.93	24,765,275.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,878,028.87	8,935,311.22
PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,428,692.28	24,502,156.00
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,594,469.39	16,812,087.39

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,606,166.99	32,884,731.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	22,048,431.02
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,266,747.66	17,491,450.90
PSI	NTRD	FFCB	95961	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	25,014,225.00
PSI	NTRD	FFCB	95970	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,259,246.25
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	25,086,000.00
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,925,381.15
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,925,381.15
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,679.08	20,079,980.00
PSI	NTRD	FFCB	97393	FFCB 1.32 (CALLABLE)	1.32000	03/12/18	25,000,000.00	25,000,000.00	25,003,100.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,052,900.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,052,900.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,988,335.16	25,149,875.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,149,875.00
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	25,000,000.00	25,000,000.00	24,900,150.00
PSI	NTRD	FFCB	98312	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	24,000,000.00	24,000,000.00	23,986,800.00
PSI	NTRD	FFCB	98314	FFCB 1.45 (CALLABLE)	1.45000	01/08/19	25,000,000.00	24,998,770.97	24,911,325.00
PSI	NTRD	FFCB	98366	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	26,000,000.00	26,000,000.00	25,985,700.00
PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	25,000,000.00	25,000,000.00	24,916,900.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23000	07/20/18	40,000,000.00	39,974,914.64	39,993,440.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	33,245,000.00	33,245,000.00	33,134,493.62
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55000	01/24/20	30,745,000.00	30,653,915.34	30,525,296.23
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	30,000,000.00	30,000,000.00	29,880,180.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68000	04/27/20	40,000,000.00	39,970,065.68	39,910,720.00
		FFCB Total					1,939,499,000.00	1,937,026,433.36	1,934,739,222.82
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	06/12/15	19,045,000.00	19,058,928.59	19,104,306.13
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,038,669.77	25,146,425.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,051,854.94	50,224,700.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,967,305.29	45,225,945.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,994,311.34	25,002,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,928.18	25,002,325.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	25,002,525.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,943,806.44
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,839,560.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,986,991.66	24,948,950.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,904,423.54
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,871,650.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,193,192.15	44,707,410.40
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,992,469.19	49,455,100.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,991,565.50	27,694,856.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,870,663.91	45,529,541.10
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,968,043.48	49,596,450.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,921,903.04	37,638,745.91
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,802,465.04
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,871,650.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,908,850.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,895,550.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,755,773.45	31,617,874.00
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,904,700.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,964,050.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,992,029.90	25,008,275.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,209,628.80
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,850,675.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,469,065.85
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,150,779.35
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,987,875.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,177,365.14	43,394,316.99
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,217,658.91	22,415,674.40
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,987,150.77	24,976,250.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,974,299.72	49,952,500.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,969,050.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,969,050.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,969,050.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,969,050.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,978,629.31	49,988,300.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,386,579.21	31,392,652.40
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	24,962,417.90	24,987,875.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,975,050.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,975,050.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,958,265.70	49,952,950.00
PSI	NTRD	FHLB	98036	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,068,325.00
PSI	NTRD	FHLB	98037	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,068,325.00
PSI	NTRD	FHLB	98056	FHLB 1.40 (CALLABLE)	1.40000	03/26/18	25,000,000.00	24,987,910.58	25,039,850.00
PSI	NTRD	FHLB	98066	FHLB 1.25 (CALLABLE)	1.25000	02/27/18	25,000,000.00	24,976,307.34	25,018,425.00
PSI	NTRD	FHLB	98377	FHLB 1.50 (CALLABLE)	1.50000	04/30/19	25,000,000.00	25,000,000.00	24,956,800.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75000	09/08/17	50,000,000.00	50,000,000.00	49,912,000.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75000	09/08/17	18,055,000.00	18,055,000.00	18,023,223.20
		FHLB Total					1,823,185,000.00	1,822,193,214.97	1,819,454,274.55
PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,949,472.22	49,961,350.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,949,472.22	49,961,350.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,944,243.05	49,960,800.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,944,243.05	49,960,800.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,979,788.89	19,984,540.00
PSI	NTRD	FHLD	98301	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,968,986.11	49,982,900.00
PSI	NTRD	FHLD	98302	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,968,986.11	49,982,900.00
PSI	NTRD	FHLD	98388	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,966,458.33	49,982,100.00
PSI	NTRD	FHLD	98389	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,966,458.33	49,982,100.00
PSI	NTRD	FHLD	98390	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,966,458.33	49,982,100.00
		FHLD Total					470,000,000.00	469,604,566.64	469,740,940.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	09/10/15	25,000,000.00	25,011,310.12	25,147,550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,917,500.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,963,375.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,772,552.94
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,033,250.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,033,250.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,033,250.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,988,350.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,988,350.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,994,769.99	24,994,175.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,994,175.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,135,775.38
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,948,300.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,321,389.04
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,881,900.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,870,800.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,757,312.30
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,837,975.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	26,033,139.12
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,901,242.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,788,694.17	24,927,400.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,994,768.43	18,107,453.00
PSI	NTRD	FHLM	94737	FHLMC 1.8 (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	24,969,325.00
PSI	NTRD	FHLM	94741	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,990,915.94	25,053,000.00
PSI	NTRD	FHLM	94743	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,978,174.34	25,053,000.00
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,816,851.34	49,960,900.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,149,743.72	4,161,742.97
PSI	NTRD	FHLM	95903	FHLMC 1.00 (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,991,369.86	25,016,100.00
PSI	NTRD	FHLM	96436	FHLMC 1.20 (CALLABLE)	1.20000	08/18/17	25,000,000.00	25,000,000.00	25,013,375.00
PSI	NTRD	FHLM	96451	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	20,000,000.00	20,000,000.00	20,002,240.00
PSI	NTRD	FHLM	96453	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	25,000,000.00	25,000,000.00	25,002,800.00
PSI	NTRD	FHLM	96711	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,035,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	96712	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,035,800.00
PSI	NTRD	FHLM	96713	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,035,800.00
PSI	NTRD	FHLM	96726	FHLMC 1.35 (CALLABLE)	1.35000	12/29/17	25,000,000.00	25,000,000.00	25,049,200.00
PSI	NTRD	FHLM	97406	FHLMC 1.25 (CALLABLE)	1.25000	12/05/17	25,000,000.00	24,963,249.08	24,957,075.00
PSI	NTRD	FHLM	97407	FHLMC 1.30 (CALLABLE)	1.30000	12/18/17	25,000,000.00	25,000,000.00	25,035,025.00
PSI	NTRD	FHLM	97408	FHLMC 1.33 (CALLABLE)	1.33000	12/18/17	25,000,000.00	25,000,000.00	25,035,200.00
PSI	NTRD	FHLM	97410	FHLMC 1.33 (CALLABLE)	1.33000	12/26/17	25,000,000.00	25,000,000.00	25,041,275.00
PSI	NTRD	FHLM	97411	FHLMC 1.34 (CALLABLE)	1.34000	12/18/17	25,000,000.00	25,000,000.00	25,035,300.00
PSI	NTRD	FHLM	97425	FHLMC 1.35 (CALLABLE)	1.35000	12/18/17	25,000,000.00	25,000,000.00	25,034,200.00
PSI	NTRD	FHLM	97426	FHLMC 1.35 (CALLABLE)	1.35000	12/20/17	25,000,000.00	25,000,000.00	25,035,650.00
PSI	NTRD	FHLM	98034	FHLMC 2.030 (CALLABLE)	2.03000	03/19/20	25,000,000.00	25,000,000.00	25,058,125.00
PSI	NTRD	FHLM	98035	FHLMC 1.375 (CALLABLE)	1.37500	03/30/18	25,000,000.00	25,000,000.00	25,046,200.00
PSI	NTRD	FHLM	98050	FHLMC 1.55 (CALLABLE)	1.55000	09/26/18	25,000,000.00	25,000,000.00	25,048,800.00
PSI	NTRD	FHLM	98052	FHLMC 1.55 (CALLABLE)	1.55000	09/26/18	25,000,000.00	25,000,000.00	25,048,800.00
PSI	NTRD	FHLM	98086	FHLMC 2.15 (CALLABLE)	2.15000	04/01/20	25,000,000.00	25,000,000.00	25,047,575.00
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,934,006.17	24,920,900.00
PSI	NTRD	FHLM	98241	FEDERAL HOME LOAN MORTGAGE	1.62000	11/21/19	50,000,000.00	49,838,111.37	49,841,800.00
PSI	NTRD	FHLM	98242	FEDERAL HOME LOAN MORTGAGE	1.62000	11/21/19	50,000,000.00	49,838,111.37	49,841,800.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,815,727.19	49,700,650.00
PSI	NTRD	FHLM	98342	FHLMC 1.82 (CALLABLE)	1.82000	04/29/20	25,000,000.00	25,000,000.00	24,882,375.00
PSI	NTRD	FHLM	98343	FHLMC 1.25 (CALLABLE)	1.25000	04/20/18	25,000,000.00	25,000,000.00	24,962,725.00
PSI	NTRD	FHLM	98367	FHLMC 1.53 (CALLABLE)	1.53000	04/29/19	25,000,000.00	25,000,000.00	24,950,775.00
PSI	NTRD	FHLM	98376	FHLMC 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	24,961,375.00
PSI	NTRD	FHLM	98378	FHLMC 1.35 (CALLABLE)	1.35000	10/23/18	25,000,000.00	25,000,000.00	24,977,425.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,975,134.41	24,920,900.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,875,218.53	49,700,650.00
PSI	NTRD	FHLM	98526	FHLMC 1.65 (CALLABLE)	1.65000	11/15/19	50,000,000.00	49,973,547.83	49,833,750.00
		FHLM Total					1,747,920,000.00	1,746,484,703.86	1,745,895,896.75
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,956,791.67	49,979,800.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,956,791.67	49,979,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,955,375.00	49,975,450.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,955,375.00	49,975,450.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,945,013.89	49,972,200.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,972,506.94	24,986,100.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,947,986.11	49,972,200.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,947,986.11	49,972,200.00
PSI	NTRD	FHLMD	98327	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,969,965.28	49,980,900.00
PSI	NTRD	FHLMD	98328	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,969,965.28	49,980,900.00
PSI	NTRD	FHLMD	98329	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,969,965.28	49,980,900.00
PSI	NTRD	FHLMD	98330	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,969,965.28	49,980,900.00
PSI	NTRD	FHLMD	98359	FHLMC D/N	0.12500	09/17/15	32,127,000.00	32,111,382.71	32,117,201.27
PSI	NTRD	FHLMD	98360	FHLMC D/N	0.13000	10/02/15	25,000,000.00	24,986,006.94	24,991,450.00
		FHLMD Total					632,127,000.00	631,615,077.16	631,845,451.27
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,130,900.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,997,758.08	25,154,575.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	07/28/15	25,000,000.00	25,045,944.48	25,137,325.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,025,397.92	35,257,705.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,990,373.01	25,186,950.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,164,447.89	50,623,700.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,153,192.90	50,623,700.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,880,413.11	53,452,750.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,880,413.11	53,452,750.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,114,210.00	50,623,700.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,130,693.09	50,623,700.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,178,741.11	50,526,550.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,319,814.73	50,623,700.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,159,907.37	25,311,850.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,281,677.90	50,623,700.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,281,677.90	50,623,700.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,178,741.11	50,526,550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,936,310.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,256.71	14,824,561.95
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,973.48	14,736,981.60
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,060,334.45	50,008,350.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,580,162.05	12,567,098.36
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,868,800.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,745,750.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,745,750.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,990,837.90	49,745,750.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,678,700.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,373,761.13
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,503,522.45
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,576,750.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,887,322.64	20,714,052.70
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,732,050.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	49,753,350.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,615,800.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,617,450.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,606,900.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,615,800.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,884,740.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	50,016,500.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	49,782,250.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,594,401.12	36,028,783.80
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,842,925.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,842,925.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,850,850.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,847,075.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,974,820.34	24,821,850.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,885,957.05	12,895,631.93
PSI	NTRD	FNMA	94065	FNMA 1.50 (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,706,635.62	24,966,175.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,429,598.56	49,390,250.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,053,195.93	30,029,272.00
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,171,699.38	23,190,109.97
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,665,909.09	24,832,550.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,798,424.19	43,081,864.33
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,219,789.96	46,388,446.50
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,778,950.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,778,950.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,778,950.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,654,910.72	29,754,806.62
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,701,677.90	50,778,950.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	25,142,575.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	25,157,700.00
PSI	NTRD	FNMA	97642	FNMA 2.03 (CALLABLE)	2.03000	12/30/19	25,000,000.00	25,000,000.00	25,050,800.00
PSI	NTRD	FNMA	98262	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	50,000,000.00	49,931,691.43	49,718,600.00
PSI	NTRD	FNMA	98476	FNMA 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	24,958,100.00
		FNMA Total					2,427,994,000.00	2,432,962,002.23	2,437,061,873.34
PSI	NTRD	FNMD	98225	FNMA D/N	0.13000	09/03/15	50,000,000.00	49,977,430.56	49,986,300.00
PSI	NTRD	FNMD	98226	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,977,250.00	49,986,150.00
PSI	NTRD	FNMD	98227	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,977,250.00	49,986,150.00
PSI	NTRD	FNMD	98236	FNMA D/N	0.13000	09/04/15	38,000,000.00	37,982,710.00	37,989,474.00
PSI	NTRD	FNMD	98243	FEDERAL NATIONAL MORTGAGE	0.13000	09/18/15	50,000,000.00	49,974,722.22	49,984,650.00
PSI	NTRD	FNMD	98244	FEDERAL NATIONAL MORTGAGE	0.13000	09/18/15	50,000,000.00	49,974,722.22	49,984,650.00
PSI	NTRD	FNMD	98256	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,975,263.89	49,984,950.00
PSI	NTRD	FNMD	98257	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,975,263.89	49,984,950.00
PSI	NTRD	FNMD	98258	FNMA D/N	0.13000	09/15/15	25,000,000.00	24,987,631.94	24,992,475.00
PSI	NTRD	FNMD	98273	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,976,041.66	49,984,850.00
PSI	NTRD	FNMD	98274	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,976,041.66	49,984,850.00
PSI	NTRD	FNMD	98275	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,976,041.66	49,984,850.00
PSI	NTRD	FNMD	98288	FNMA D/N	0.13000	10/01/15	50,000,000.00	49,972,375.00	49,983,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMD	98289	FNMA D/N	0.13000	10/01/15	50,000,000.00	49,972,375.00	49,983,000.00
PSI	NTRD	FNMD	98290	FNMA D/N	0.13000	10/01/15	25,000,000.00	24,986,187.50	24,991,500.00
		FNMD Total					688,000,000.00	687,661,307.20	687,791,799.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,597,250.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,597,250.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FR	0.36680	06/25/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FR	0.36680	06/25/15	50,000,000.00	50,000,000.00	50,000,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	100,000,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.42510	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,538,050.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,536,500.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,415,600.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,480,850.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,251,950.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,251,950.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	49,136,800.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	49,236,500.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	49,265,950.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	49,310,450.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,306,700.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	49,294,300.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	49,290,150.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,306,700.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	49,331,100.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,649,000.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,605,775.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,510,075.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,510,075.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,546,450.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,546,450.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,510,075.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,500,100.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,491,050.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	49,153,850.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,576,925.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,576,925.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	49,273,100.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,880,825.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,878,375.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	24,961,025.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	24,960,325.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,958,200.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,969,200.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,957,075.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,957,075.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,366.37	24,956,075.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,936,150.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,936,150.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,936,150.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25000	01/07/19	25,000,000.00	25,000,000.00	25,043,150.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.50000	05/07/19	25,000,000.00	25,000,000.00	29,647,450.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	2.00000	05/13/19	25,000,000.00	25,000,000.00	24,931,475.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	2.62500	05/15/19	25,000,000.00	25,000,000.00	24,936,900.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.50000	05/07/19	25,000,000.00	25,000,000.00	29,647,450.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	24,927,575.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	2.00000	05/22/19	25,000,000.00	24,989,827.02	24,928,525.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	2.05000	08/20/19	25,000,000.00	25,000,000.00	24,881,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	2.50000	08/28/19	25,000,000.00	25,000,000.00	24,920,900.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	2.50000	10/02/19	25,000,000.00	25,000,000.00	24,867,350.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	2.00000	09/26/19	25,000,000.00	25,000,000.00	24,730,750.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	2.50000	10/09/19	25,000,000.00	25,000,000.00	24,866,150.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	24,876,625.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2.00000	12/23/19	25,000,000.00	25,000,000.00	24,880,725.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	7.75000	03/18/20	25,000,000.00	25,000,000.00	24,949,575.00
PSI	NTRD	MCPN	98031	FHLB 6.5 (CALLABLE)	6.50000	03/30/20	25,000,000.00	25,000,000.00	25,051,000.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	6.50000	03/30/20	25,000,000.00	25,000,000.00	25,051,000.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	7.50000	04/02/20	25,000,000.00	25,000,000.00	25,052,175.00
		MCPN Total					1,875,000,000.00	1,874,986,193.39	1,865,880,600.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,902.52	49,750,000.00
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.87500	12/11/17	50,000,000.00	50,000,000.00	50,032,700.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,918,400.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85000	12/18/17	50,000,000.00	50,000,000.00	49,916,750.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.90000	12/13/17	50,000,000.00	50,000,000.00	50,031,900.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	50,033,000.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	25,003,725.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	14,002,086.00
PSI	NTRD	MCSA	96449	FHLMC 1.50 (CALLABLE)	1.50000	08/20/19	25,000,000.00	25,000,000.00	25,018,075.00
PSI	NTRD	MCSA	96450	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,019,400.00
PSI	NTRD	MCSA	96479	FHLMC 1.50 (CALLABLE)	1.50000	08/28/19	25,000,000.00	25,000,000.00	25,026,275.00
PSI	NTRD	MCSA	96499	FHLB 7.00 (CALLABLE)	2.50000	08/28/19	25,000,000.00	25,000,000.00	24,928,400.00
PSI	NTRD	MCSA	96528	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	8,500,000.00	8,500,000.00	8,506,596.00
PSI	NTRD	MCSA	96619	FHLMC 1.50 (CALLABLE)	1.50000	09/04/19	25,000,000.00	25,000,000.00	25,029,425.00
PSI	NTRD	MCSA	96648	FHLMC 1.55 (CALLABLE)	1.55000	09/16/19	25,000,000.00	25,000,000.00	25,044,625.00
PSI	NTRD	MCSA	97392	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	25,052,600.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.50000	12/18/19	25,000,000.00	25,000,000.00	25,043,550.00
PSI	NTRD	MCSA	97492	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	25,052,100.00
PSI	NTRD	MCSA	97521	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	25,000,000.00	25,000,000.00	25,050,450.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.50000	12/27/19	25,000,000.00	25,000,000.00	25,091,400.00
PSI	NTRD	MCSA	98033	FHLMC 1.50 (CALLABLE)	1.50000	03/19/20	25,000,000.00	25,000,000.00	25,040,875.00
PSI	NTRD	MCSA	98038	FHLMC 1.50 (CALLABLE)	1.50000	03/25/20	25,000,000.00	25,000,000.00	25,046,150.00
PSI	NTRD	MCSA	98048	FHLMC 1.55 (CALLABLE)	1.55000	03/26/20	25,000,000.00	25,000,000.00	25,048,025.00
PSI	NTRD	MCSA	98049	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,046,750.00
PSI	NTRD	MCSA	98051	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,046,250.00
PSI	NTRD	MCSA	98053	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,048,050.00
PSI	NTRD	MCSA	98054	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,048,050.00
PSI	NTRD	MCSA	98058	FHLMC 1.65 (CALLABLE)	1.65000	03/25/20	25,000,000.00	25,000,000.00	25,049,175.00
PSI	NTRD	MCSA	98062	FHLMC 1.625 (CALLABLE)	1.62500	03/25/20	25,000,000.00	25,000,000.00	25,049,375.00
PSI	NTRD	MCSA	98168	FHLM 1.50 (CALLABLE)	1.50000	04/20/20	25,000,000.00	25,000,000.00	24,999,025.00
PSI	NTRD	MCSA	98190	FHLMC 1.50 (CALLABLE)	1.50000	04/15/20	25,000,000.00	25,000,000.00	25,030,525.00
PSI	NTRD	MCSA	98250	FHLMC 1.50 (CALLABLE)	1.50000	04/24/20	25,000,000.00	25,000,000.00	24,906,600.00
PSI	NTRD	MCSA	98254	FHLMC 1.50 (CALLABLE)	1.50000	04/21/20	25,000,000.00	25,000,000.00	24,937,325.00
PSI	NTRD	MCSA	98263	FHLMC 1.50 (CALLABLE)	1.50000	04/17/20	25,000,000.00	25,000,000.00	24,940,875.00
PSI	NTRD	MCSA	98264	FHLMC 1.50 (CALLABLE)	1.50000	04/27/20	25,000,000.00	25,000,000.00	24,938,475.00
		MCSA Total					997,500,000.00	997,497,902.52	997,726,982.00
PSI	NTRD	NCD1	97360	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	50,001,800.00
PSI	NTRD	NCD1	97365	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	50,001,800.00
PSI	NTRD	NCD1	98187	MUFG UNION BANK NA CD	0.15000	05/01/15	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	NCD1	98188	MUFG UNION BANK NA CD	0.15000	05/07/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	98281	MUFG UNION BANK NA CD	0.13000	05/15/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	98283	MUFG UNION BANK NA CD	0.13000	05/20/15	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	NCD1	98303	MUFG UNION BANK NA CD	0.13000	05/11/15	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	NCD1	98324	MUFG UNION BANK NA CD	0.13000	05/13/15	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	NCD1	98325	MUFG UNION BANK NA CD	0.13000	05/18/15	50,000,000.00	50,000,000.00	50,000,500.00
		NCD1 Total					450,000,000.00	450,000,000.00	450,006,550.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,805,552.92	50,363,300.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,800,496.37	50,363,300.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		NOTE Total					100,000,000.00	99,606,049.29	100,726,600.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,961,406.25	49,982,400.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,961,406.25	49,982,400.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,961,744.79	49,982,400.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,961,744.79	49,982,400.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,957,343.75	49,982,400.00
PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,957,343.75	49,982,400.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,957,343.75	49,982,400.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,932,635.42	49,973,650.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,932,635.42	49,973,650.00
PSI	NTRD	TBIL	98217	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,896,600.69	49,936,050.00
PSI	NTRD	TBIL	98218	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,896,600.69	49,936,050.00
PSI	NTRD	TBIL	98219	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,896,600.69	49,936,050.00
PSI	NTRD	TBIL	98220	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,896,600.69	49,936,050.00
PSI	NTRD	TBIL	98221	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,896,600.69	49,936,050.00
PSI	NTRD	TBIL	98222	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,896,600.69	49,936,050.00
PSI	NTRD	TBIL	98331	UST BILL	0.19750	03/31/16	50,000,000.00	49,908,107.64	49,904,600.00
PSI	NTRD	TBIL	98332	UST BILL	0.19750	03/31/16	50,000,000.00	49,908,107.64	49,904,600.00
PSI	NTRD	TBIL	98333	UST BILL	0.19750	03/31/16	50,000,000.00	49,908,107.64	49,904,600.00
PSI	NTRD	TBIL	98529	UST BILL	0.22000	03/31/16	50,000,000.00	49,897,638.89	49,904,600.00
PSI	NTRD	TBIL	98530	UST BILL	0.22000	03/31/16	50,000,000.00	49,897,638.89	49,904,600.00
		TBIL Total					1,000,000,000.00	998,482,809.01	998,963,400.00
PSI	NTRD	YANK1	96862	WEST PAC BANKING CORP NY C	0.26000	06/30/15	50,000,000.00	50,000,415.85	50,004,100.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	50,028,200.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,003,194.72	49,994,300.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	50,056,850.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	25,028,425.00
PSI	NTRD	YANK1	97595	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	50,003,250.00
PSI	NTRD	YANK1	97596	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	50,003,250.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	97609	RABOBANK NEDERLAND NV NY C	0.26500	06/30/15	50,000,000.00	50,000,000.00	50,008,200.00
PSI	NTRD	YANK1	97610	RABOBANK NEDERLAND NV NY C	0.26500	06/30/15	50,000,000.00	50,000,000.00	50,008,200.00
PSI	NTRD	YANK1	97777	BARCLAYS BANK PLC NY CD	0.21000	05/01/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	97812	NORDEA BK FINLAND PLC NY C	0.16500	05/20/15	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	97817	BANK OF NOVA SCOTIA HOUSTO	0.20000	06/30/15	25,000,000.00	25,000,000.00	25,004,975.00
PSI	NTRD	YANK1	97828	BARCLAYS BANK PLC NY CD	0.34000	06/30/15	50,000,000.00	50,000,000.00	50,015,050.00
PSI	NTRD	YANK1	97841	BARCLAYS BANK PLC NY CD	0.34000	06/30/15	50,000,000.00	50,000,000.00	50,015,050.00
PSI	NTRD	YANK1	97867	SVENSKA HANDELSBANKEN NY C	0.18500	05/20/15	50,000,000.00	50,000,131.87	50,000,550.00
PSI	NTRD	YANK1	97873	SOCIETE GENERALE NY CD	0.24000	06/30/15	50,000,000.00	50,000,832.57	50,005,200.00
PSI	NTRD	YANK1	97874	SOCIETE GENERALE NY CD	0.24000	06/30/15	50,000,000.00	50,000,832.57	50,005,200.00
PSI	NTRD	YANK1	97957	SVENSKA HANDELSBANKEN NY C	0.17500	05/20/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	97961	SOCIETE GENERALE NY CD	0.22000	05/20/15	50,000,000.00	50,000,263.75	50,003,150.00
PSI	NTRD	YANK1	98015	SVENSKA HANDELSBANKEN NY C	0.17500	05/29/15	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	98028	DNB BANK ASA NY CD	0.18000	05/29/15	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	98177	CREDIT SUISSE NY CD	0.18000	05/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	98179	LLOYDS TSB BANK PLC NY CD	0.20000	05/29/15	50,000,000.00	50,000,388.75	50,001,250.00
PSI	NTRD	YANK1	98180	SOCIETE GENERALE NY CD	0.19000	05/01/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	98181	SVENSKA HANDELSBANKEN NY C	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	98184	AU & NZ BANKING GRP NY CD	0.21000	12/18/15	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	98189	BANK OF MONTREAL CHICAGO C	0.18000	06/30/15	50,000,000.00	50,000,000.00	50,004,950.00
PSI	NTRD	YANK1	98200	BNP PARIBAS SF CD	0.19000	05/20/15	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	98203	DNB BANK ASA NY CD	0.18000	06/30/15	50,000,000.00	50,000,000.00	50,003,200.00
PSI	NTRD	YANK1	98204	LLOYDS TSB BANK PLC NY CD	0.24000	06/30/15	50,000,000.00	50,000,832.83	50,001,500.00
PSI	NTRD	YANK1	98211	NORDEA BK FINLAND PLC NY C	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,998,700.00
PSI	NTRD	YANK1	98214	CREDIT SUISSE NY CD	0.19000	05/15/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	98216	SVENSKA HANDELSBANKEN NY C	0.18500	06/30/15	50,000,000.00	50,000,416.47	49,998,200.00
PSI	NTRD	YANK1	98224	BANK OF MONTREAL CHICAGO C	0.18000	06/30/15	50,000,000.00	50,000,000.00	50,004,950.00
PSI	NTRD	YANK1	98234	BANK OF MONTREAL CHICAGO C	0.17000	06/25/15	50,000,000.00	50,000,763.58	50,003,950.00
PSI	NTRD	YANK1	98245	NORDEA BK FINLAND PLC NY C	0.18000	07/01/15	50,000,000.00	50,000,000.00	49,998,600.00
PSI	NTRD	YANK1	98246	NORDEA BK FINLAND PLC NY C	0.18000	07/01/15	50,000,000.00	50,000,000.00	49,998,600.00
PSI	NTRD	YANK1	98253	CREDIT SUISSE NY CD	0.18000	05/07/15	50,000,000.00	50,000,000.00	50,000,100.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	98260	TORONTO DOMINION BANK NY C	0.15500	05/29/15	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	98287	UBS AG STAMFORD CT CD	0.24000	06/30/15	50,000,000.00	50,000,000.00	49,995,650.00
PSI	NTRD	YANK1	98293	BNP PARIBAS SF CD	0.14000	05/15/15	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	98294	BNP PARIBAS SF CD	0.14000	05/08/15	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	98315	SVENSKA HANDELSBANKEN NY C	0.19000	07/01/15	50,000,000.00	50,000,846.38	49,998,500.00
PSI	NTRD	YANK1	98319	UBS AG STAMFORD CT CD	0.25000	07/06/15	50,000,000.00	50,000,000.00	49,995,400.00
PSI	NTRD	YANK1	98320	UBS AG STAMFORD CT CD	0.29000	07/31/15	50,000,000.00	50,000,000.00	49,994,500.00
PSI	NTRD	YANK1	98322	BNP PARIBAS SF CD	0.14000	05/20/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	98341	CREDIT SUISSE NY CD	0.20000	06/10/15	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	98344	TORONTO DOMINION BANK NY C	0.12000	05/20/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	98350	LLOYDS TSB BANK PLC NY CD	0.14000	05/14/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	98358	TORONTO DOMINION BANK NY C	0.11500	05/15/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	98361	BANK OF NOVA SCOTIA HOUSTO	0.20000	09/08/15	50,000,000.00	50,000,000.00	49,997,800.00
PSI	NTRD	YANK1	98362	BANK OF NOVA SCOTIA HOUSTO	0.20000	09/08/15	50,000,000.00	50,000,000.00	49,997,800.00
PSI	NTRD	YANK1	98411	LLOYDS TSB BANK PLC NY CD	0.14000	05/20/15	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	98413	TORONTO DOMINION BANK NY C	0.12500	05/20/15	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	98428	NORDEA BK FINLAND PLC NY C	0.18500	07/15/15	50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	YANK1	98453	DNB BANK ASA NY CD	0.12000	06/17/15	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	98467	CREDIT SUISSE NY CD	0.19000	06/01/15	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	YANK1	98469	LLOYDS TSB BANK PLC NY CD	0.15000	05/29/15	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	98471	BNP PARIBAS SF CD	0.14000	05/29/15	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	98503	TORONTO-DOMINION BANK NY C	0.12500	06/05/15	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	98517	DNB BANK ASA NY CD	0.18000	07/30/15	50,000,000.00	50,000,000.00	49,997,200.00
PSI	NTRD	YANK1	98521	UBS AG STAMFORD CT CD	0.27000	07/31/15	50,000,000.00	50,000,000.00	49,991,950.00
PSI	NTRD	YANK1	98528	SVENSKA HANDELSBANKEN NY C	0.19500	07/27/15	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	YANK1	98531	AU & NZ BANKING GR NY CD	0.17000	10/23/15	50,000,000.00	50,000,000.00	49,995,600.00
		YANK1 Total					3,150,000,000.00	3,150,008,919.34	3,150,157,100.00
				PSI Total			**27,703,501,000.00**	**27,699,309,897.49**	**27,690,762,457.75**
				PSI Historical Total				**27,710,222,027.20**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	4,655,000.00	4,655,000.00	4,655,000.00
		LTBD Total					4,655,000.00	4,655,000.00	4,655,000.00
	GF - GENERAL FUND Total						4,655,000.00	4,655,000.00	4,655,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,224.52	91,109.38
		BOND Total					85,000.00	85,224.52	91,109.38
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,224.52	91,109.38
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,816,500.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	1,200,000.00	1,200,000.00	1,199,340.00
		FFCB Total					11,200,000.00	11,200,000.00	11,015,840.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,233.95	818,464.73
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,885,144.00
		FHLB Total					8,818,225.81	8,817,233.95	8,703,608.73
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,494,113.62	1,446,858.00
		FHLM Total					1,500,000.00	1,494,113.62	1,446,858.00
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,383.51	5,998,038.00
		FNMA Total					6,000,000.00	5,995,383.51	5,998,038.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,963,061.00
		MCSA Total					3,000,000.00	3,000,000.00	2,963,061.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						30,518,225.81	30,506,731.08	30,127,405.73
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,931.94	128,988.60
		FFCB Total					130,000.00	129,931.94	128,988.60
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	474,262.12
		FHLM Total					476,000.00	476,000.00	474,262.12

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,727.61	1,568,705.71
		FNMA Total					1,573,000.00	1,572,727.61	1,568,705.71
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	107,029.75
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.70000	12/14/17	800,000.00	800,000.00	800,415.20
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.70000	12/28/17	188,000.00	188,000.00	188,131.98
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	199,766.00
SPI	SANIT	MCSA	95445	FHLMC 1.55 (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	489,927.14
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,058,757.79
SPI	SANIT	MCSA	97904	FHLMC 1.50 (CALLABLE)	1.50000	02/27/20	671,000.00	671,000.00	672,874.10
		MCSA Total					3,512,000.00	3,512,000.00	3,516,901.96
	SANIT - SANITATION DISTRICT Total						5,691,000.00	5,690,659.55	5,688,858.39
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/15	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/15	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/15	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/15	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/15	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/15	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/15	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/15	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/15	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/15	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/15	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/15	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/15	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/15	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/15	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/15	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/15	218,395.70	218,395.70	218,395.70

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/15	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/15	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/15	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/15	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/15	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/15	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/15	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/15	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/15	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/15	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/15	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/15	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/15	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/15	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/15	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/15	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/15	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/15	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/15	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/15	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/15	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/15	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/15	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/15	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/15	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/15	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/15	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/15	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/15	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/15	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/15	89,717.54	89,717.54	89,717.54

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/15	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/15	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/15	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/15	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/15	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/15	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/15	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0.00000	12/31/15	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0.00000	12/31/15	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0.00000	12/31/15	25,052.03	25,052.03	25,052.03
		CTDQ Total					39,088,883.36	39,088,883.36	39,088,883.36
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,088,883.36	39,088,883.36	39,088,883.36
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,074,090.00
		FFCB Total					10,000,000.00	10,000,000.00	10,074,090.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,074,090.00
SPI	SCP66	FHLB	97538	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	10,000,000.00	10,000,000.00	10,016,290.00
		FHLB Total					10,000,000.00	10,000,000.00	10,016,290.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
	SCP66 - SCAQMD-CMP SPE REV FUND Total						10,000,000.00	10,000,000.00	10,016,290.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,074,090.00
		FFCB Total					10,000,000.00	10,000,000.00	10,074,090.00
	SCP6F - MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,074,090.00
SPI	SCP88	FHLM	97536	FHLMC 1.30 (CALLABLE)	1.30000	12/26/17	5,000,000.00	4,999,555.86	5,007,245.00
		FHLM Total					5,000,000.00	4,999,555.86	5,007,245.00
	SCP88 - SC-BP ARCO SETTLE PROJECT FUND Total						5,000,000.00	4,999,555.86	5,007,245.00
SPI	SCU5F	FHLB	97537	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	10,000,000.00	10,000,000.00	10,016,290.00
		FHLB Total					10,000,000.00	10,000,000.00	10,016,290.00
	SCU5F - CLEAN FUEL PROGRAM FUND Total						10,000,000.00	10,000,000.00	10,016,290.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						84,088,883.36	84,088,439.22	84,276,888.36
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/15	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/15	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/15	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/15	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/15	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/15	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/15	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/15	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/15	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/15	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/15	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/15	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/15	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/15	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/15	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/15	82,786.72	82,786.72	82,786.72

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/15	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/15	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/15	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/15	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/15	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/15	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/15	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/15	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/15	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/15	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/15	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/15	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/15	7,047.57	7,047.57	7,047.57

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of April 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0.00000	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0.00000	12/31/15	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0.00000	12/31/15	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0.00000	12/31/15	3,679.29	3,679.29	3,679.29
		CTDQ Total					3,174,600.91	3,174,600.91	3,174,600.91
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						3,174,600.91	3,174,600.91	3,174,600.91
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/15	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/15	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/15	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/15	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/15	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/15	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/15	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/15	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/15	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/15	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0.00000	12/31/15	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0.00000	12/31/15	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0.00000	12/31/15	24.58	24.58	24.58
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,350.67	38,350.67	38,350.67
			SPI Total				**128,251,060.75**	**128,239,005.95**	**128,052,213.44**
			SPI Historical Total					**128,240,922.14**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2015
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,930,306.24
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,930,306.24

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	442,394.84
03/08/06	CCTSA TOBACCO BONDS 2006	50,661,531.35
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	11.53
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	720,771.42
12/21/11	LAC-CAL 2011 SERIES A	2,043,444.48
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$53,868,153.62

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,195,972.98
03/21/12	DISNEY PROJECT, 2012	4,181,148.35
12/02/02	MASTER REFUNDING 2002B	1,785,074.02
03/02/05	MASTER REFUNDING 2005A	19,505,138.64
12/13/06	MASTER REFUNDING 2006 A & B	29,829,238.80
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	153,498,742.01
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	50,355,790.80
04/09/13	COMMERCIAL PAPER 2013	20,322,028.97
06/26/14	COMMERCIAL PAPER 2014	1,007,056.49
01/05/06	CALABASAS LANDFILL 2005	2,387,644.08
	U.S. BANK - TRUSTEE TOTAL	$290,067,835.14

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	52,646,144.87
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$52,646,144.87

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 04/30/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,893.13
	TREASURER TOTAL	$301,893.13

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
91175	NORDEA BANK FINLAND PLC NY FRN	0.92	09/28/15	50,000,000.00	50,020,410.96	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**50,000,000.00**	**50,020,410.96**	
CNFM						
97132	ROYAL BANK OF CANCADA NY FRN	0.22	05/06/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97133	ROYAL BANK OF CANCADA NY FRN	0.22	05/06/15	20,000,000.00	20,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97348	ROYAL BANK OF CANCADA NY FRN	0.26	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**120,000,000.00**	**120,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.55	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.41	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**50,000,000.00**	**50,000,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**395,000,000.00**	**395,020,410.96**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 04/30/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
BAN						
96106	LACCAL BANS	0.61	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
96776	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
97467	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98159	LACCAL BANS	0.59	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
BAN Totals				**37,000,000.00**	**37,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**37,000,000.00**	**37,000,000.00**	
NTRD - PSI NON-TRADING Total				**432,000,000.00**	**432,020,410.96**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 4/30/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.607%
96776	LACCAL	09/12/14	10,000,000.00	0.607%
97467	LACCAL	12/10/14	10,000,000.00	0.607%
98159	LACCAL	03/23/15	10,000,000.00	0.582%
			$ 37,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of April 30, 2015
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	3,750,008,919.34	59.74 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	9,859,191,151.30	24.45 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,098,088,858.30	262.53 DAYS	0.00	0.00 DAYS
AGENCIES	12,650,031,401.33	1,022.78 DAYS	0.00	0.00 DAYS
MUNICIPALS	37,000,000.00	722.95 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	304,989,567.22	444.30 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	$27,699,309,897.49	500.15 DAYS	$0.00	0.00 DAYS

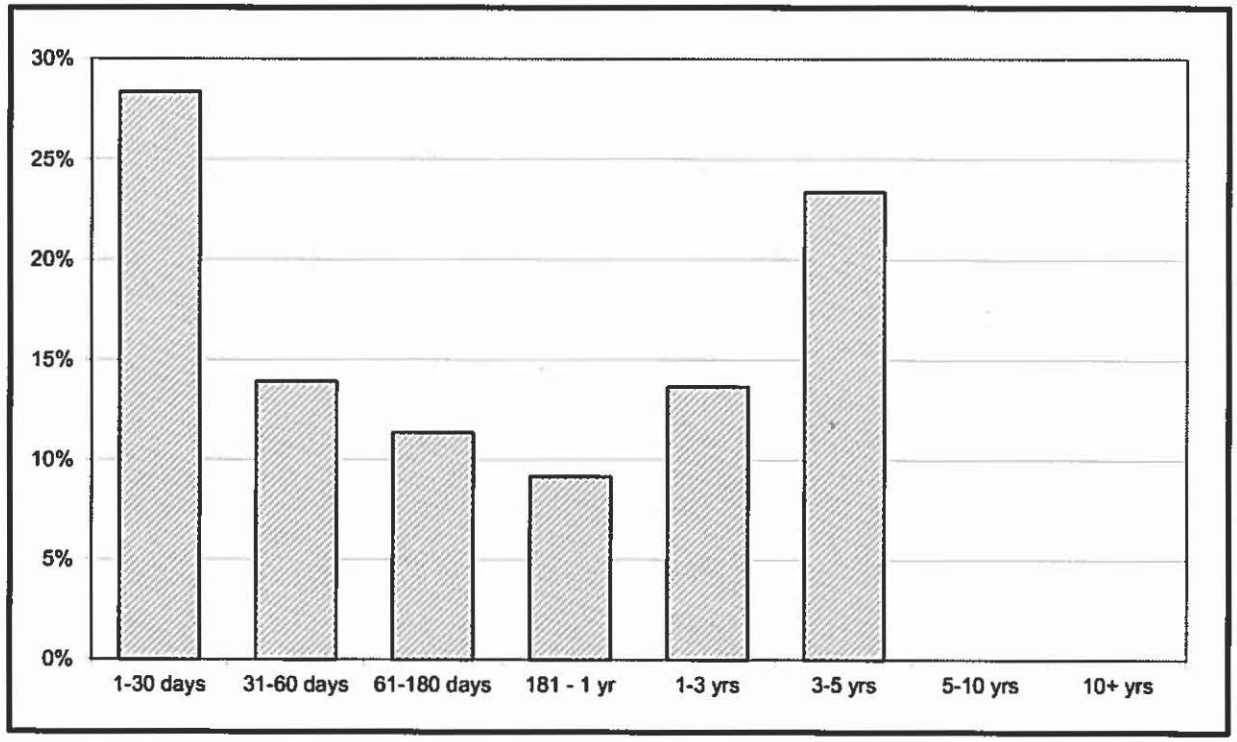
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	05/01/15 - 05/30/15	$7,856,976,000.00	28.36	28.36	$7,856,618,226.12	28.36	28.36
31 to 60 Days	05/31/15 - 06/29/15	$3,867,345,000.00	13.96	42.32	$3,866,706,818.40	13.96	42.32
61 to 90 Days	06/30/15 - 07/29/15	$1,425,000,000.00	5.14	47.46	$1,424,976,704.47	5.14	47.47
91 to 120 Days	07/30/15 - 08/28/15	$225,000,000.00	0.81	48.28	$225,051,854.94	0.81	48.28
121 to 180 Days	08/29/15 - 10/27/15	$1,505,127,000.00	5.43	53.71	$1,504,569,452.03	5.43	53.71
181 to 270 Days	10/28/15 - 01/25/16	$1,951,400,000.00	7.04	60.75	$1,949,873,191.72	7.04	60.75
271 to 365 Days	01/26/16 - 04/29/16	$600,000,000.00	2.17	62.92	$598,899,204.84	2.16	62.91
1 to 1.5 YEARS	04/30/16 - 10/28/16	$32,000,000.00	0.12	63.03	$32,000,000.00	0.12	63.03
1.5 to 2 YEARS	10/29/16 - 04/29/17	$714,895,000.00	2.58	65.62	$722,538,530.48	2.61	65.64
2 to 3 YEARS	04/30/17 - 04/30/18	$3,037,225,000.00	10.96	76.58	$3,035,158,305.20	10.96	76.60
3 to 4 YEARS	04/30/18 - 04/30/19	$3,952,688,000.00	14.27	90.85	$3,948,559,973.76	14.26	90.85
4 to 5 YEARS	04/30/19 - 04/30/20	$2,535,845,000.00	9.15	100.00	$2,534,357,635.53	9.15	100.00
Portfolio Total:		**$27,703,501,000.00**			**$27,699,309,897.49**		
GF							
5 to 10 YEARS	04/30/20-04/30/25	$4,655,000.00	100.00	100.00	$4,655,000.00	100.00	100.00
Portfolio Total:		**$4,655,000.00**			**$4,655,000.00**		
MAST							
1 to 1.5 YEARS	04/30/16-10/28/16	$85,000.00	100.00	100.00	$85,224.52	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,224.52**		
PHHPA							
10 + YEARS	04/30/25-04/30/65	$30,518,225.81	100.00	100.00	$30,506,731.08	100.00	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,731.08**		
SANIT							
2 to 3 YEARS	04/30/17 - 04/30/18	$2,798,000.00	49.20	49.20	$2,797,659.55	49.20	49.20
3 to 4 YEARS	04/30/19 - 04/30/20	$1,165,000.00	20.50	69.60	$1,165,000.00	20.50	69.60
4 to 5 YEARS	04/30/18 - 04/30/20	$1,728,000.00	30.40	100.00	$1,728,000.00	30.40	100.00
Portfolio Total:		**$5,691,000.00**			**$5,690,659.55**		
SCAQM							
181 to 270 Days	10/28/15 - 01/25/16	$39,088,883.36	100.00	100.00	$39,088,883.36	100.00	100.00

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
Portfolio Total:		**$39,088,883.36**			**$39,088,883.36**		
SCP61							
1 to 1.5 YEARS	04/30/16 - 10/28/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	04/30/17 - 04/30/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
1 to 1.5 YEARS	04/30/16 - 10/28/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP88							
2 to 3 YEARS	04/30/17 - 04/30/18	$5,000,000.00	100.00	100.00	$4,999,555.86	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$4,999,555.86**		
SCU5F							
2 to 3 YEARS	04/30/17 - 04/30/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
181 to 270 Days	10/28/15 - 01/25/16	$3,174,600.91	100.00	100.00	$3,174,600.91	100.00	100.00
Portfolio Total:		**$3,174,600.91**			**$3,174,600.91**		
WASIA							
181 to 270 Days	10/28/15 - 01/25/16	$38,350.67	100.00	100.00	$38,350.67	100.00	100.00
Portfolio Total:		**$38,350.67**			**$38,350.67**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF APRIL 2015
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,856,618	28.36%
31 - 60 days	3,866,707	13.96%
61 - 180 days	3,154,598	11.38%
181 - 1 yr	2,548,772	9.20%
1 - 3 yrs	3,789,697	13.69%
3 - 5 yrs	6,482,918	23.41%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 27,699,310	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 4/30/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,174,600.91
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,088,883.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,350.67
	LAIF TOTAL	$42,301,834.94

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
MARCH 2015
ATTACHMENT XVII

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of March 2015 with March 2014
(DOLLARS IN THOUSANDS)

	March 2015	March 2014	Change
Average Daily Portfolio ($)	59,793,146	54,105,397	+5,687,749
Accrued Earnings ($)	14,096	10,824	+3,272
Effective Yield (%)	0.278	0.236	+0.042
Average Life-Month End (In Days)	191	185	+6
Total Security Transactions			
Amount ($)	24,193,877	17,125,015	+7,068,862
Number	485	345	+140
Total Time Deposit Transactions			
Amount ($)	2,550,000	1,933,000	+617,000
Number	118	91	+27
Average Workday Investment Activity ($)	1,273,518	952,901	+320,617
Prescribed Demand Account Balances For Services ($)	2,120,355	2,363,320	-242,965

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

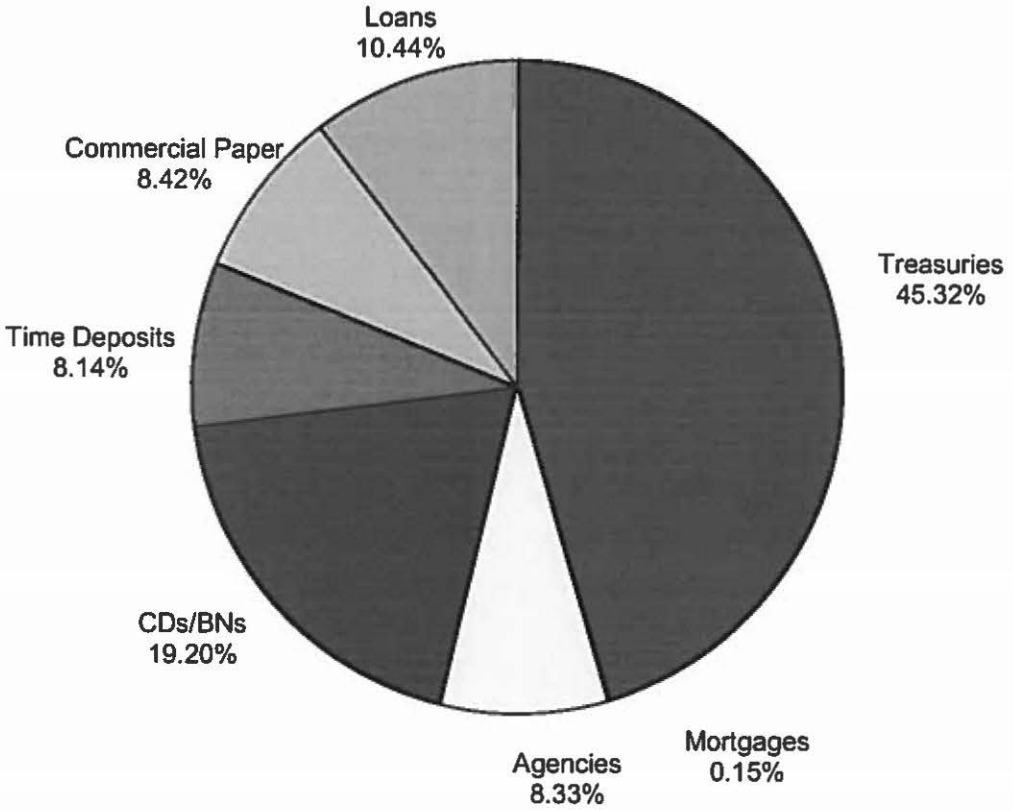
March 31, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	9,935,849	15.63	-2.00
Bonds	0	0.00	0
Notes	18,863,380	29.69	-3.31
Strips	0	0.00	0
Total Government	28,799,229	45.32	-5.31
Agency Debentures	2,395,011	3.77	-0.45
Certificates of Deposit	11,600,036	18.26	+1.99
Bank Notes	600,000	0.94	+0.08
Repurchases	0	0.00	0
Agency Discount Notes	2,496,782	3.93	+0.66
Time Deposits	5,170,540	8.14	-0.93
GNMAs	0	0.00	0
Commercial Paper	5,347,393	8.42	-0.78
FHLMC/Remics	96,155	0.15	-0.02
Corporate Bonds	0	0.00	0
AB 55 Loans	316,804	0.50	-0.04
GF Loans	6,318,100	9.94	+4.86
Other	399,949	0.63	-0.06
Reversed Repurchases	0	0.00	0
Total (All Types)	63,539,999	100.00	

INVESTMENT ACTIVITY

	March 2015		February 2015	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	485	24,193,877	413	20,647,259
Other	2	203,928	34	758,014
Time Deposits	118	2,550,000	82	1,546,280
Total	605	26,947,805	529	22,951,553
PMIA Monthly Average Effective Yield (%)	0.278		0.266	
Year to Date Yield Last Day of Month (%)	0.261		0.258	

Pooled Money Investment Account
Portfolio Composition
$63.5 billion
3/31/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/02/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.170	03/02/15	0.170	50,000	63	14,875.00	0.172
	CD	MUFG UNION	0.170	03/02/15	0.170	50,000	63	14,875.00	0.172
	CD	WELLS FGO	0.180	03/02/15	0.180	50,000	76	19,000.00	0.183
	CD	WELLS FGO	0.180	03/02/15	0.180	50,000	76	19,000.00	0.183
	CP	TD USA		03/02/15	0.100	50,000	18	2,500.00	0.101
	CP	TD USA		03/02/15	0.100	50,000	18	2,500.00	0.101
	CP	BNP FIN		03/02/15	0.100	50,000	26	3,611.11	0.101
	CP	BNP FIN		03/02/15	0.100	50,000	26	3,611.11	0.101
	CP	BNP FIN		03/02/15	0.100	50,000	26	3,611.11	0.101
	CP	MIZFUND		03/02/15	0.200	50,000	55	15,277.78	0.203
	CP	MIZFUND		03/02/15	0.200	50,000	55	15,277.78	0.203
	CP	TD USA		03/02/15	0.120	50,000	62	10,333.33	0.122
	CP	TD USA		03/02/15	0.120	50,000	62	10,333.33	0.122
	CP	GECC		03/02/15	0.130	50,000	73	13,180.56	0.132
	CP	GECC		03/02/15	0.130	50,000	73	13,180.56	0.132
	CP	TD USA		03/02/15	0.150	50,000	73	15,208.33	0.152
	CP	TD USA		03/02/15	0.150	50,000	73	15,208.33	0.152
	CP	GECC		03/02/15	0.120	25,000	122	10,166.67	0.122
	CP	GECC		03/02/15	0.120	50,000	122	20,333.33	0.122
	CP	TOYOTA		03/02/15	0.150	50,000	146	30,416.67	0.152
	CP	TOYOTA		03/02/15	0.150	50,000	146	30,416.67	0.152
	CP	GECC		03/02/15	0.170	50,000	146	34,472.22	0.172
	CP	GECC		03/02/15	0.170	50,000	146	34,472.22	0.172
	CP	TOYOTA		03/02/15	0.170	50,000	160	37,777.78	0.172
	CP	TOYOTA		03/02/15	0.170	50,000	160	37,777.78	0.172
	DN	IBRD		03/02/15	0.100	50,000	73	10,138.89	0.101
	DN	IBRD		03/02/15	0.100	50,000	73	10,138.89	0.101
	YCD	TOKYO-MIT	0.130	03/02/15	0.130	50,000	7	1,263.89	0.132
	YCD	TOKYO-MIT	0.130	03/02/15	0.130	50,000	7	1,263.89	0.132
	YCD	TOKYO-MIT	0.130	03/02/15	0.130	50,000	7	1,263.89	0.132
	YCD	SUMITOMO	0.120	03/02/15	0.120	50,000	11	1,833.33	0.122
	YCD	SUMITOMO	0.120	03/02/15	0.120	50,000	11	1,833.33	0.122
	YCD	SUMITOMO	0.130	03/02/15	0.130	50,000	13	2,347.22	0.132
	YCD	SUMITOMO	0.130	03/02/15	0.130	50,000	13	2,347.22	0.132
	YCD	SUMITOMO	0.180	03/02/15	0.180	50,000	47	11,750.00	0.183
	YCD	SUMITOMO	0.180	03/02/15	0.180	50,000	47	11,750.00	0.183
	YCD	MONTREAL	0.110	03/02/15	0.110	50,000	54	8,250.00	0.112
	YCD	MONTREAL	0.110	03/02/15	0.110	50,000	54	8,250.00	0.112
	YCD	STNDRD CH	0.180	03/02/15	0.180	50,000	83	20,750.00	0.183
	YCD	STNDRD CH	0.180	03/02/15	0.180	50,000	83	20,750.00	0.183
	YCD	SVENSKA	0.170	03/02/15	0.170	50,000	97	22,902.78	0.172
	YCD	SVENSKA	0.170	03/02/15	0.170	50,000	97	22,902.78	0.172
	YCD	STNDRD CH	0.250	03/02/15	0.250	50,000	160	55,555.56	0.253
	YCD	STNDRD CH	0.250	03/02/15	0.250	50,000	160	55,555.56	0.253
03/02/15	**PURCHASES**								
	CD	MUFG UNION	0.120	04/07/15	0.120	50,000			
	CD	MUFG UNION	0.120	04/07/15	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/02/15	**PURCHASES (Continued)**								
	CP	TD USA		03/10/15	0.100	50,000			
	CP	TD USA		03/10/15	0.100	50,000			
	CP	BNP FIN		03/26/15	0.130	50,000			
	CP	BNP FIN		03/26/15	0.130	50,000			
	CP	BNP FIN		03/26/15	0.130	50,000			
	CP	TOYOTA		04/06/15	0.090	50,000			
	TR	NOTE	1.000	02/15/18	1.038	50,000			
	TR	NOTE	1.000	02/15/18	1.038	50,000			
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000			
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000			
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000			
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000			
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000			
	YCD	SUMITOMO	0.140	03/24/15	0.140	50,000			
	YCD	SUMITOMO	0.140	03/24/15	0.140	50,000			
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000			
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000			
03/03/15	**NO REDEMPTIONS**								
03/03/15	**PURCHASES**								
	CP	BNP FIN		03/09/15	0.110	50,000			
	CP	BNP FIN		03/09/15	0.110	50,000			
	CP	BNP FIN		03/09/15	0.110	50,000			
	TR	NOTE	1.000	02/15/18	1.051	50,000			
	TR	NOTE	1.000	02/15/18	1.051	50,000			
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000			
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000			
03/04/15	**NO REDEMPTIONS**								
03/04/15	**PURCHASES**								
	CP	BNP FIN		03/09/15	0.110	50,000			
	CP	BNP FIN		03/09/15	0.110	50,000			
	CP	BNP FIN		03/09/15	0.110	50,000			
	YCD	TOKYO-MIT	0.140	03/17/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	03/17/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	03/17/15	0.140	50,000			
03/05/15	**SALES**								
	TR	BILL		04/30/15	0.010	50,000	308	49,777.78	0.118
	TR	BILL		04/30/15	0.010	50,000	308	49,777.78	0.118
	TR	BILL		04/30/15	0.010	50,000	308	49,777.78	0.118

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/05/15	**REDEMPTIONS**								
	TR	BILL		03/05/15	0.113	50,000	343	53,593.75	0.114
	TR	BILL		03/05/15	0.113	50,000	343	53,593.75	0.114
	TR	BILL		03/05/15	0.113	50,000	343	53,593.75	0.114
	TR	BILL		03/05/15	0.113	50,000	343	53,593.75	0.114
	TR	BILL		03/05/15	0.125	50,000	349	60,590.28	0.127
	TR	BILL		03/05/15	0.125	50,000	349	60,590.28	0.127
	TR	BILL		03/05/15	0.131	50,000	350	63,680.56	0.133
	TR	BILL		03/05/15	0.131	50,000	350	63,680.56	0.133
	TR	BILL		03/05/15	0.115	50,000	351	56,062.50	0.117
	TR	BILL		03/05/15	0.115	50,000	351	56,062.50	0.117
	TR	BILL		03/05/15	0.118	50,000	353	57,607.64	0.119
	TR	BILL		03/05/15	0.118	50,000	353	57,607.64	0.119
	TR	BILL		03/05/15	0.120	50,000	364	60,666.67	0.122
	TR	BILL		03/05/15	0.120	50,000	364	60,666.67	0.122
	TR	BILL		03/05/15	0.121	50,000	364	61,172.22	0.123
	TR	BILL		03/05/15	0.121	50,000	364	61,172.22	0.123
	TR	BILL		03/05/15	0.124	50,000	364	62,436.11	0.125
	TR	BILL		03/05/15	0.124	50,000	364	62,436.11	0.125
03/05/15	**PURCHASES**								
	CD	WELLS FGO	0.280	12/01/15	0.280	50,000			
	CD	WELLS FGO	0.280	12/01/15	0.280	50,000			
	CP	GE CO		03/30/15	0.080	50,000			
	CP	GE CO		03/30/15	0.080	50,000			
	CP	TD USA		04/07/15	0.120	50,000			
	CP	TD USA		04/07/15	0.120	50,000			
	CP	MUFG UNION		05/01/15	0.160	50,000			
	CP	MUFG UNION		05/01/15	0.160	50,000			
	TR	BILL		03/03/16	0.245	50,000			
	TR	BILL		03/03/16	0.245	50,000			
	TR	BILL		03/03/16	0.245	50,000			
	TR	BILL		03/03/16	0.245	50,000			
	TR	BILL		03/03/16	0.261	50,000			
	TR	BILL		03/03/16	0.261	50,000			
	TR	NOTE	0.500	01/31/17	0.622	50,000			
	TR	NOTE	0.500	01/31/17	0.622	50,000			
	YCD	TOKYO-MIT	0.160	03/30/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	03/30/15	0.160	50,000			
	YCD	SUMITOMO	0.160	04/01/15	0.160	50,000			
	YCD	DNB	0.100	04/07/15	0.100	50,000			
	YCD	DNB	0.100	04/07/15	0.100	50,000			
	YCD	RABOBANK	0.210	06/30/15	0.210	50,000			
	YCD	RABOBANK	0.210	06/30/15	0.210	50,000			
	YCD	SE BANKEN	0.230	07/01/15	0.230	50,000			
	YCD	SE BANKEN	0.230	07/01/15	0.230	50,000			
03/06/15	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/06/15	**NO PURCHASES**								
03/09/15	**SALES**								
	TR	BILL		05/28/15	0.010	50,000	277	43,513.89	0.115
	TR	BILL		05/28/15	0.010	50,000	277	43,513.89	0.115
	TR	NOTE	0.250	03/31/15		50,000	678	198,996.02	0.214
	TR	NOTE	0.250	03/31/15		50,000	678	198,996.02	0.214
	TR	NOTE	0.250	03/31/15		50,000	678	198,996.02	0.214
03/09/15	**REDEMPTIONS**								
	CP	BNP FIN		03/09/15	0.110	50,000	5	763.89	0.112
	CP	BNP FIN		03/09/15	0.110	50,000	5	763.89	0.112
	CP	BNP FIN		03/09/15	0.110	50,000	5	763.89	0.112
	CP	BNP FIN		03/09/15	0.110	50,000	6	916.67	0.112
	CP	BNP FIN		03/09/15	0.110	50,000	6	916.67	0.112
	CP	BNP FIN		03/09/15	0.110	50,000	6	916.67	0.112
	CP	GE CO		03/09/15	0.060	50,000	12	1,000.00	0.061
	CP	GE CO		03/09/15	0.060	50,000	12	1,000.00	0.061
	CP	BNP FIN		03/09/15	0.110	50,000	12	1,833.33	0.112
	CP	BNP FIN		03/09/15	0.110	50,000	12	1,833.33	0.112
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000	7	972.22	0.101
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000	7	972.22	0.101
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000	7	972.22	0.101
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000	7	972.22	0.101
	YCD	MONTREAL	0.100	03/09/15	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.130	03/09/15	0.130	50,000	13	2,347.22	0.132
	YCD	SUMITOMO	0.130	03/09/15	0.130	50,000	13	2,347.22	0.132
	YCD	NORINKCHUK	0.180	03/09/15	0.180	50,000	62	15,500.00	0.183
	YCD	NORINKCHUK	0.180	03/09/15	0.180	50,000	62	15,500.00	0.183
03/09/15	**NO PURCHASES**								
03/10/15	**REDEMPTIONS**								
	CP	TD USA		03/10/15	0.100	50,000	8	1,111.11	0.101
	CP	TD USA		03/10/15	0.100	50,000	8	1,111.11	0.101
03/10/15	**NO PURCHASES**								
03/11/15	**NO REDEMPTIONS**								
03/11/15	**NO PURCHASES**								
03/12/15	**REDEMPTIONS**								
	DEB	FHLB	0.150	03/12/15	0.162	50,000	364	80,791.67	0.162

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/12/15	**PURCHASES**								
	CP	BNP FIN		03/27/15	0.120	50,000			
	CP	BNP FIN		03/27/15	0.120	50,000			
	CP	BNP FIN		03/27/15	0.120	50,000			
	CP	BNP FIN		03/27/15	0.120	50,000			
	CP	NISSAN		03/30/15	0.390	50,000			
	CP	TD USA		04/01/15	0.120	50,000			
	CP	TD USA		04/01/15	0.120	50,000			
	CP	TD USA		04/01/15	0.120	50,000			
	CP	TD USA		04/01/15	0.120	50,000			
	CP	GECC		05/07/15	0.100	50,000			
	CP	TOYOTA		05/07/15	0.110	50,000			
	CP	TOYOTA		05/07/15	0.110	50,000			
	CP	CAFCO		09/01/15	0.300	50,000			
	CP	CAFCO		09/01/15	0.300	50,000			
	TR	BILL		03/03/16	0.223	50,000			
	TR	BILL		03/03/16	0.223	50,000			
	TR	BILL		03/03/16	0.223	50,000			
	YCD	SUMITOMO	0.120	03/24/15	0.120	50,000			
	YCD	SUMITOMO	0.120	03/24/15	0.120	50,000			
	YCD	RABOBANK	0.130	03/30/15	0.130	50,000			
	YCD	RABOBANK	0.130	03/30/15	0.130	50,000			
	YCD	TOKYO-MIT	0.160	04/07/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	04/07/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	04/07/15	0.160	50,000			
	YCD	DNB	0.120	05/18/15	0.120	50,000			
	YCD	DNB	0.120	05/18/15	0.120	50,000			
03/13/15	**NO REDEMPTIONS**								
03/13/15	**PURCHASES**								
	CP	BNP FIN		04/07/15	0.130	50,000			
	CP	BNP FIN		04/07/15	0.130	50,000			
	CP	BNP FIN		04/07/15	0.130	50,000			
03/15/15	**REDEMPTIONS**								
	TR	NOTE	0.375	03/15/15	0.586	50,000	1,095	875,000.00	0.585
	TR	NOTE	0.375	03/15/15	0.586	50,000	1,095	875,000.00	0.585
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
	TR	NOTE	0.375	03/15/15	0.588	50,000	1,095	878,906.25	0.588
03/16/15	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/16/15	**PURCHASES**								
	CD	MUFG UNION	0.190	06/30/15	0.190	50,000			
	CD	MUFG UNION	0.190	06/30/15	0.190	50,000			
	CP	BNP FIN		03/17/15	0.110	50,000			
	CP	BNP FIN		03/17/15	0.110	50,000			
	CP	TD USA		04/01/15	0.130	50,000			
	CP	TD USA		04/01/15	0.130	50,000			
	CP	BNP FIN		04/07/15	0.130	50,000			
	CP	BNP FIN		04/07/15	0.130	50,000			
	CP	BNP FIN		04/07/15	0.130	50,000			
	CP	BNP FIN		04/07/15	0.130	50,000			
	CP	GECC		06/26/15	0.140	50,000			
	CP	GECC		06/26/15	0.140	50,000			
	TR	BILL		03/03/16	0.230	50,000			
	TR	BILL		03/03/16	0.230	50,000			
	TR	BILL		03/03/16	0.230	50,000			
	TR	BILL		03/03/16	0.230	50,000			
	TR	BILL		03/03/16	0.230	50,000			
	TR	BILL		03/03/16	0.230	50,000			
	TR	NOTE	1.000	02/15/18	1.020	50,000			
	TR	NOTE	1.000	02/15/18	1.020	50,000			
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000			
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000			
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000			
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000			
	YCD	DNB	0.120	04/01/15	0.120	50,000			
	YCD	DNB	0.120	04/01/15	0.120	50,000			
	YCD	TORONTO	0.180	07/01/15	0.180	50,000			
	YCD	TORONTO	0.180	07/01/15	0.180	50,000			
03/17/15	**REDEMPTIONS**								
	CP	BNP FIN		03/17/15	0.110	50,000	1	152.78	0.112
	CP	BNP FIN		03/17/15	0.110	50,000	1	152.78	0.112
	YCD	TOKYO-MIT	0.140	03/17/15	0.140	50,000	13	2,527.78	0.142
	YCD	TOKYO-MIT	0.140	03/17/15	0.140	50,000	13	2,527.78	0.142
	YCD	TOKYO-MIT	0.140	03/17/15	0.140	50,000	13	2,527.78	0.142
03/17/15	**PURCHASES**								
	CP	BNP FIN		03/30/15	0.110	50,000			
	CP	BNP FIN		03/30/15	0.110	50,000			
	YCD	DNB	0.120	04/01/15	0.120	50,000			
	YCD	DNB	0.120	04/01/15	0.120	50,000			
03/18/15	**NO REDEMPTIONS**								
03/18/15	**PURCHASES**								
	BN	BOFA	0.310	09/01/15	0.310	50,000			
	BN	BOFA	0.310	09/01/15	0.310	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/18/15	PURCHASES (Continued)								
	CD	BOWEST	0.060	04/01/15	0.060	50,000			
	CD	BOWEST	0.060	04/01/15	0.060	50,000			
	CD	BOWEST	0.060	04/01/15	0.060	50,000			
	CD	BOWEST	0.060	04/01/15	0.060	50,000			
	CD	CITIBANK	0.180	06/22/15	0.180	50,000			
	CD	CITIBANK	0.180	06/22/15	0.180	50,000			
	CP	BNP FIN		03/19/15	0.120	50,000			
	CP	BNP FIN		03/19/15	0.120	50,000			
	CP	BNP FIN		03/19/15	0.120	50,000			
	CP	BNP FIN		03/19/15	0.120	50,000			
	CP	GE CO		03/25/15	0.070	50,000			
	CP	GE CO		03/25/15	0.070	50,000			
	CP	GE CO		03/25/15	0.070	50,000			
	CP	GE CO		03/25/15	0.070	50,000			
	CP	GE CO		03/30/15	0.080	50,000			
	CP	GE CO		03/30/15	0.080	50,000			
	CP	TOYOTA		06/22/15	0.140	50,000			
	CP	TOYOTA		06/22/15	0.140	50,000			
	CP	TOYOTA		06/22/15	0.140	50,000			
	CP	TOYOTA		06/22/15	0.140	50,000			
	CP	TOYOTA		06/26/15	0.150	50,000			
	CP	TOYOTA		06/26/15	0.150	50,000			
	CP	GECC		09/01/15	0.250	50,000			
	CP	GECC		09/01/15	0.250	50,000			
	CP	CAFCO		09/08/15	0.300	25,000			
	CP	CAFCO		09/08/15	0.300	50,000			
	DN	FHLMC		01/04/16	0.220	50,000			
	DN	FHLMC		01/04/16	0.220	50,000			
	DN	FHLMC		01/04/16	0.220	50,000			
	DN	FHLMC		01/04/16	0.220	50,000			
	DN	FHLMC		03/01/16	0.300	50,000			
	DN	FHLMC		03/01/16	0.300	50,000			
	DN	FNMA		03/01/16	0.300	50,000			
	DN	FNMA		03/01/16	0.300	50,000			
	DN	FNMA		03/01/16	0.300	50,000			
	DN	FNMA		03/01/16	0.300	50,000			
	DN	FNMA		03/01/16	0.300	50,000			
	DN	FNMA		03/01/16	0.300	50,000			
	TR	NOTE	1.875	06/30/15	0.066	50,000			
	TR	NOTE	1.875	06/30/15	0.066	50,000			
	TR	NOTE	1.875	06/30/15	0.066	50,000			
	TR	NOTE	1.875	06/30/15	0.066	50,000			
	YCD	CIBC	0.080	04/01/15	0.080	50,000			
	YCD	CIBC	0.080	04/01/15	0.080	50,000			
	YCD	SUMITOMO	0.130	04/01/15	0.130	50,000			
	YCD	SUMITOMO	0.130	04/01/15	0.130	50,000			
	YCD	SUMITOMO	0.130	04/01/15	0.130	50,000			
	YCD	SUMITOMO	0.130	04/01/15	0.130	50,000			
	YCD	SE BANKEN	0.100	05/01/15	0.100	50,000			
	YCD	SE BANKEN	0.100	05/01/15	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/18/15	**PURCHASES (Continued)**								
	YCD	MIZUHO	0.250	06/22/15	0.250	50,000			
	YCD	MIZUHO	0.250	06/22/15	0.250	50,000			
	YCD	SCOTIA	0.100	06/26/15	0.100	50,000			
	YCD	SCOTIA	0.100	06/26/15	0.100	50,000			
	YCD	SVENSKA	0.185	06/26/15	0.185	50,000			
	YCD	SVENSKA	0.185	06/26/15	0.185	50,000			
	YCD	MIZUHO	0.250	06/26/15	0.250	50,000			
	YCD	MIZUHO	0.250	06/26/15	0.250	50,000			
	YCD	MIZUHO	0.250	06/30/15	0.250	50,000			
	YCD	MIZUHO	0.250	06/30/15	0.250	50,000			
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000			
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000			
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000			
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000			
	YCD	RABOBANK	0.230	07/27/15	0.230	50,000			
	YCD	RABOBANK	0.230	07/27/15	0.230	50,000			
	YCD	NB CANADA	0.560	03/01/16	0.560	50,000			
	YCD	NB CANADA	0.560	03/01/16	0.560	50,000			
03/19/15	**REDEMPTIONS**								
	CP	BNP FIN		03/19/15	0.120	50,000	1	166.67	0.122
	CP	BNP FIN		03/19/15	0.120	50,000	1	166.67	0.122
	CP	BNP FIN		03/19/15	0.120	50,000	1	166.67	0.122
	CP	BNP FIN		03/19/15	0.120	50,000	1	166.67	0.122
03/19/15	**PURCHASES**								
	CP	BNP FIN		04/01/15	0.120	50,000			
	CP	BNP FIN		04/01/15	0.120	50,000			
	CP	BNP FIN		04/01/15	0.120	50,000			
	CP	BNP FIN		04/01/15	0.120	50,000			
	CP	TD USA		07/01/15	0.170	50,000			
	CP	TD USA		07/01/15	0.170	50,000			
	YCD	SOC GEN	0.130	03/27/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/27/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000			
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000			
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000			
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000			
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000			
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000			
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000			
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/20/15	**REDEMPTIONS**								
	YCD	WESTPAC	0.280	03/20/15	0.280	50,000	360	140,000.00	0.284
	YCD	WESTPAC	0.280	03/20/15	0.280	50,000	360	140,000.00	0.284
03/20/15	**PURCHASES**								
	YCD	MONTREAL	0.120	03/30/15	0.120	50,000			
	YCD	MONTREAL	0.120	03/30/15	0.120	50,000			
	YCD	SUMITOMO	0.170	04/27/15	0.170	50,000			
	YCD	SUMITOMO	0.170	04/27/15	0.170	50,000			
03/23/15	**REDEMPTIONS**								
	CP	TOYOTA		03/23/15	0.160	50,000	77	17,111.11	0.162
	CP	TOYOTA		03/23/15	0.160	50,000	77	17,111.11	0.162
	CP	GECC		03/23/15	0.130	50,000	90	16,250.00	0.132
	CP	GECC		03/23/15	0.130	50,000	90	16,250.00	0.132
	CP	OLD LINE		03/23/15	0.220	46,000	179	50,318.89	0.223
03/23/15	**PURCHASES**								
	CP	OLD LINE		09/09/15	0.280	50,000			
	YCD	DNB	0.100	04/06/15	0.100	50,000			
	YCD	DNB	0.100	04/06/15	0.100	50,000			
	YCD	SUMITOMO	0.130	04/07/15	0.130	50,000			
	YCD	SUMITOMO	0.130	04/07/15	0.130	50,000			
03/24/15	**REDEMPTIONS**								
	CP	TOYOTA		03/24/15	0.140	50,000	68	13,222.22	0.142
	CP	TOYOTA		03/24/15	0.160	50,000	77	17,111.11	0.162
	CP	TOYOTA		03/24/15	0.160	50,000	77	17,111.11	0.162
	CP	GECC		03/24/15	0.130	50,000	90	16,250.00	0.132
	CP	GECC		03/24/15	0.130	50,000	90	16,250.00	0.132
	YCD	SUMITOMO	0.120	03/24/15	0.120	50,000	12	2,000.00	0.122
	YCD	SUMITOMO	0.120	03/24/15	0.120	50,000	12	2,000.00	0.122
	YCD	SUMITOMO	0.140	03/24/15	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	03/24/15	0.140	50,000	22	4,277.78	0.142
03/24/15	**PURCHASES**								
	CP	TD USA		04/07/15	0.100	50,000			
	CP	TD USA		04/07/15	0.100	50,000			
	CP	GECC		06/22/15	0.130	50,000			
	CP	GECC		06/22/15	0.130	50,000			
	DN	FHLMC		09/01/15	0.130	50,000			
	DN	FHLMC		09/01/15	0.130	50,000			
	YCD	MONTREAL	0.110	04/06/15	0.110	50,000			
	YCD	MONTREAL	0.110	04/06/15	0.110	50,000			
	YCD	MONTREAL	0.110	04/06/15	0.110	50,000			
	YCD	MONTREAL	0.110	04/06/15	0.110	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/24/15	**PURCHASES (Continued)**								
	YCD	MONTREAL	0.110	04/07/15	0.110	50,000			
	YCD	MONTREAL	0.110	04/07/15	0.110	50,000			
	YCD	MONTREAL	0.110	04/07/15	0.110	50,000			
	YCD	MONTREAL	0.110	04/07/15	0.110	50,000			
03/25/15	**REDEMPTIONS**								
	CP	GE CO		03/25/15	0.070	50,000	7	680.56	0.071
	CP	GE CO		03/25/15	0.070	50,000	7	680.56	0.071
	CP	GE CO		03/25/15	0.070	50,000	7	680.56	0.071
	CP	GE CO		03/25/15	0.070	50,000	7	680.56	0.071
03/25/15	**PURCHASES**								
	YCD	TOKYO-MIT	0.110	04/08/15	0.110	50,000			
	YCD	TOKYO-MIT	0.110	04/08/15	0.110	50,000			
	YCD	TOKYO-MIT	0.110	04/08/15	0.110	50,000			
03/26/15	**REDEMPTIONS**								
	CP	BNP FIN		03/26/15	0.130	50,000	24	4,333.33	0.132
	CP	BNP FIN		03/26/15	0.130	50,000	24	4,333.33	0.132
	CP	BNP FIN		03/26/15	0.130	50,000	24	4,333.33	0.132
	CP	TD USA		03/26/15	0.110	50,000	30	4,583.33	0.112
	CP	TD USA		03/26/15	0.110	50,000	30	4,583.33	0.112
	CP	GE CO		03/26/15	0.070	50,000	31	3,013.89	0.071
	CP	GE CO		03/26/15	0.070	50,000	31	3,013.89	0.071
	CP	GE CO		03/26/15	0.070	50,000	37	3,597.22	0.071
	CP	GE CO		03/26/15	0.070	50,000	37	3,597.22	0.071
	CP	GE CO		03/26/15	0.090	50,000	70	8,750.00	0.091
	CP	MIZFUND		03/26/15	0.205	50,000	70	19,930.56	0.208
	CP	MIZFUND		03/26/15	0.205	50,000	70	19,930.56	0.208
	YCD	NORINCHUK	0.160	03/26/15	0.155	50,000	28	6,028.01	0.157
	YCD	SUMITOMO	0.160	03/26/15	0.160	50,000	29	6,444.44	0.162
	YCD	SUMITOMO	0.160	03/26/15	0.160	50,000	29	6,444.44	0.162
	YCD	TOKYO-MIT	0.160	03/26/15	0.160	50,000	29	6,444.44	0.162
	YCD	TOKYO-MIT	0.160	03/26/15	0.160	50,000	29	6,444.44	0.162
03/26/15	**PURCHASES**								
	TR	BILL		03/03/16	0.253	50,000			
	TR	BILL		03/03/16	0.253	50,000			
03/27/15	**REDEMPTIONS**								
	CP	BNP FIN		03/27/15	0.120	50,000	15	2,500.00	0.122
	CP	BNP FIN		03/27/15	0.120	50,000	15	2,500.00	0.122
	CP	BNP FIN		03/27/15	0.120	50,000	15	2,500.00	0.122
	CP	BNP FIN		03/27/15	0.120	50,000	15	2,500.00	0.122

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/27/15	**REDEMPTIONS (Continued)**								
	CP	TD USA		03/27/15	0.110	50,000	30	4,583.33	0.112
	CP	TD USA		03/27/15	0.110	50,000	30	4,583.33	0.112
	CP	NISSAN		03/27/15	0.300	50,000	30	12,500.00	0.304
	CP	GE CO		03/27/15	0.070	50,000	36	3,500.00	0.071
	CP	GE CO		03/27/15	0.100	50,000	86	11,944.44	0.101
	CP	JPM LLC		03/27/15	0.210	50,000	93	27,125.00	0.213
	CP	JPM LLC		03/27/15	0.210	50,000	93	27,125.00	0.213
	CP	JPM LLC		03/27/15	0.210	50,000	93	27,125.00	0.213
	CP	JPM LLC		03/27/15	0.210	50,000	93	27,125.00	0.213
	CP	TOYOTA		03/27/15	0.170	50,000	108	25,500.00	0.172
	CP	TOYOTA		03/27/15	0.170	50,000	108	25,500.00	0.172
	YCD	SOC GEN	0.130	03/27/15	0.130	50,000	8	1,444.44	0.132
	YCD	SOC GEN	0.130	03/27/15	0.130	50,000	8	1,444.44	0.132
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000	11	1,833.33	0.122
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000	11	1,833.33	0.122
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000	11	1,833.33	0.122
	YCD	RABOBANK	0.120	03/27/15	0.120	50,000	11	1,833.33	0.122
	YCD	CIBC	0.100	03/27/15	0.100	50,000	30	4,166.67	0.101
	YCD	CIBC	0.100	03/27/15	0.100	50,000	30	4,166.67	0.101
	YCD	NORINCHUK	0.150	03/27/15	0.150	50,000	32	6,666.67	0.152
	YCD	NORINCHUK	0.150	03/27/15	0.150	50,000	32	6,666.67	0.152
	YCD	NORINCHUK	0.160	03/27/15	0.160	50,000	36	8,000.00	0.162
	YCD	NORINCHUK	0.160	03/27/15	0.160	50,000	36	8,000.00	0.162
03/27/15	**PURCHASES**								
	CP	BNP FIN		04/03/15	0.090	50,000			
	CP	BNP FIN		04/03/15	0.090	50,000			
	CP	BNP FIN		04/03/15	0.090	50,000			
03/30/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.170	03/30/15	0.170	50,000	82	19,361.11	0.172
	CD	MUFG UNION	0.170	03/30/15	0.170	50,000	82	19,361.11	0.172
	CD	CITIBANK	0.240	03/30/15	0.240	50,000	174	58,000.00	0.243
	CD	CITIBANK	0.240	03/30/15	0.240	50,000	174	58,000.00	0.243
	CP	GE CO		03/30/15	0.080	50,000	12	1,333.33	0.081
	CP	GE CO		03/30/15	0.080	50,000	12	1,333.33	0.081
	CP	BNP FIN		03/30/15	0.110	50,000	13	1,986.11	0.112
	CP	BNP FIN		03/30/15	0.110	50,000	13	1,986.11	0.112
	CP	NISSAN		03/30/15	0.390	50,000	18	9,750.00	0.395
	CP	GE CO		03/30/15	0.080	50,000	25	2,777.78	0.081
	CP	GE CO		03/30/15	0.080	50,000	25	2,777.78	0.081
	CP	JPM LLC		03/30/15	0.210	50,000	90	26,250.00	0.213
	CP	JPM LLC		03/30/15	0.210	50,000	90	26,250.00	0.213
	YCD	MONTREAL	0.120	03/30/15	0.120	50,000	10	1,666.67	0.122
	YCD	MONTREAL	0.120	03/30/15	0.120	50,000	10	1,666.67	0.122

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/30/15	**REDEMPTIONS (Continued)**								
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000	11	1,986.11	0.132
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000	11	1,986.11	0.132
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000	11	1,986.11	0.132
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000	11	1,986.11	0.132
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000	11	1,986.11	0.132
	YCD	SOC GEN	0.130	03/30/15	0.130	50,000	11	1,986.11	0.132
	YCD	RABOBANK	0.130	03/30/15	0.130	50,000	18	3,250.00	0.132
	YCD	RABOBANK	0.130	03/30/15	0.130	50,000	18	3,250.00	0.132
	YCD	TOKYO-MIT	0.160	03/30/15	0.160	50,000	25	5,555.56	0.162
	YCD	TOKYO-MIT	0.160	03/30/15	0.160	50,000	25	5,555.56	0.162
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000	27	5,250.00	0.142
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000	27	5,250.00	0.142
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000	28	5,444.44	0.142
	YCD	RABOBANK	0.140	03/30/15	0.140	50,000	28	5,444.44	0.142
	YCD	SVENSKA	0.195	03/30/15	0.195	50,000	91	24,645.83	0.198
	YCD	SVENSKA	0.195	03/30/15	0.195	50,000	91	24,645.83	0.198
03/30/15	**PURCHASES**								
	CP	MIZFUND		04/27/15	0.140	50,000			
	CP	MIZFUND		04/27/15	0.140	50,000			
	CP	TD USA		04/28/15	0.100	50,000			
	CP	TD USA		04/28/15	0.100	50,000			
	CP	MIZFUND		04/28/15	0.140	50,000			
	CP	MIZFUND		04/28/15	0.140	50,000			
	CP	BNP FIN		05/01/15	0.140	50,000			
	CP	BNP FIN		05/01/15	0.140	50,000			
	TR	NOTE	0.625	11/15/16	0.485	50,000			
	TR	NOTE	0.625	11/15/16	0.485	50,000			
	TR	NOTE	0.625	11/15/16	0.485	50,000			
	YCD	TOKYO-MIT	0.160	04/27/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	04/27/15	0.160	50,000			
	YCD	SUMITOMO	0.160	04/28/15	0.160	50,000			
	YCD	SUMITOMO	0.160	04/28/15	0.160	50,000			
	YCD	NORDEA	0.180	06/26/15	0.180	50,000			
	YCD	NORDEA	0.180	06/26/15	0.180	50,000			
	YCD	RABOBANK	0.280	10/01/15	0.280	50,000			
	YCD	RABOBANK	0.280	10/01/15	0.280	50,000			
03/31/15	**REDEMPTIONS**								
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/31/15	REDEMPTIONS (Continued)								
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.211	50,000	700	203,040.62	0.211
	TR	NOTE	0.250	03/31/15	0.215	50,000	700	206,954.38	0.215
	TR	NOTE	0.250	03/31/15	0.215	50,000	700	206,954.38	0.215
	TR	NOTE	0.250	03/31/15	0.215	50,000	700	206,954.38	0.215
	TR	NOTE	0.250	03/31/15	0.215	50,000	700	206,954.38	0.215
	TR	NOTE	0.250	03/31/15	0.215	50,000	700	206,954.38	0.215
	TR	NOTE	0.250	03/31/15	0.228	50,000	707	220,660.43	0.228
	TR	NOTE	0.250	03/31/15	0.228	50,000	707	220,660.43	0.228
	TR	NOTE	0.250	03/31/15	0.228	50,000	707	220,660.43	0.228
	TR	NOTE	0.250	03/31/15	0.228	50,000	707	220,660.43	0.228

FOOTNOTES

a/ The abbreviations indicate the type of security purchased, sold, or redeemed:

BA	Bankers Acceptances
BN	Bank Notes
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
CP	Commercial Paper
DEB	Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD).
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
TR	U.S. Treasury Bills, Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit

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

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	10/16/14	0.060	2,000,000.00	04/16/15
New Omni Bank, NA	10/23/14	0.080	2,000,000.00	04/23/15
New Omni Bank, NA	10/30/14	0.090	2,000,000.00	04/30/15
New Omni Bank, NA	11/06/14	0.090	2,000,000.00	05/07/15
New Omni Bank, NA	11/14/14	0.090	2,000,000.00	05/15/15
New Omni Bank, NA	12/18/14	0.130	5,000,000.00	06/18/15
New Omni Bank, NA	01/07/15	0.110	1,000,000.00	07/08/15
New Omni Bank, NA	01/22/15	0.090	2,000,000.00	07/23/15
New Omni Bank, NA	02/26/15	0.100	6,500,000.00	08/27/15
New Omni Bank, NA	03/06/15	0.110	1,000,000.00	09/04/15
New Omni Bank, NA	03/13/15	0.120	2,000,000.00	09/11/15
AUBURN				
Community 1st Bank	10/22/14	0.100	2,000,000.00	04/22/15
Community 1st Bank	01/30/15	0.130	3,000,000.00	07/31/15
Community 1st Bank	03/20/15	0.210	2,000,000.00	09/18/15
BREA				
Pacific Western Bank	01/09/15	0.140	10,000,000.00	07/10/15
Pacific Western Bank	01/28/15	0.120	40,000,000.00	07/29/15
Pacific Western Bank	02/25/15	0.110	50,000,000.00	08/26/15
Pacific Western Bank	03/18/15	0.180	40,000,000.00	09/16/15
BUENA PARK				
Uniti Bank	03/06/15	0.040	3,000,000.00	06/05/15
CHICO				
Tri Counties Bank	03/11/15	0.050	5,000,000.00	06/10/15
DIAMOND BAR				
Prospectors Federal Credit Union	03/12/15	0.140	4,000,000.00	09/10/15
EL MONTE				
Cathay Bank	01/23/15	0.120	50,000,000.00	07/24/15
Cathay Bank	03/20/15	0.200	50,000,000.00	09/18/15
ENCINO				
California United Bank	10/02/14	0.070	10,000,000.00	04/02/15
FAIRFIELD				
Westamerica Bank	01/09/15	0.070	25,000,000.00	04/10/15
Westamerica Bank	02/04/15	0.090	25,000,000.00	08/05/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	10/15/14	0.080	1,500,000.00	04/15/15
Folsom Lake Bank	01/30/15	0.070	3,500,000.00	05/01/15
Folsom Lake Bank	03/04/15	0.060	3,000,000.00	06/03/15
SAFE Credit Union	03/06/15	0.070	5,000,000.00	06/05/15
Sierra Vista Bank	02/04/15	0.060	1,500,000.00	05/06/15
Sierra Vista Bank	02/18/15	0.050	1,000,000.00	05/20/15
FRESNO				
Central Valley Community Bank	02/25/15	0.060	5,000,000.00	05/27/15
Central Valley Community Bank	03/12/15	0.140	5,000,000.00	09/10/15
GOLETA				
Community West Bank	02/27/15	0.050	13,000,000.00	05/29/15
IRVINE				
CommerceWest Bank, NA	10/16/14	0.060	5,000,000.00	04/16/15
CommerceWest Bank, NA	11/06/14	0.090	2,500,000.00	05/07/15
CommerceWest Bank, NA	03/13/15	0.040	5,000,000.00	06/12/15
CommerceWest Bank, NA	01/30/15	0.100	2,500,000.00	07/31/15
First Foundation Bank	10/10/14	0.090	12,000,000.00	04/10/15
First Foundation Bank	12/05/14	0.120	10,000,000.00	06/05/15
First Foundation Bank	02/11/15	0.130	12,000,000.00	08/12/15
First Foundation Bank	03/05/15	0.120	22,000,000.00	09/03/15
LAFAYETTE				
California Bank of Commerce	11/13/14	0.080	5,000,000.00	05/14/15
California Bank of Commerce	01/15/15	0.110	5,000,000.00	07/16/15
California Bank of Commerce	03/13/15	0.120	10,000,000.00	09/11/15
LODI				
Farmers & Merchants Bk Cen CA	01/07/15	0.040	25,000,000.00	04/08/15
Farmers & Merchants Bk Cen CA	01/16/15	0.060	35,000,000.00	04/17/15
Farmers & Merchants Bk Cen CA	01/22/15	0.050	35,000,000.00	04/23/15
Farmers & Merchants Bk Cen CA	03/04/15	0.040	35,000,000.00	06/03/15
Farmers & Merchants Bk Cen CA	03/11/15	0.030	20,000,000.00	06/10/15
LOS ANGELES				
1st Century Bank, NA	01/14/15	0.060	18,000,000.00	04/15/15
1st Century Bank, NA	02/13/15	0.060	20,000,000.00	05/15/15
Bank Leumi USA	10/22/14	0.100	30,000,000.00	04/22/15
Bank Leumi USA	02/04/15	0.070	20,000,000.00	05/06/15
BBCN Bank	10/09/14	0.070	90,000,000.00	04/09/15
BBCN Bank	10/15/14	0.060	45,000,000.00	04/15/15
BBCN Bank	03/04/15	0.040	90,000,000.00	06/03/15
BBCN Bank	03/13/15	0.040	75,000,000.00	06/12/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	10/03/14	0.050	10,000,000.00	04/03/15
Commonwealth Business Bank	12/19/14	0.040	5,000,000.00	04/10/15
Commonwealth Business Bank	10/31/14	0.060	10,000,000.00	05/01/15
Commonwealth Business Bank	01/16/15	0.040	5,000,000.00	05/15/15
Commonwealth Business Bank	02/20/15	0.020	5,000,000.00	05/22/15
Commonwealth Business Bank	03/06/15	0.020	5,000,000.00	06/05/15
Commonwealth Business Bank	03/13/15	0.020	5,000,000.00	06/12/15
Commonwealth Business Bank	03/20/15	0.050	5,000,000.00	06/19/15
Commonwealth Business Bank	03/27/15	0.030	5,000,000.00	06/26/15
Commonwealth Business Bank	01/16/15	0.090	3,500,000.00	07/17/15
CTBC Bank	01/15/15	0.110	50,000,000.00	07/16/15
CTBC Bank	01/29/15	0.100	10,000,000.00	07/30/15
Hanmi Bank	10/08/14	0.070	30,000,000.00	04/08/15
Hanmi Bank	02/05/15	0.090	30,000,000.00	08/06/15
HSBC Bank USA, NA	11/12/14	0.110	25,000,000.00	05/13/15
Manufacturers Bank	01/09/15	0.050	100,000,000.00	04/10/15
Manufacturers Bank	01/16/15	0.060	50,000,000.00	04/17/15
Manufacturers Bank	02/12/15	0.040	35,000,000.00	05/14/15
Manufacturers Bank	03/12/15	0.040	50,000,000.00	06/11/15
Mission Valley Bank	10/15/14	0.080	7,000,000.00	04/15/15
Open Bank	12/11/14	0.120	5,000,000.00	06/11/15
Open Bank	01/07/15	0.110	2,000,000.00	07/08/15
Open Bank	02/11/15	0.110	10,000,000.00	08/12/15
Open Bank	03/13/15	0.120	5,000,000.00	09/11/15
Open Bank	03/20/15	0.180	2,000,000.00	09/18/15
Open Bank	03/25/15	0.120	10,000,000.00	09/23/15
Opus Bank	01/30/15	0.100	10,000,000.00	07/31/15
Pacific City Bank	01/09/15	0.050	30,000,000.00	04/10/15
Pacific City Bank	02/11/15	0.040	5,000,000.00	05/13/15
Pacific City Bank	02/18/15	0.030	1,800,000.00	05/20/15
Pacific City Bank	03/12/15	0.040	10,000,000.00	06/11/15
Pacific City Bank	03/20/15	0.070	20,000,000.00	06/19/15
Pacific Commerce Bank	03/20/15	0.070	10,000,000.00	06/19/15
State Bank of India (California)	10/09/14	0.090	12,000,000.00	04/09/15
State Bank of India (California)	10/15/14	0.080	23,000,000.00	04/15/15
State Bank of India (California)	10/23/14	0.100	13,000,000.00	04/23/15
State Bank of India (California)	11/17/14	0.110	10,000,000.00	05/20/15
State Bank of India (California)	02/05/15	0.110	12,000,000.00	08/06/15
State Bank of India (California)	02/19/15	0.110	10,000,000.00	08/20/15
Wilshire Bank	01/09/15	0.050	78,000,000.00	04/10/15
Wilshire Bank	01/15/15	0.050	74,000,000.00	04/16/15
Wilshire Bank	02/13/15	0.040	30,000,000.00	05/15/15
Wilshire Bank	03/05/15	0.040	50,000,000.00	06/04/15
Wilshire Bank	03/11/15	0.030	39,000,000.00	06/10/15
Wilshire Bank	03/20/15	0.070	29,000,000.00	06/19/15
MANHATTAN BEACH				
Kinecta Federal Credit Union	11/07/14	0.110	25,000,000.00	05/08/15
Kinecta Federal Credit Union	02/06/15	0.070	10,000,000.00	05/08/15
Kinecta Federal Credit Union	02/06/15	0.120	15,000,000.00	08/07/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	01/22/15	0.070	1,000,000.00	04/23/15
1st Capital Bank	01/28/15	0.070	8,000,000.00	04/29/15
1st Capital Bank	03/12/15	0.060	5,000,000.00	06/11/15
OAKDALE				
Oak Valley Community Bank	03/05/15	0.040	3,500,000.00	06/04/15
OAKLAND				
Community Bank of the Bay	12/05/14	0.120	5,000,000.00	06/05/15
Metropolitan Bank	12/11/14	0.140	4,500,000.00	06/11/15
Metropolitan Bank	01/09/15	0.140	1,500,000.00	07/10/15
Metropolitan Bank	01/15/15	0.130	1,000,000.00	07/16/15
Metropolitan Bank	01/30/15	0.120	2,000,000.00	07/31/15
Metropolitan Bank	02/26/15	0.120	1,000,000.00	08/27/15
ONTARIO				
Citizens Business Bank	01/07/15	0.040	40,000,000.00	04/08/15
Citizens Business Bank	01/21/15	0.050	50,000,000.00	04/22/15
Citizens Business Bank	01/30/15	0.050	30,000,000.00	05/01/15
Citizens Business Bank	02/04/15	0.040	30,000,000.00	05/06/15
Citizens Business Bank	02/11/15	0.040	50,000,000.00	05/13/15
Citizens Business Bank	02/18/15	0.030	30,000,000.00	05/20/15
Citizens Business Bank	03/06/15	0.040	25,000,000.00	06/05/15
Citizens Business Bank	03/11/15	0.030	25,000,000.00	06/10/15
PALOS VERDES ESTATES				
Malaga Bank, FSB	01/08/15	0.050	5,000,000.00	04/09/15
Malaga Bank, FSB	01/23/15	0.050	46,000,000.00	04/24/15
Malaga Bank, FSB	01/30/15	0.050	9,000,000.00	05/01/15
Malaga Bank, FSB	02/05/15	0.050	10,000,000.00	05/07/15
Malaga Bank, FSB	03/04/15	0.040	12,000,000.00	06/03/15
Malaga Bank, FSB	03/06/15	0.040	4,000,000.00	06/05/15
Malaga Bank, FSB	03/19/15	0.080	10,000,000.00	06/18/15
PASADENA				
American Plus Bank, NA	02/12/15	0.040	240,000.00	05/14/15
American Plus Bank, NA	03/18/15	0.060	2,000,000.00	06/17/15
Community Bank	10/03/14	0.090	25,000,000.00	04/03/15
Community Bank	11/05/14	0.100	30,000,000.00	05/06/15
Community Bank	12/10/14	0.130	30,000,000.00	06/10/15
Community Bank	01/14/15	0.130	25,000,000.00	07/15/15
Community Bank	02/13/15	0.110	25,000,000.00	08/14/15
Community Bank	03/18/15	0.180	35,000,000.00	09/16/15
East West Bank	10/24/14	0.100	50,000,000.00	04/24/15
East West Bank	01/15/15	0.130	50,000,000.00	07/16/15
East West Bank	01/21/15	0.110	125,000,000.00	07/22/15
East West Bank	02/06/15	0.110	75,000,000.00	08/07/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
EverTrust Bank	11/21/14	0.090	20,000,000.00	05/22/15
EverTrust Bank	12/10/14	0.110	20,000,000.00	06/10/15
EverTrust Bank	02/18/15	0.090	10,000,000.00	08/19/15
Wescom Central Credit Union	01/28/15	0.080	50,000,000.00	04/29/15
Wescom Central Credit Union	01/28/15	0.090	50,000,000.00	05/29/15
Wescom Central Credit Union	03/26/15	0.080	50,000,000.00	06/25/15
PASO ROBLES				
Heritage Oaks Bank	03/11/15	0.050	25,000,000.00	06/10/15
PORTERVILLE				
Bank of the Sierra	01/08/15	0.070	10,000,000.00	04/09/15
Bank of the Sierra	01/23/15	0.070	20,000,000.00	04/24/15
Bank of the Sierra	02/05/15	0.070	15,000,000.00	05/07/15
Bank of the Sierra	02/12/15	0.060	10,000,000.00	05/14/15
Bank of the Sierra	03/05/15	0.060	15,000,000.00	06/04/15
Bank of the Sierra	03/12/15	0.060	10,000,000.00	06/11/15
RANCHO CORDOVA				
American River Bank	10/08/14	0.090	2,500,000.00	04/08/15
American River Bank	10/17/14	0.090	2,000,000.00	04/17/15
American River Bank	10/22/14	0.090	3,000,000.00	04/22/15
American River Bank	10/31/14	0.100	2,500,000.00	05/01/15
American River Bank	02/05/15	0.070	2,500,000.00	05/07/15
American River Bank	11/13/14	0.100	6,500,000.00	05/14/15
American River Bank	11/20/14	0.120	1,000,000.00	05/21/15
American River Bank	03/12/15	0.060	1,500,000.00	06/11/15
American River Bank	02/05/15	0.110	7,500,000.00	08/06/15
REDWOOD CITY				
Provident Credit Union	10/16/14	0.080	20,000,000.00	04/16/15
Provident Credit Union	10/29/14	0.100	40,000,000.00	04/29/15
Provident Credit Union	11/20/14	0.120	20,000,000.00	05/21/15
Provident Credit Union	12/12/14	0.150	20,000,000.00	06/12/15
Provident Credit Union	01/22/15	0.110	40,000,000.00	07/23/15
Provident Credit Union	02/18/15	0.110	20,000,000.00	08/19/15
Provident Credit Union	03/18/15	0.180	20,000,000.00	09/16/15
RICHMOND				
Mechanics Bank, The	01/14/15	0.060	20,000,000.00	04/15/15
Mechanics Bank, The	01/22/15	0.070	20,000,000.00	04/23/15
Mechanics Bank, The	02/12/15	0.060	20,000,000.00	05/14/15
Mechanics Bank, The	03/12/15	0.060	20,000,000.00	06/11/15
ROCKLIN				
Five Star Bank	10/15/14	0.060	2,000,000.00	04/15/15
Five Star Bank	01/30/15	0.050	15,000,000.00	05/01/15
Five Star Bank	01/30/15	0.100	15,000,000.00	07/31/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	10/15/14	0.080	4,000,000.00	04/15/15
ROSEVILLE				
Umpqua Bank	11/13/14	0.110	50,000,000.00	05/14/15
Umpqua Bank	12/17/14	0.140	100,000,000.00	06/17/15
Umpqua Bank	03/26/15	0.150	20,000,000.00	09/24/15
SACRAMENTO				
Bank of Sacramento	10/01/14	0.070	6,000,000.00	04/01/15
Bank of Sacramento	10/23/14	0.100	10,000,000.00	04/23/15
Comerica Bank	12/10/14	0.130	25,000,000.00	06/10/15
Comerica Bank	01/07/15	0.130	50,000,000.00	07/08/15
Comerica Bank	01/14/15	0.130	75,000,000.00	07/15/15
Comerica Bank	02/04/15	0.090	50,000,000.00	08/05/15
Comerica Bank	02/11/15	0.130	25,000,000.00	08/12/15
Comerica Bank	02/26/15	0.120	75,000,000.00	08/27/15
Merchants National Bank of Sacramento	10/08/14	0.070	2,000,000.00	04/08/15
Merchants National Bank of Sacramento	10/29/14	0.080	2,000,000.00	04/29/15
Merchants National Bank of Sacramento	11/05/14	0.080	2,000,000.00	05/06/15
Merchants National Bank of Sacramento	02/18/15	0.030	2,000,000.00	05/20/15
Merchants National Bank of Sacramento	12/03/14	0.100	2,000,000.00	06/03/15
River City Bank	11/14/14	0.110	20,000,000.00	05/15/15
River City Bank	11/21/14	0.110	35,000,000.00	05/22/15
River City Bank	12/05/14	0.120	15,000,000.00	06/05/15
SAN DIEGO				
Mission Federal Credit Union	01/14/15	0.040	10,000,000.00	04/15/15
Mission Federal Credit Union	11/17/14	0.090	10,000,000.00	05/20/15
San Diego County Credit Union	01/14/15	0.020	50,000,000.00	04/15/15
San Diego County Credit Union	10/16/14	0.040	50,000,000.00	04/16/15
San Diego County Credit Union	01/14/15	0.020	50,000,000.00	04/16/15
San Diego County Credit Union	10/29/14	0.060	50,000,000.00	04/29/15
San Diego County Credit Union	11/14/14	0.070	50,000,000.00	05/15/15
San Diego County Credit Union	03/18/15	0.040	50,000,000.00	06/17/15
Seacoast Commerce Bank	02/04/15	0.040	1,000,000.00	05/06/15
Western Alliance Bank	11/13/14	0.100	15,000,000.00	05/14/15
Western Alliance Bank	11/19/14	0.110	25,000,000.00	05/20/15
Western Alliance Bank	12/19/14	0.150	50,000,000.00	06/19/15
Western Alliance Bank	01/08/15	0.130	25,000,000.00	07/09/15
Western Alliance Bank	02/12/15	0.120	50,000,000.00	08/13/15
Western Alliance Bank	03/13/15	0.140	50,000,000.00	09/11/15
SAN FRANCISCO				
Presidio Bank	02/04/15	0.060	10,000,000.00	05/06/15
Presidio Bank	02/19/15	0.110	10,000,000.00	08/20/15
Trans Pacific National Bank	01/23/15	0.070	2,000,000.00	04/24/15
Trans Pacific National Bank	03/20/15	0.090	3,000,000.00	06/19/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	01/22/15	0.050	50,000,000.00	04/23/15
Heritage Bank of Commerce	11/14/14	0.110	13,000,000.00	05/15/15
Heritage Bank of Commerce	12/10/14	0.110	20,000,000.00	06/10/15
Heritage Bank of Commerce	03/27/15	0.140	15,000,000.00	09/25/15
SAN RAMON				
Bank of the West	01/29/15	0.120	134,000,000.00	07/30/15
Bank of the West	03/13/15	0.140	100,000,000.00	09/11/15
SANTA ROSA				
Summit State Bank	10/16/14	0.080	9,000,000.00	04/16/15
Summit State Bank	01/28/15	0.050	4,000,000.00	04/29/15
Summit State Bank	11/05/14	0.100	8,000,000.00	05/06/15
Summit State Bank	03/06/15	0.040	12,000,000.00	06/05/15
Summit State Bank	03/20/15	0.070	7,000,000.00	06/19/15
Summit State Bank	01/14/15	0.110	5,000,000.00	07/15/15
Summit State Bank	01/23/15	0.100	3,500,000.00	07/24/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/03/14	0.120	4,000,000.00	06/03/15
First National Bank of Northern California	03/11/15	0.050	15,000,000.00	06/10/15
VACAVILLE				
Travis Credit Union	01/08/15	0.110	50,000,000.00	07/09/15
Travis Credit Union	03/06/15	0.110	50,000,000.00	09/04/15
WATSONVILLE				
Santa Cruz County Bank	03/27/15	0.050	20,000,000.00	06/26/15
WEST SACRAMENTO				
Community Business Bank	01/07/15	0.110	3,000,000.00	07/08/15
TOTAL TIME DEPOSITS MARCH 2015			**5,170,540,000.00**	

BANK DEMAND DEPOSITS
MARCH 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,223,161	$ 4,363,927
2	2,094,643	2,959,400
3	2,000,250	2,600,246
4	2,085,028	3,879,323
5	2,015,132	3,523,272
6	1,746,077	4,018,697
7	1,746,077	4,018,697
8	1,746,077	4,018,697
9	2,049,868	3,417,618
10	1,867,772	2,923,640
11	2,114,614	2,856,518
12	2,160,440	3,048,445
13	2,022,196	2,985,472
14	2,022,196	2,985,472
15	2,022,196	2,985,472
16	1,994,342	2,547,754
17	2,064,429	2,221,565
18	2,135,345	2,305,623
19	2,020,739	2,504,924
20	2,137,905	2,897,123
21	2,137,905	2,897,123
22	2,137,905	2,897,123
23	1,995,216	2,253,403
24	1,954,396	2,064,212
25	1,922,974	3,352,716
26	1,931,849	2,992,602
27	1,973,926	4,014,619
28	1,973,926	4,018,284
29	1,973,926	4,018,284
30	1,022,355	3,327,539
31	2,627,715	3,331,925
AVERAGE DOLLAR DAYS	1,997,438 a/	

a/ The prescribed bank balance for March was $2,177,007. This consisted of $2,120,355 in compensating balances for services, balances for uncollected funds of $58,389 and a deduction of $1,737 for March delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 18, 2015, has determined and designated the amount of money available for deposit and investment as of March 11, 2015, 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 Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,120,355,000

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)	3/16/2015	3/20/2015	$ 1,002,200,000	$ (6,375,340,000)	$ 5,100,540,000	$ (1,274,800,000)
(2)	3/23/2015	3/27/2015	$ 390,600,000	$ (5,984,740,000)	$ 5,100,540,000	$ (884,200,000)
(3)	3/30/2015	4/3/2015	$ (2,896,600,000)	$ (8,881,340,000)	$ 5,100,540,000	$ (3,780,800,000)
(4)	4/6/2015	4/10/2015	$ (2,058,300,000)	$ (10,939,640,000)	$ 5,100,540,000	$ (5,839,100,000)
(5)	4/13/2015	4/17/2015	$ 6,676,200,000	$ (4,263,440,000)	$ 5,100,540,000	$ 837,100,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 2,120,355,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: March 18, 2015
* Government Code