COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

JOSEPH KELLY
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

HOME PAGE
TTC.LACOUNTY.GOV

PROPERTY TAX PORTAL
LACOUNTYPROPERTYTAX.COM

August 31, 2016

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

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JULY 2016**

The Report of Investments for the month of July 2016 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 July 2016 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. You will find the complete monthly Report of Investments 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:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2016

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 JULY 2016

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 JULY 2016

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)

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 7/31/16		
At Cost	$ 25,623,487,713	$ 105,247,887
At Market	$ 25,647,278,550	$ 105,267,960
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	16.40%	0.00%
United States Government and Agency Obligations	58.31%	55.37%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.85%	0.00%
Municipal Obligations	0.24%	4.25%
Corporate and Deposit Notes	0.20%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	40.38%
1-60 days	36.73%	19.00%
61 days-1 year	18.18%	40.38%
Over 1 year	45.09%	40.62%
Weighted Average Days to Maturity	592	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 31, 2016

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at July 31, 2016:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	24.85%
Corporate and Deposit Notes	A-1+	P-1	0.10%
	AA-	Aa3	0.10%
Los Angeles County Securities	AA+	Aa2	0.24%
Negotiable Certificates of Deposit	A-1	P-1	16.40%
U.S. Agency Securities	AA+	Aaa	53.99%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.92%
U.S. Treasury Bills	AA+	Aaa	3.40%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	40.38%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.25%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	55.37%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 7/31/16	$ 25,623,487,713
Market Value at 7/31/16	$ 25,647,278,550
Average Daily Balance	$ 25,549,262,533
Gains and Losses:	
For the Month	$ 800,487
For the Past 12 Months	$ 6,040,135
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 20,701,866
Earnings for the Past 12 Months	$ 211,604,394
Earnings Rate for the Month	0.95%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	28,681,651.50	
Bank of the West - Concentration	$	40,119,029.49	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	50,287,426.86	(B)
Union Bank- Concentration	$	347,627.66	
Wells Fargo - Concentration	$	845,648.48	
Total Ledger Balance for all Banks	$	120,281,383.99	

(A) $37.540 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 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 JULY 2016
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for July 2016

Total Deposits	$ 4,129,141,660.29
Total Disbursements	$ 5,232,493,490.95
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2016	1.35

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
August	$ 6,793,127,000.00	$ 2,834,300,000.00	$ 4,747,300,000.00	$ 4,880,127,000.00
September	$ 3,045,697,000.00	$ 3,409,000,000.00	$ 4,267,200,000.00	$ 7,067,624,000.00
October	$ 1,293,299,000.00	$ 4,155,600,000.00	$ 4,628,000,000.00	$ 7,888,523,000.00
November	$ 693,871,000.00	$ 5,340,200,000.00	$ 4,406,500,000.00	$ 9,516,094,000.00
December	$ 486,125,000.00	$ 9,113,000,000.00	$ 5,495,800,000.00	$ 13,619,419,000.00
January	$ 358,553,000.00	$ 3,568,900,000.00	$ 5,629,200,000.00	$ 11,917,672,000.00

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 July 2016, the Treasurer placed $231.938 million in the Bank of the West Money Market Plus Account and $50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $37.540 million remained in the Bank of the West Money Market Plus Account and $50 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.

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

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.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

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.

OPTION CONTRACTS – Contracts traded in either the Over The Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

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.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2016
COMPLIANCE REPORT

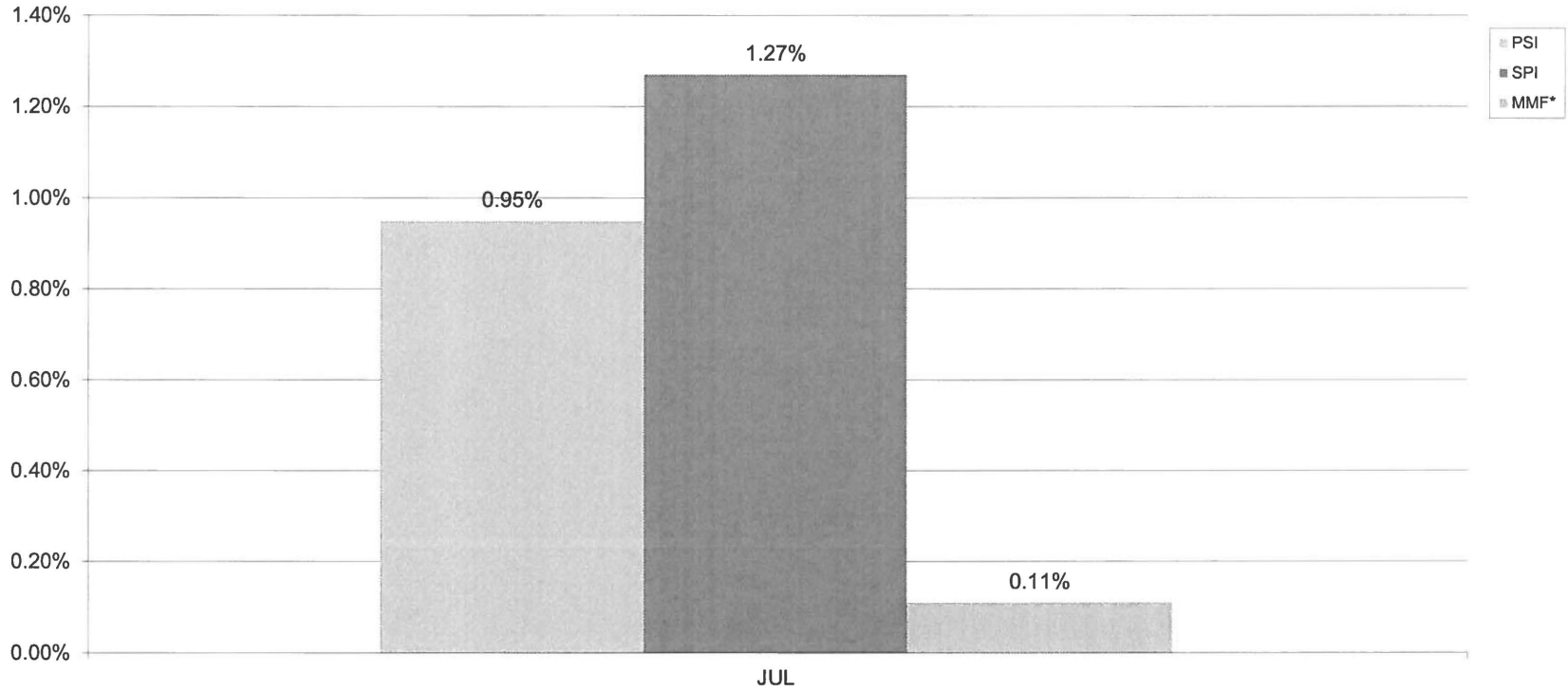
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 7/31/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2016	$ 26,525,038,739.80	$ 89,197,933.00
7/2/2016	26,500,038,739.80	89,197,933.00
7/3/2016	26,500,038,739.80	89,197,933.00
7/4/2016	26,500,038,739.80	89,197,933.00
7/5/2016	26,167,002,220.61	89,197,933.00
7/6/2016	25,987,514,301.30	89,197,933.00
7/7/2016	25,864,410,705.13	89,197,933.00
7/8/2016	25,692,614,046.23	89,197,933.00
7/9/2016	25,617,614,046.23	89,197,933.00
7/10/2016	25,571,557,123.82	89,197,933.00
7/11/2016	25,558,513,747.68	89,197,933.00
7/12/2016	25,608,665,345.62	89,197,933.00
7/13/2016	25,518,570,072.01	89,197,933.00
7/14/2016	25,474,450,847.19	89,197,933.00
7/15/2016	25,284,005,963.33	89,255,673.03
7/16/2016	25,284,005,963.33	89,255,673.03
7/17/2016	25,284,005,963.33	89,255,673.03
7/18/2016	25,106,308,312.02	89,255,673.03
7/19/2016	25,176,253,705.22	89,255,673.03
7/20/2016	24,964,682,148.06	89,255,673.03
7/21/2016	24,914,255,977.06	100,748,173.03
7/22/2016	24,790,945,296.65	100,748,173.03
7/23/2016	24,790,945,296.65	100,748,173.03
7/24/2016	24,790,945,296.65	100,748,173.03
7/25/2016	24,824,057,500.96	100,748,173.03
7/26/2016	24,866,957,115.44	100,748,173.03
7/27/2016	26,016,361,534.37	101,347,873.03
7/28/2016	25,981,386,504.65	105,247,873.03
7/29/2016	25,621,233,403.11	105,247,873.03
7/30/2016	25,621,233,403.11	105,247,873.03
7/31/2016	25,623,487,712.74	105,247,887.35
	$ 25,549,262,532.64	**$ 93,907,532.83**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2016-17
ATTACHMENT IV



* Source: Money Fund Report as of August 9, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 7/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$16,591,682	$101,160
Gains (Losses) on Sales of Non-Trading Securities.	800,487	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	3,309,697	14
Prior Accrual Adjustment	-	-
Total Revenues	$20,701,866	$101,174
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,889
	$0	$2,889
NET INCOME	$20,701,866	$98,285

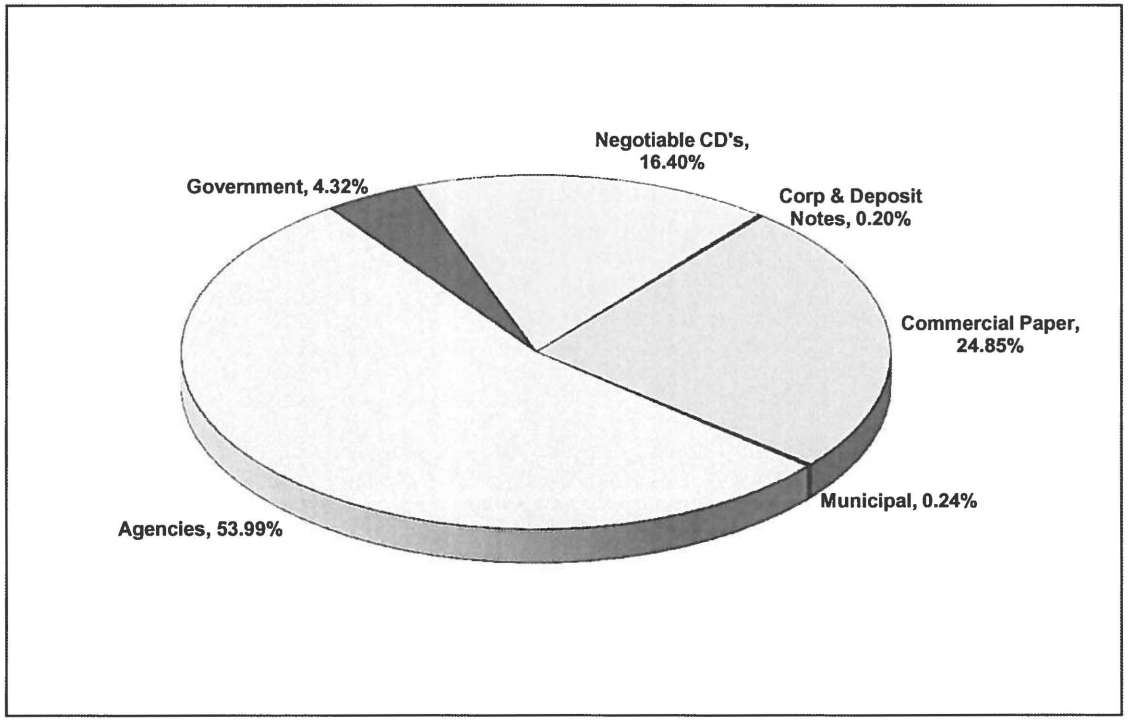
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of July 31, 2016
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.92%	
Los Angeles County and Related Entities	39.07%	
Consolidated Sanitation Districts		2.46%
Metropolitan Transportation Authority		0.97%
Miscellaneous Agencies Pooled Investments		2.57%
South Coast Air Quality Management District		1.96%
Miscellaneous		0.03%
Subtotal	90.99%	7.99%
County Bond Proceeds and Repayment Funds		1.02%
Grand Total	90.99%	9.01%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JULY 2016
ATTACHMENT VII



	In Thousands
Negotiable CD's	4,202,920
Corp & Deposit Notes	49,984
Bankers Acceptance	-
Commercial Paper	6,367,282
Municipal	60,000
Agencies	13,835,309
Other	-
Government	1,107,993
Total	$ 25,623,488

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

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: July 1, 2016 to July 31, 2016
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	07/20/16	102161	LACCAL BANS	0.932	06/30/19	10,000,000.00	10,000,000.00	0	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0		
NTRD	CPD	07/01/16	102033	CREDIT AGRICOLE CIB NY BR	0.43	08/05/16	50,000,000.00	49,979,097.22	0	CITI	MFR
NTRD	CPD	07/01/16	102034	NATIXIS NY BRANCH CP	0.4	07/08/16	50,000,000.00	49,996,111.11	0	CITI	PIPE
NTRD	CPD	07/01/16	102035	NATIXIS NY BRANCH CP	0.4	07/08/16	50,000,000.00	49,996,111.11	0	CITI	PIPE
NTRD	CPD	07/01/16	102036	AUTOBAHN FUNDING CO LLC CP	0.4	08/02/16	15,000,000.00	14,994,666.67	0	CITI	CRSU
NTRD	CPD	07/01/16	102038	DANSKE CORP CP	0.59	09/30/16	30,000,000.00	29,955,258.33	0	CITI	GPS
NTRD	CPD	07/01/16	102040	CREDIT AGRICOLE CIB NY BR	0.43	08/02/16	50,000,000.00	49,980,888.89	0	CITI	MFR
NTRD	CPD	07/01/16	102041	NATIXIS NY BRANCH CP	0.4	07/29/16	50,000,000.00	49,984,444.44	0	CITI	MISC
NTRD	CPD	07/01/16	102044	NATIXIS NY BRANCH CP	0.4	07/15/16	40,321,000.00	40,314,727.84	0	CITI	UBSSEC
NTRD	CPD	07/05/16	102045	AUTOBAHN FUNDING CO LLC CP	0.4	08/05/16	30,000,000.00	29,989,666.67	0	CITI	CRSU
NTRD	CPD	07/05/16	102046	ATLANTIC ASSET SEC LLC CP	0.4	08/02/16	25,000,000.00	24,992,222.22	0	CITI	MS
NTRD	CPD	07/05/16	102047	NATIXIS NY BRANCH CP	0.4	07/07/16	50,000,000.00	49,998,888.89	0	CITI	BCI
NTRD	CPD	07/05/16	102048	NATIXIS NY BRANCH CP	0.4	07/07/16	50,000,000.00	49,998,888.89	0	CITI	BCI
NTRD	CPD	07/05/16	102055	CREDIT AGRICOLE CIB NY BR	0.42	08/03/16	50,000,000.00	49,983,083.33	0	CITI	MFR
NTRD	CPD	07/05/16	102056	AUTOBAHN FUNDING CO LLC CP	0.4	08/04/16	35,000,000.00	34,988,333.33	0	CITI	BLAYBV
NTRD	CPD	07/05/16	102057	CREDIT AGRICOLE CIB NY BR	0.41	07/06/16	44,117,000.00	44,116,497.56	0	CITI	MFR
NTRD	CPD	07/06/16	102058	AUTOBAHN FUNDING CO LLC CP	0.4	08/05/16	35,000,000.00	34,988,333.33	0	CITI	CRSU
NTRD	CPD	07/06/16	102059	NATIXIS NY BRANCH CP	0.4	07/29/16	50,000,000.00	49,987,222.22	0	CITI	BCI
NTRD	CPD	07/06/16	102060	NATIXIS NY BRANCH CP	0.4	07/07/16	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	07/06/16	102061	NATIXIS NY BRANCH CP	0.4	07/07/16	30,000,000.00	29,999,666.67	0	CITI	BNY
NTRD	CPD	07/06/16	102063	MICROSOFT CORPORATION CP	0.41	09/14/16	17,626,000.00	17,611,948.16	0	CITI	KEYBANC
NTRD	CPD	07/07/16	102064	AUTOBAHN FUNDING CO LLC CP	0.4	08/09/16	25,000,000.00	24,990,833.33	0	CITI	CRSU
NTRD	CPD	07/07/16	102065	AUTOBAHN FUNDING CO LLC CP	0.4	08/10/16	50,000,000.00	49,981,111.11	0	CITI	LOOP
NTRD	CPD	07/07/16	102066	CREDIT AGRICOLE CIB NY BR	0.42	07/29/16	50,000,000.00	49,987,166.67	0	CITI	MFR
NTRD	CPD	07/07/16	102067	AUTOBAHN FUNDING CO LLC CP	0.4	08/08/16	50,000,000.00	49,982,222.22	0	CITI	BLAYBV
NTRD	CPD	07/07/16	102068	AUTOBAHN FUNDING CO LLC CP	0.4	08/08/16	10,000,000.00	9,996,444.44	0	CITI	BLAYBV
NTRD	CPD	07/07/16	102069	EMERSON ELECTRIC COMPANY C	0.4	08/09/16	20,200,000.00	20,192,593.33	0	CITI	BLAYBV
NTRD	CPD	07/07/16	102070	CREDIT AGRICOLE CIB NY BR	0.42	07/29/16	50,000,000.00	49,987,166.67	0	CITI	MFR
NTRD	CPD	07/07/16	102072	MONT BLANC CAPITAL CORP CP	0.67	09/27/16	30,000,000.00	29,954,216.67	0	CITI	JPM
NTRD	CPD	07/07/16	102074	EMERSON ELECTRIC COMPANY C	0.4	08/19/16	9,237,000.00	9,232,586.77	0	CITI	BLAYBV

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NTRD	CPD	07/08/16	102073	TOYOTA MOTOR CREDIT CORP C	0.43	08/29/16	50,000,000.00	49,968,944.44	0	CITI	TFS
NTRD	CPD	07/08/16	102076	AUTOBAHN FUNDING CO LLC CP	0.4	08/09/16		39,985,777.78	0	CITI	CRSU
NTRD	CPD	07/08/16	102077	ATLANTIC ASSET SEC LLC CP	0.43	08/05/16	50,000,000.00	49,983,277.78	0	CITI	MS
NTRD	CPD	07/08/16	102078	NATIXIS NY BRANCH CP	0.4	07/19/16	50,000,000.00	49,993,888.89	0	CITI	RBCCM
NTRD	CPD	07/08/16	102083	CREDIT AGRICOLE CIB NY BR	0.43	08/03/16	38,255,000.00	38,243,119.70	0	CITI	MFR
NTRD	CPD	07/08/16	102081	AUTOBAHN FUNDING CO LLC CP	0.4	08/10/16	35,000,000.00	34,987,166.67	0	CITI	BLAYBV
NTRD	CPD	07/11/16	102084	CREDIT AGRICOLE CIB NY BR	0.42	07/29/16	50,000,000.00	49,989,500.00	0	CITI	MFR
NTRD	CPD	07/11/16	102088	AUTOBAHN FUNDING CO LLC CP	0.4	08/15/16	50,000,000.00	49,980,555.56	0	CITI	BLAYBV
NTRD	CPD	07/11/16	102089	AUTOBAHN FUNDING CO LLC CP	0.4	08/15/16	20,000,000.00	19,992,222.22	0	CITI	BLAYBV
NTRD	CPD	07/11/16	102090	EMERSON ELECTRIC COMPANY C	0.4	08/18/16	20,000,000.00	19,991,555.56	0	CITI	BLAYBV
NTRD	CPD	07/11/16	102091	ATLANTIC ASSET SEC LLC CP	0.43	08/11/16	13,334,000.00	13,329,062.72	0	CITI	BLAYBV
NTRD	CPD	07/12/16	102092	AUTOBAHN FUNDING CO LLC CP	0.4	08/11/16	15,000,000.00	14,995,000.00	0	CITI	BLAYBV
NTRD	CPD	07/12/16	102093	AUTOBAHN FUNDING CO LLC CP	0.4	08/05/16	5,000,000.00	4,998,666.67	0	CITI	BLAYBV
NTRD	CPD	07/12/16	102094	ATLANTIC ASSET SEC LLC CP	0.45	08/12/16	50,000,000.00	49,980,625.00	0	CITI	MS
NTRD	CPD	07/12/16	102095	CREDIT AGRICOLE CIB NY BR	0.42	07/29/16	50,000,000.00	49,990,083.33	0	CITI	MFR
NTRD	CPD	07/12/16	102096	CREDIT AGRICOLE CIB NY BR	0.42	07/29/16	50,000,000.00	49,990,083.33	0	CITI	MFR
NTRD	CPD	07/12/16	102097	CAFCO LLC CP	0.43	08/22/16	6,000,000.00	5,997,061.67	0	CITI	LOOP
NTRD	CPD	07/12/16	102098	NATIXIS NY BRANCH CP	0.4	08/02/16	50,000,000.00	49,988,333.33	0	CITI	JPM
NTRD	CPD	07/12/16	102109	CREDIT AGRICOLE CIB NY BR	0.42	07/25/16	31,742,000.00	31,737,185.80	0	CITI	MFR
NTRD	CPD	07/13/16	102113	AUTOBAHN FUNDING CO LLC CP	0.4	08/15/16	40,000,000.00	39,985,333.33	0	CITI	CRSU
NTRD	CPD	07/13/16	102115	NATIXIS NY BRANCH CP	0.4	08/03/16	50,000,000.00	49,988,333.33	0	CITI	PIPE
NTRD	CPD	07/13/16	102116	AUTOBAHN FUNDING CO LLC CP	0.4	08/09/16	15,000,000.00	14,995,500.00	0	CITI	BLAYBV
NTRD	CPD	07/14/16	102130	NATIXIS NY BRANCH CP	0.4	07/15/16	44,989,000.00	44,988,500.12	0	CITI	UBSSEC
NTRD	CPD	07/14/16	102114	ATLANTIC ASSET SEC LLC CP	0.44	08/17/16	50,000,000.00	49,979,222.22	0	CITI	MS
NTRD	CPD	07/14/16	102119	AUTOBAHN FUNDING CO LLC CP	0.4	08/19/16	35,000,000.00	34,986,000.00	0	CITI	CRSU
NTRD	CPD	07/14/16	102120	AUTOBAHN FUNDING CO LLC CP	0.4	08/12/16	50,000,000.00	49,983,888.89	0	CITI	BLAYBV
NTRD	CPD	07/14/16	102121	CREDIT AGRICOLE CIB NY BR	0.42	08/05/16	50,000,000.00	49,987,166.67	0	CITI	MFR
NTRD	CPD	07/14/16	102122	MONT BLANC CAPITAL CORP CP	0.67	10/13/16	15,737,000.00	15,710,347.64	0	CITI	LOOP
NTRD	CPD	07/14/16	102123	ATLANTIC ASSET SEC LLC CP	0.43	08/11/16	50,000,000.00	49,983,277.78	0	CITI	LOOP
NTRD	CPD	07/14/16	102124	NATIXIS NY BRANCH CP	0.4	08/04/16	50,000,000.00	49,988,333.33	0	CITI	JPM
NTRD	CPD	07/15/16	102131	ATLANTIC ASSET SEC LLC CP	0.45	08/08/16	50,000,000.00	49,985,000.00	0	CITI	MS
NTRD	CPD	07/15/16	102132	NATIXIS NY BRANCH CP	0.4	07/20/16	50,000,000.00	49,997,222.22	0	CITI	BCI

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NTRD	CPD	07/15/16	102133	NATIXIS NY BRANCH CP	0.4	07/20/16	50,000,000.00	49,997,222.22	0	CITI	BCI
NTRD	CPD	07/15/16	102127	CRC FUNDING LLC CP	0.5	09/01/16	24,000,000.00	23,984,000.00	0	CITI	JPM
NTRD	CPD	07/15/16	102128	CRC FUNDING LLC CP	0.45	08/22/16	25,000,000.00	24,988,125.00	0	CITI	BLAYBV
NTRD	CPD	07/15/16	102136	NATIXIS NY BRANCH CP	0.4	07/20/16	50,000,000.00	49,997,222.22	0	CITI	UBSSEC
NTRD	CPD	07/15/16	102137	AUTOBAHN FUNDING CO LLC CP	0.4	08/15/16	40,000,000.00	39,986,222.22	0	CITI	BLAYBV
NTRD	CPD	07/15/16	102138	EMERSON ELECTRIC COMPANY C	0.4	08/23/16	25,000,000.00	24,989,166.67	0	CITI	BLAYBV
NTRD	CPD	07/18/16	102147	ATLANTIC ASSET SEC LLC CP	0.47	08/18/16	50,000,000.00	49,979,763.89	0	CITI	MS
NTRD	CPD	07/18/16	102148	AUTOBAHN FUNDING CO LLC CP	0.4	08/19/16	50,000,000.00	49,982,222.22	0	CITI	BLAYBV
NTRD	CPD	07/18/16	102149	ATLANTIC ASSET SEC LLC CP	0.48	08/19/16	50,000,000.00	49,978,666.67	0	CITI	LOOP
NTRD	CPD	07/18/16	102150	NATIXIS NY BRANCH CP	0.4	07/20/16	50,000,000.00	49,998,888.89	0	CITI	BNY
NTRD	CPD	07/18/16	102151	NATIXIS NY BRANCH CP	0.4	07/20/16	50,000,000.00	49,998,888.89	0	CITI	BNY
NTRD	CPD	07/19/16	102155	AUTOBAHN FUNDING CO LLC CP	0.4	08/18/16	25,000,000.00	24,991,666.67	0	CITI	LOOP
NTRD	CPD	07/19/16	102156	EMERSON ELECTRIC COMPANY C	0.41	08/24/16	50,000,000.00	49,979,500.00	0	CITI	BLAYBV
NTRD	CPD	07/19/16	102157	DANSKE CORP CP	0.67	10/18/16	42,000,000.00	41,928,868.33	0	CITI	GPS
NTRD	CPD	07/19/16	102160	EMERSON ELECTRIC COMPANY C	0.41	08/24/16	15,734,000.00	15,727,549.06	0	CITI	BLAYBV
NTRD	CPD	07/20/16	102171	EMERSON ELECTRIC COMPANY C	0.4	08/29/16	15,000,000.00	14,993,333.33	0	CITI	BLAYBV
NTRD	CPD	07/20/16	102174	EMERSON ELECTRIC COMPANY C	0.4	08/26/16	20,000,000.00	19,991,777.78	0	CITI	BLAYBV
NTRD	CPD	07/20/16	102175	JUPITER SEC COMPANY LLC CP	0.45	09/02/16	35,000,000.00	34,980,750.00	0	CITI	JPM
NTRD	CPD	07/20/16	102176	NATIXIS NY BRANCH CP	0.4	07/22/16	50,000,000.00	49,998,888.89	0	CITI	PIPE
NTRD	CPD	07/20/16	102164	NATIXIS NY BRANCH CP	0.4	08/08/16	50,000,000.00	49,989,444.44	0	CITI	RBCCM
NTRD	CPD	07/20/16	102165	ATLANTIC ASSET SEC LLC CP	0.49	08/19/16	50,000,000.00	49,979,583.33	0	CITI	MS
NTRD	CPD	07/20/16	102166	ATLANTIC ASSET SEC LLC CP	0.49	08/19/16	24,998,000.00	24,987,792.48	0	CITI	MS
NTRD	CPD	07/20/16	102167	JUPITER SEC COMPANY LLC CP	0.45	08/30/16	50,000,000.00	49,974,375.00	0	CITI	JPM
NTRD	CPD	07/20/16	102168	JUPITER SEC COMPANY LLC CP	0.45	08/30/16	50,000,000.00	49,974,375.00	0	CITI	JPM
NTRD	CPD	07/21/16	102169	JUPITER SEC COMPANY LLC CP	0.45	09/02/16	50,000,000.00	49,973,125.00	0	CITI	JPM
NTRD	CPD	07/21/16	102170	JUPITER SEC COMPANY LLC CP	0.44	09/06/16	50,000,000.00	49,971,277.78	0	CITI	GPS
NTRD	CPD	07/21/16	102182	NATIXIS NY BRANCH CP	0.41	08/09/16	50,000,000.00	49,989,180.56	0	CITI	BCI
NTRD	CPD	07/21/16	102183	AUTOBAHN FUNDING CO LLC CP	0.4	08/22/16	25,000,000.00	24,991,111.11	0	CITI	BLAYBV
NTRD	CPD	07/21/16	102184	AUTOBAHN FUNDING CO LLC CP	0.4	08/23/16	15,000,000.00	14,994,500.00	0	CITI	BLAYBV
NTRD	CPD	07/21/16	102185	ATLANTIC ASSET SEC LLC CP	0.45	08/17/16	13,853,000.00	13,848,324.61	0	CITI	KEYBANC
NTRD	CPD	07/21/16	102179	ATLANTIC ASSET SEC LLC CP	0.47	08/17/16	30,000,000.00	29,989,425.00	0	CITI	MS
NTRD	CPD	07/21/16	102180	CREDIT AGRICOLE CIB NY BR	0.42	08/04/16	50,000,000.00	49,991,833.33	0	CITI	MFR

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NTRD	CPD	07/22/16	102199	NATIXIS NY BRANCH CP	0.4	08/10/16	50,000,000.00	49,989,444.44	0	CITI	MFR
NTRD	CPD	07/22/16	102193	AUTOBAHN FUNDING CO LLC CP	0.4	08/23/16	35,000,000.00	34,987,555.56	0	CITI	CRSU
NTRD	CPD	07/22/16	102194	JUPITER SEC COMPANY LLC CP	0.45	09/06/16	25,000,000.00	24,985,625.00	0	CITI	JPM
NTRD	CPD	07/22/16	102195	ATLANTIC ASSET SEC LLC CP	0.52	09/01/16	50,000,000.00	49,970,388.89	0	CITI	MS
NTRD	CPD	07/22/16	102196	AUTOBAHN FUNDING CO LLC CP	0.4	08/22/16	25,000,000.00	24,991,388.89	0	CITI	BLAYBV
NTRD	CPD	07/22/16	102172	ATLANTIC ASSET SEC LLC CP	0.49	08/22/16	50,000,000.00	49,978,902.78	0	CITI	MS
NTRD	CPD	07/22/16	102173	ATLANTIC ASSET SEC LLC CP	0.49	08/22/16	10,000,000.00	9,995,780.56	0	CITI	MS
NTRD	CPD	07/22/16	102203	ATLANTIC ASSET SEC LLC CP	0.53	09/01/16	18,936,000.00	18,924,570.02	0	CITI	BLAYBV
NTRD	CPD	07/25/16	102204	ATLANTIC ASSET SEC LLC CP	0.47	08/25/16	25,000,000.00	24,989,881.94	0	CITI	MS
NTRD	CPD	07/25/16	102205	CREDIT AGRICOLE CIB NY BR	0.42	08/08/16	50,000,000.00	49,991,833.33	0	CITI	MFR
NTRD	CPD	07/25/16	102206	NATIXIS NY BRANCH CP	0.4	08/09/16	50,000,000.00	49,991,666.67	0	CITI	MFR
NTRD	CPD	07/25/16	102207	JUPITER SEC COMPANY LLC CP	0.45	08/31/16	25,000,000.00	24,988,437.50	0	CITI	GPS
NTRD	CPD	07/25/16	102208	TOYOTA MOTOR CREDIT CORP C	0.41	09/02/16	50,000,000.00	49,977,791.67	0	CITI	TFS
NTRD	CPD	07/25/16	102201	JUPITER SEC COMPANY LLC CP	0.45	09/06/16	50,000,000.00	49,973,125.00	0	CITI	JPM
NTRD	CPD	07/25/16	102210	DANSKE CORP CP	0.71	10/18/16	30,000,000.00	29,949,708.33	0	CITI	GPS
NTRD	CPD	07/25/16	102212	NATIXIS NY BRANCH CP	0.4	07/26/16	50,000,000.00	49,999,444.44	0	CITI	MFR
NTRD	CPD	07/25/16	102214	ATLANTIC ASSET SEC LLC CP	0.48	09/01/16	12,531,000.00	12,524,650.96	0	CITI	KEYBANC
NTRD	CPD	07/26/16	102213	JUPITER SEC COMPANY LLC CP	0.44	09/07/16	50,000,000.00	49,973,722.22	0	CITI	MFR
NTRD	CPD	07/26/16	102216	ATLANTIC ASSET SEC LLC CP	0.53	09/02/16	50,000,000.00	49,972,027.78	0	CITI	JPM
NTRD	CPD	07/26/16	102217	ATLANTIC ASSET SEC LLC CP	0.55	09/29/16	33,000,000.00	32,967,229.17	0	CITI	LOOP
NTRD	CPD	07/26/16	102218	ING U.S. FUNDING LLC CP	0.83	11/29/16	20,000,000.00	19,941,900.00	0	CITI	INGF
NTRD	CPD	07/26/16	102219	AUTOBAHN FUNDING CO LLC CP	0.4	08/30/16	50,000,000.00	49,980,555.56	0	CITI	BLAYBV
NTRD	CPD	07/26/16	102226	ATLANTIC ASSET SEC LLC CP	0.52	09/06/16	25,000,000.00	24,984,833.33	0	CITI	MS
NTRD	CPD	07/26/16	102227	PRIVATE EXPORT FUNDING COR	0.47	09/30/16	40,000,000.00	39,965,533.33	0	CITI	JPM
NTRD	CPD	07/26/16	102223	EMERSON ELECTRIC COMPANY C	0.4	09/01/16	50,000,000.00	49,979,444.44	0	CITI	BLAYBV
NTRD	CPD	07/26/16	102224	TOYOTA MOTOR CREDIT CORP C	0.47	09/16/16	25,000,000.00	24,983,027.78	0	CITI	TFS
NTRD	CPD	07/27/16	102250	EMERSON ELECTRIC COMPANY C	0.43	09/26/16	25,000,000.00	24,981,784.72	0	CITI	BLAYBV
NTRD	CPD	07/27/16	102251	PRIVATE EXPORT FUNDING COR	0.39	08/29/16	10,000,000.00	9,996,425.00	0	CITI	JPM
NTRD	CPD	07/27/16	102228	JUPITER SEC COMPANY LLC CP	0.4	08/03/16	25,000,000.00	24,998,055.56	0	CITI	JPM
NTRD	CPD	07/27/16	102229	JUPITER SEC COMPANY LLC CP	0.4	08/03/16	25,137,000.00	25,135,044.90	0	CITI	JPM
NTRD	CPD	07/27/16	102231	ATLANTIC ASSET SEC LLC CP	0.51	09/06/16	50,000,000.00	49,970,958.33	0	CITI	MS
NTRD	CPD	07/27/16	102232	PRIVATE EXPORT FUNDING COR	0.39	08/29/16	40,000,000.00	39,985,700.00	0	CITI	JPM

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NTRD	CPD	07/27/16	102245	CIESCO LLC CP	0.45	08/23/16	44,100,000.00	44,085,116.25	0	CITI	LOOP
NTRD	CPD	07/27/16	102246	TOYOTA MOTOR CREDIT CORP C	0.47	09/16/16	50,000,000.00	49,966,708.33	0	CITI	TFS
NTRD	CPD	07/27/16	102234	AUTOBAHN FUNDING CO LLC CP	0.41	09/02/16	40,000,000.00	39,983,144.44	0	CITI	BLAYBV
NTRD	CPD	07/27/16	102235	NATIXIS NY BRANCH CP	0.4	07/28/16	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	07/27/16	102236	NATIXIS NY BRANCH CP	0.4	07/28/16	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	07/27/16	102237	ATLANTIC ASSET SEC LLC CP	0.51	09/02/16	20,000,000.00	19,989,516.67	0	CITI	BCI
NTRD	CPD	07/27/16	102238	ATLANTIC ASSET SEC LLC CP	0.51	09/01/16	18,533,000.00	18,523,548.17	0	CITI	BCI
NTRD	CPD	07/27/16	102239	AUTOBAHN FUNDING CO LLC CP	0.39	08/10/16	50,000,000.00	49,992,416.67	0	CITI	BLAYBV
NTRD	CPD	07/27/16	102240	AUTOBAHN FUNDING CO LLC CP	0.39	08/10/16	10,000,000.00	9,998,483.33	0	CITI	BLAYBV
NTRD	CPD	07/27/16	102241	AUTOBAHN FUNDING CO LLC CP	0.4	08/26/16	50,000,000.00	49,983,333.33	0	CITI	LOOP
NTRD	CPD	07/27/16	102242	EXXON MOBIL CORP CP	0.39	09/07/16	50,000,000.00	49,977,250.00	0	CITI	MFR
NTRD	CPD	07/27/16	102243	EXXON MOBIL CORP CP	0.39	09/08/16	50,000,000.00	49,976,708.33	0	CITI	MFR
NTRD	CPD	07/27/16	102220	JUPITER SEC COMPANY LLC CP	0.44	09/07/16	50,000,000.00	49,974,333.33	0	CITI	MFR
NTRD	CPD	07/27/16	102221	JUPITER SEC COMPANY LLC CP	0.44	09/07/16	24,100,000.00	24,087,628.67	0	CITI	MFR
NTRD	CPD	07/28/16	102253	AUTOBAHN FUNDING CO LLC CP	0.39	08/10/16	26,000,000.00	25,996,338.33	0	CITI	BLAYBV
NTRD	CPD	07/28/16	102254	NATIXIS NY BRANCH CP	0.3	08/01/16	50,000,000.00	49,998,333.33	0	CITI	BCI
NTRD	CPD	07/28/16	102255	NATIXIS NY BRANCH CP	0.3	08/01/16	50,000,000.00	49,998,333.33	0	CITI	BCI
NTRD	CPD	07/28/16	102256	AUTOBAHN FUNDING CO LLC CP	0.4	08/30/16	50,000,000.00	49,981,666.67	0	CITI	LOOP
NTRD	CPD	07/28/16	102257	ATLANTIC ASSET SEC LLC CP	0.51	09/08/16	50,000,000.00	49,970,250.00	0	CITI	MS
NTRD	CPD	07/29/16	102258	CRC FUNDING LLC CP	0.39	08/01/16	6,200,000.00	6,199,798.50	0	CITI	GPS
NTRD	CPD	07/29/16	102259	ATLANTIC ASSET SEC LLC CP	0.52	09/01/16	50,000,000.00	49,975,444.44	0	CITI	JPM
NTRD	CPD	07/29/16	102267	ATLANTIC ASSET SEC LLC CP	0.5	09/01/16	40,000,000.00	39,981,111.11	0	CITI	MS
NTRD	CPD	07/29/16	102268	CREDIT AGRICOLE CIB NY BR	0.42	08/19/16	25,000,000.00	24,993,875.00	0	CITI	MFR
NTRD	CPD	07/29/16	102263	NATIXIS NY BRANCH CP	0.4	08/09/16	50,000,000.00	49,993,888.89	0	CITI	PIPE
NTRD	CPD	07/29/16	102264	CREDIT AGRICOLE CIB NY BR	0.42	08/18/16	50,000,000.00	49,988,333.33	0	CITI	MFR
NTRD	CPD	07/29/16	102265	ATLANTIC ASSET SEC LLC CP	0.51	09/06/16	25,000,000.00	24,986,187.50	0	CITI	MS
	CPD Total						5,700,680,000.00	5,698,594,224.03	0		
NTRD	FFCB	07/13/16	102087	FFCB 1.19 (CALLABLE)	1.19	07/13/20	27,800,000.00	27,758,300.00	0	CITI	WFI
NTRD	FFCB	07/13/16	102079	FFCB 1.24 (CALLABLE)	1.24	01/13/20	35,500,000.00	35,480,120.00	0	CITI	MS
NTRD	FFCB	07/27/16	102215	FFCB 1.68 (CALLABLE)	1.68	08/16/21	28,075,000.00	28,073,596.25	93,021.83	CITI	MS
NTRD	FFCB	07/28/16	102186	FFCB 1.50 (CALLABLE)	1.5	07/28/21	50,000,000.00	50,000,000.00	0	CITI	FTNFCM

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NTRD	FFCB	07/28/16	102187	FFCB 1.50 (CALLABLE)	1.5	07/28/21	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FFCB	07/28/16	102188	FFCB 1.50 (CALLABLE)	1.5	07/28/21	35,000,000.00	35,000,000.00	0	CITI	MS
	FFCB Total						201,375,000.00	201,312,016.25	93,021.83		
NTRD	FHLB	07/07/16	102039	FHLB 1.625 (CALLABLE)	1.625	10/07/21	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	FHLB	07/19/16	102075	FHLB 1.44 (CALLABLE)	1.44	07/19/21	29,695,000.00	29,687,576.25	0	CITI	SUN
NTRD	FHLB	07/28/16	102189	FHLB 1.50 (CALLABLE)	1.5	07/28/21	24,000,000.00	24,000,000.00	0	CITI	TULL
	FHLB Total						103,695,000.00	103,687,576.25	0		
NTRD	FNMA	07/27/16	102197	FNMA 1.55 (CALLABLE)	1.55	07/27/21	25,000,000.00	25,000,000.00	0	CITI	RWB
NTRD	FNMA	07/27/16	102198	FNMA 1.55 (CALLABLE)	1.55	07/27/21	25,000,000.00	24,990,000.00	0	CITI	GPS
NTRD	FNMA	07/27/16	102146	FNMA 1.57 (CALLABLE)	1.57	07/27/21	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FNMA	07/27/16	102178	FNMA 1.625 (CALLABLE)	1.625	07/27/21	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FNMA	07/27/16	102126	FNMA 1.55 (CALLABLE)	1.55	07/27/21	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FNMA	07/27/16	102135	FNMA 1.58 (CALLABLE)	1.58	07/27/21	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FNMA	07/27/16	102141	FNMA 1.60 (CALLABLE)	1.6	07/27/21	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FNMA	07/27/16	102101	FNMA 1.45 (CALLABLE)	1.45	01/27/21	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FNMA	07/27/16	102110	FNMA 1.53 (CALLABLE)	1.53	07/27/21	25,000,000.00	25,000,000.00	0	CITI	RWB
NTRD	FNMA	07/27/16	102111	FNMA 1.48 (CALLABLE)	1.48	04/27/21	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FNMA	07/27/16	102112	FNMA 1.50 (CALLABLE)	1.5	04/27/21	25,000,000.00	25,000,000.00	0	CITI	DCM
NTRD	FNMA	07/27/16	102104	FNMA 1.53 (CALLABLE)	1.53	07/27/21	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FNMA	07/27/16	102105	FNMA 1.48 (CALLABLE)	1.48	04/27/21	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FNMA	07/27/16	102106	FNMA 1.53 (CALLABLE)	1.53	07/27/21	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	FNMA	07/27/16	102202	FNMA 1.60 (CALLABLE)	1.6	07/27/21	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FNMA	07/28/16	102200	FNMA 1.55 (CALLABLE)	1.55	07/28/21	25,000,000.00	25,000,000.00	0	CITI	CITGM
NTRD	FNMA	07/29/16	102082	FNMA 1.50 (CALLABLE)	1.5	07/27/21	50,000,000.00	50,000,000.00	0	CITI	BNY
	FNMA Total						475,000,000.00	474,990,000.00	0		
NTRD	MCPN	07/27/16	102145	FHLMC 2.35 (CALLABLE)	2.35	07/27/21	25,000,000.00	25,000,000.00	0	CITI	MS
	MCPN Total						25,000,000.00	25,000,000.00	0		
NTRD	NCD1	07/05/16	102054	MUFG UNION BANK NA CD	0.45	09/01/16	50,000,000.00	50,000,000.00	0	CITI	UNION

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NTRD	NCD1	07/14/16	102125	MUFG UNION BANK NA CD	0.45	09/01/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	07/18/16	102134	WELLS FARGO BANK, NA CD	0.94	01/20/17	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	07/25/16	102209	MUFG UNION BANK NA CD	0.55	10/17/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	07/27/16	102233	WELLS FARGO BANK, NA CD	1.05	01/20/17	50,000,000.00	50,000,000.00	0	CITI	WFI
	NCD1 Total						250,000,000.00	250,000,000.00	0		
NTRD	YANK1	07/01/16	102037	SVENSKA HANDELSBANKEN NY C	0.42	08/01/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	07/05/16	102042	BANK OF MONTREAL CHICAGO C	0.42	08/05/16	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	07/05/16	102049	BNP PARIBAS SF CD	0.41	08/08/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	07/05/16	102050	DNB BANK ASA NY CD	0.41	08/04/16	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	07/05/16	102051	TORONTO DOMINION BANK NY C	0.465	09/02/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	07/05/16	102052	SVENSKA HANDELSBANKEN NY C	0.4	08/04/16	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	07/05/16	102053	ROYAL BANK OF CANADA NY CD	0.76	12/20/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	07/06/16	102062	NORDEA BK FINLAND PLC NY C	0.42	08/15/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	07/07/16	102071	BNP PARIBAS SF CD	0.43	08/05/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	07/08/16	102080	DNB BANK ASA NY CD	0.4	08/08/16	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	07/11/16	102085	BNP PARIBAS SF CD	0.42	08/01/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	07/11/16	102086	SVENSKA HANDELSBANKEN NY C	0.405	08/10/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	07/12/16	102107	UBS AG STAMFORD CT CD	0.78	11/09/16	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	07/12/16	102108	CANADIAN IMP. BK OF COM NY	0.65	10/12/16	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	07/12/16	102099	BNP PARIBAS SF CD	0.43	08/11/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	07/12/16	102100	DNB BANK ASA NY CD	0.4	08/11/16	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	07/12/16	102102	SVENSKA HANDELSBANKEN NY C	0.41	08/11/16	50,000,000.00	50,000,208.26	0	CITI	RBCCM
NTRD	YANK1	07/12/16	102103	DNB BANK ASA NY CD	0.4	08/12/16	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	YANK1	07/14/16	102129	SVENSKA HANDELSBANKEN NY C	0.405	08/16/16	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	07/14/16	102118	BNP PARIBAS SF CD	0.43	08/15/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	07/15/16	102139	CANADIAN IMP. BK OF COM NY	0.4	08/16/16	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	07/19/16	102158	UBS AG STAMFORD CT CD	0.91	12/20/16	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	07/19/16	102159	SVENSKA HANDELSBANKEN NY C	0.415	08/19/16	50,000,000.00	50,000,215.20	0	CITI	RBCCM
NTRD	YANK1	07/19/16	102154	BNP PARIBAS SF CD	0.42	08/09/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	07/21/16	102181	CANADIAN IMP. BK OF COM NY	0.98	12/20/16	50,000,000.00	50,002,102.50	0	CITI	MFR
NTRD	YANK1	07/25/16	102211	CANADIAN IMP. BK OF COM NY	0.39	08/24/16	50,000,000.00	50,000,000.00	0	CITI	MIZO

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NTRD	YANK1	07/26/16	102222	NORDEA BK FINLAND PLC NY C	0.66	10/25/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	07/26/16	102225	SOCIETE GENERALE NY CD	0.57	09/30/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	07/27/16	102247	SOCIETE GENERALE NY CD	0.57	09/30/16	50,000,000.00	50,000,901.87	0	CITI	MFR
NTRD	YANK1	07/27/16	102248	BANK OF MONTREAL CHICAGO C	0.97	12/20/16	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	07/27/16	102249	SVENSKA HANDELSBANKEN NY C	0.42	09/02/16	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	07/27/16	102244	ROYAL BANK OF CANADA NY CD	0.9	12/20/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	07/29/16	102266	NORDEA BK FINLAND PLC NY C	0.78	11/25/16	50,000,000.00	50,001,648.58	0	CITI	MFR
NTRD	YANK1	07/29/16	102261	TORONTO DOMINION BANK NY C	0.73	10/31/16	50,000,000.00	50,000,000.00	0	CITI	TULL
	YANK1 Total						1,700,000,000.00	1,700,005,076.41	0		
NTRD total							8,465,750,000.00	8,438,588,892.94	93,021.83		
				PSI Total			**8,465,750,000.00**	**8,463,588,892.94**	**93,021.83**		

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07/05/16	NTRD	92080	FFCB 1.23 (CALLABLE)	Call	100	46,200,000.00	46,200,000.00	255,717.00	46,455,717.00	4,841.54
07/05/16	NTRD	93019	FFCB 1.35 (CALLABLE)	Call	100	28,640,000.00	28,640,000.00	83,772.00	28,723,772.00	9,295.90
07/05/16	NTRD	93093	FFCB 1.35 (CALLABLE)	Call	100	8,330,000.00	8,330,000.00	24,365.25	8,354,365.25	0
07/05/16	NTRD	93105	FFCB 1.30 (CALLABLE)	Call	100	15,150,000.00	15,150,000.00	35,013.33	15,185,013.33	8,893.97
07/05/16	NTRD	93108	FFCB 1.30 (CALLABLE)	Call	100	20,000,000.00	20,000,000.00	46,222.22	20,046,222.22	11,741.21
07/05/16	NTRD	95874	FFCB 1.375 (CALLABLE)	Call	100	17,555,000.00	17,555,000.00	29,502.15	17,584,502.15	204,170.63
07/05/16	NTRD	99472	FFCB 1.53 (CALLABLE)	Call	100	18,905,000.00	18,905,000.00	76,328.94	18,981,328.94	0
07/05/16	NTRD	99479	FFCB 1.53 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	100,937.50	25,100,937.50	0
07/05/16	NTRD	99480	FFCB 1.53 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	100,937.50	25,100,937.50	0
07/05/16	NTRD	99637	FFCB 1.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	172,083.33	25,172,083.33	0
07/05/16	NTRD	99743	FFCB 1.40 (CALLABLE)	Call	100	12,444,000.00	12,444,000.00	85,656.20	12,529,656.20	0
07/05/16	NTRD	100520	FFCB 1.51 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	165,680.56	25,165,680.56	22,245.04
07/05/16	NTRD	101114	FFCB 1.30 (CALLABLE)	Call	100	35,070,000.00	35,070,000.00	17,729.83	35,087,729.83	0
07/07/16	NTRD	91228	FFCB 1.02 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	3,541.67	25,003,541.67	1,770.34
07/07/16	NTRD	91295	FFCB 1.02 (CALLABLE)	Call	100	16,250,000.00	16,250,000.00	2,302.08	16,252,302.08	0
07/12/16	NTRD	99735	FFCB 1.64 (CALLABLE)	Call	100	48,000,000.00	48,000,000.00	356,426.67	48,356,426.67	0
07/12/16	NTRD	99736	FFCB 1.64 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	371,277.78	50,371,277.78	0
07/12/16	NTRD	100629	FEDERAL FARM CREDIT B/	Call	100	25,000,000.00	25,000,000.00	58,875.00	25,058,875.00	0
07/12/16	NTRD	100630	FFCB 1.72 (CALLABLE)	Call	100	10,800,000.00	10,800,000.00	78,432.00	10,878,432.00	9,889.66
07/12/16	NTRD	100637	FFCB 1.72 (CALLABLE)	Call	100	28,780,000.00	28,780,000.00	209,006.76	28,989,006.76	0
07/12/16	NTRD	100653	FFCB 1.57 (CALLABLE)	Call	100	13,900,000.00	13,900,000.00	32,734.50	13,932,734.50	0
07/12/16	NTRD	100665	FFCB 1.57 (CALLABLE)	Call	100	12,050,000.00	12,050,000.00	28,377.75	12,078,377.75	0
07/12/16	NTRD	101023	FFCB 1.70 (CALLABLE)	Call	100	20,000,000.00	20,000,000.00	12,277.78	20,012,277.78	14,084.10
07/13/16	NTRD	98417	FFCB 1.55 (CALLABLE)	Call	100	30,745,000.00	30,745,000.00	223,712.58	30,968,712.58	67,905.22
07/14/16	NTRD	101395	FFCB 1.77 (CALLABLE)	Call	100	39,810,000.00	39,810,000.00	13,701.28	39,823,701.28	57,047.75
07/18/16	NTRD	101087	FFCB 1.80 (CALLABLE)	Call	100	24,520,000.00	24,520,000.00	139,764.00	24,659,764.00	6,899.78
07/18/16	NTRD	100827	FFCB 1.65 (CALLABLE)	Call	100	30,000,000.00	30,000,000.00	178,750.00	30,178,750.00	11,029.79
07/18/16	NTRD	99739	FFCB 1.68 (CALLABLE)	Call	100	32,000,000.00	32,000,000.00	117,973.33	32,117,973.33	0
07/26/16	NTRD	91765	FFCB 0.64 (CALLABLE)	Call	100	44,895,000.00	44,895,000.00	11,972.00	44,906,972.00	6,272.75
07/27/16	NTRD	100074	FFCB 1.25 (CALLABLE)	Call	100	10,300,000.00	10,300,000.00	0	10,300,000.00	774.89
			FFCB Total			764,344,000.00	764,344,000.00	3,033,070.99	767,377,070.99	436,862.57

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07/01/16	NTRD	94410	FHLB 1.00 (CALLABLE)	Call	100	29,020,000.00		117,692.22	29,137,692.22	135,566.19
07/07/16	NTRD	91238	FHLB 1.09 (CALLABLE)	Call	100	30,000,000.00	30,000,000.00	66,308.33	30,066,308.33	0
07/07/16	NTRD	99752	FHLB 1.70 (CALLABLE)	Call	100	21,175,000.00	21,175,000.00	178,987.57	21,353,987.57	0
07/14/16	NTRD	90772	FHLB 1.03 (CALLABLE)	Call	100	12,500,000.00	12,500,000.00	18,954.86	12,518,954.86	547.31
07/14/16	NTRD	91216	FHLB 1.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	61,111.11	25,061,111.11	0
07/14/16	NTRD	101030	FHLB 1.60 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	100,000.00	25,100,000.00	0
07/14/16	NTRD	100808	FHLB 1.53 (CALLABLE)	Call	100	30,515,000.00	30,515,000.00	188,048.69	30,703,048.69	1,381.69
07/15/16	NTRD	100414	FHLB 1.45 (CALLABLE)	Call	100	24,480,000.00	24,480,000.00	0	24,480,000.00	3,058.88
07/15/16	NTRD	91312	FHLB 1.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	119,444.44	25,119,444.44	7,247.13
07/29/16	NTRD	100431	FHLB 1.75 (CALLABLE)	Call	100	31,425,000.00	31,425,000.00	0	31,425,000.00	0
			FHLB Total			254,115,000.00	254,115,000.00	850,547.22	254,965,547.22	147,801.20
07/15/16	NTRD	91805	FHLMC 1.14 (CALLABLE)	Call	100	10,175,000.00	10,175,000.00	28,998.75	10,203,998.75	0
07/25/16	NTRD	94629	FHLMC 1.05 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	65,625.00	25,065,625.00	123,681.76
07/27/16	NTRD	100491	FHLMC 1.53 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
07/28/16	NTRD	99634	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
07/28/16	NTRD	99573	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
07/28/16	NTRD	99574	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
07/29/16	NTRD	99618	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
07/29/16	NTRD	101307	FHLMC 1.75 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0
07/29/16	NTRD	101315	FHLMC 1.75 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	218,750.00	50,218,750.00	0
			FHLMC Total			235,175,000.00	235,175,000.00	797,748.75	235,972,748.75	123,681.76
07/09/16	NTRD	100811	FNMA 1.57 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00	0
07/10/16	NTRD	98724	FNMA 1.63 (CALLABLE)	Call	100	46,145,000.00	46,145,000.00	0	46,145,000.00	87,393.76
07/29/16	NTRD	99630	FNMA 1.45 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	90,625.00	25,090,625.00	0
			FNMA Total			121,145,000.00	121,145,000.00	90,625.00	121,235,625.00	87,393.76
07/14/16	NTRD	91415	FHLB 1.80 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00	0
07/02/16	NTRD	96714	FHLB 7.25 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: July 1, 2016 to July 31, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07/07/16	NTRD	94965	FHLB 5.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
07/09/16	NTRD	96752	FHLB 8.125 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
07/14/16	NTRD	92041	FHLB 2.50 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00	0
07/14/16	NTRD	91355	FHLB 1.55 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	54,166.67	50,054,166.67	0
07/18/16	NTRD	91668	FHLB 1.625 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	27,083.33	50,027,083.33	0
07/27/16	NTRD	101319	FHLB 2.35 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	293,750.00	50,293,750.00	4,748.08
07/27/16	NTRD	101335	FHLB 2.35 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	293,750.00	50,293,750.00	0
			FHLB Total			375,000,000.00	375,000,000.00	668,750.00	375,668,750.00	4,748.08
			PSI Total			**1,749,779,000.00**	**1,749,779,000.00**	**5,440,741.96**	**1,755,219,741.96**	**800,487.37**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 31, 2016
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	4,202,920,145.85	4,202,898,010.70	($22,135.15)	0.00	0.00	0.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	0.00
Commercial Paper	6,367,282,141.32	6,367,013,448.54	($268,692.78)	0.00	0.00	0.00
Governments	1,107,992,520.78	1,109,109,774.00	$1,117,253.22	0.00	0.00	0.00
Agencies	13,835,309,436.03	13,858,125,792.21	$22,816,356.18	58,274,176.66	58,294,249.66	20,073.00
Municipals	60,000,000.00	60,000,000.00	$0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,983,468.76	50,131,525.00	$148,056.24	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	42,498,710.69	42,498,710.69	0.00
TOTAL	$25,623,487,712.74	$25,647,278,550.45	$23,790,837.71	$105,247,887.35	$105,267,960.35	$20,073.00

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 0.23% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of July 31, 2016
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	100.020000
102233	WELLS FARGO BANK, NA CD	99.952144
102261	TORONTO DOMINION BANK NY CD	99.987240
102266	NORDEA BK FINLAND PLC NY CD	99.951384

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2016 to July 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.84	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	0.932	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					60,000,000.00	60,000,000.00	60,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.9646	10/11/2016	25,000,000.00	25,000,000.00	24,996,675.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,996,675.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,491,734.38	12,567,425.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,491,734.38	12,567,425.00
		CNFX Total					25,000,000.00	24,983,468.76	25,134,850.00
PSI	NTRD	CPD	101561	DANSKE CORP CP	0.58	8/12/2016	10,500,000.00	10,498,139.17	10,498,419.75
PSI	NTRD	CPD	101570	DANSKE CORP CP	0.58	8/15/2016	20,000,000.00	19,995,488.89	19,996,288.00
PSI	NTRD	CPD	101658	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	18,000,000.00	17,998,780.00	17,998,459.20
PSI	NTRD	CPD	101659	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	11,995,000.00	11,994,187.01	11,993,973.23
PSI	NTRD	CPD	101771	CRC FUNDING LLC CP	0.63	9/1/2016	4,332,000.00	4,329,649.89	4,329,908.94
PSI	NTRD	CPD	101779	UNILEVER CAPITAL CORP CP	0.5	8/23/2016	5,938,000.00	5,936,185.61	5,936,272.04
PSI	NTRD	CPD	101792	UNILEVER CAPITAL CORP CP	0.54	9/6/2016	15,800,000.00	15,791,468.00	15,792,330.68
PSI	NTRD	CPD	101795	CRC FUNDING LLC CP	0.6	9/12/2016	10,000,000.00	9,993,000.00	9,993,250.00
PSI	NTRD	CPD	101805	ATLANTIC ASSET SEC LLC CP	0.47	8/1/2016	30,000,000.00	30,000,000.00	29,998,911.00
PSI	NTRD	CPD	101837	CANCARA ASSET SEC LLC CP	0.48	8/16/2016	25,000,000.00	24,995,000.00	24,994,312.50
PSI	NTRD	CPD	101850	ABBEY NATIONAL TREAS SV PL	0.41	8/1/2016	50,000,000.00	50,000,000.00	49,998,335.00
PSI	NTRD	CPD	101860	ABBEY NATIONAL TREAS SV PL	0.41	8/1/2016	50,000,000.00	50,000,000.00	49,998,335.00
PSI	NTRD	CPD	101864	ATLANTIC ASSET SEC LLC CP	0.44	8/1/2016	50,000,000.00	50,000,000.00	49,998,185.00
PSI	NTRD	CPD	101868	SHEFFIELD RECEIVABLES CORP	0.51	8/1/2016	50,000,000.00	50,000,000.00	49,998,290.00
PSI	NTRD	CPD	101869	SHEFFIELD RECEIVABLES CORP	0.51	8/1/2016	50,000,000.00	50,000,000.00	49,998,290.00
PSI	NTRD	CPD	101870	SHEFFIELD RECEIVABLES CORP	0.51	8/1/2016	25,000,000.00	25,000,000.00	24,999,145.00
PSI	NTRD	CPD	101871	CANCARA ASSET SEC LLC CP	0.5	8/17/2016	50,000,000.00	49,988,888.89	49,987,940.00
PSI	NTRD	CPD	101872	ING U.S. FUNDING LLC CP	0.5	8/18/2016	23,000,000.00	22,994,569.45	22,992,281.20
PSI	NTRD	CPD	101878	CRC FUNDING LLC CP	0.59	9/14/2016	25,000,000.00	24,981,972.22	24,982,210.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2016 to July 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	101882	ABBEY NATIONAL TREAS SV PL	0.46	8/15/2016	31,687,000.00	31,681,331.55	31,680,310.87
PSI	NTRD	CPD	101886	ATLANTIC ASSET SEC LLC CP	0.41	8/1/2016	50,000,000.00	50,000,000.00	49,998,185.00
PSI	NTRD	CPD	101890	MONT BLANC CAPITAL CORP CP	0.63	9/13/2016	30,000,000.00	29,977,425.00	29,978,340.00
PSI	NTRD	CPD	101893	ABBEY NATIONAL TREAS SV PL	0.41	8/2/2016	47,432,000.00	47,431,459.80	47,429,875.05
PSI	NTRD	CPD	101894	NATIXIS NY BRANCH CP	0.45	8/1/2016	50,000,000.00	50,000,000.00	49,998,740.00
PSI	NTRD	CPD	101895	ATLANTIC ASSET SEC LLC CP	0.42	8/5/2016	49,753,000.00	49,750,678.19	49,748,741.14
PSI	NTRD	CPD	101896	UNILEVER CAPITAL CORP CP	0.39	8/1/2016	13,500,000.00	13,500,000.00	13,499,595.00
PSI	NTRD	CPD	101903	MONT BLANC CAPITAL CORP CP	0.61	9/14/2016	18,351,000.00	18,337,318.31	18,337,367.04
PSI	NTRD	CPD	101918	NATIXIS NY BRANCH CP	0.45	8/1/2016	50,000,000.00	50,000,000.00	49,998,740.00
PSI	NTRD	CPD	101919	ABBEY NATIONAL TREAS SV PL	0.41	8/3/2016	44,000,000.00	43,998,997.78	43,997,518.40
PSI	NTRD	CPD	101925	CANCARA ASSET SEC LLC CP	0.49	8/17/2016	22,608,000.00	22,603,076.48	22,602,546.95
PSI	NTRD	CPD	101932	SHEFFIELD RECEIVABLES CORP	0.51	8/8/2016	20,000,000.00	19,998,016.67	19,997,594.00
PSI	NTRD	CPD	101941	DANSKE CORP CP	0.56	9/1/2016	7,284,000.00	7,280,487.49	7,281,144.67
PSI	NTRD	CPD	101946	NATIXIS NY BRANCH CP	0.45	8/1/2016	50,000,000.00	50,000,000.00	49,998,740.00
PSI	NTRD	CPD	101950	TOYOTA MOTOR CREDIT CORP C	0.4	8/10/2016	35,000,000.00	34,996,500.00	34,994,935.50
PSI	NTRD	CPD	101958	DANSKE CORP CP	0.57	9/1/2016	14,558,000.00	14,550,854.45	14,552,293.26
PSI	NTRD	CPD	101965	ATLANTIC ASSET SEC LLC CP	0.45	8/3/2016	50,000,000.00	49,998,750.00	49,996,965.00
PSI	NTRD	CPD	101973	ATLANTIC ASSET SEC LLC CP	0.44	8/2/2016	10,666,000.00	10,665,869.64	10,665,482.70
PSI	NTRD	CPD	101976	AUTOBAHN FUNDING CO LLC CP	0.4	8/5/2016	50,000,000.00	49,997,777.78	49,995,720.00
PSI	NTRD	CPD	101980	NATIXIS NY BRANCH CP	0.45	8/5/2016	50,000,000.00	49,997,500.00	49,996,905.00
PSI	NTRD	CPD	101981	TOYOTA MOTOR CREDIT CORP C	0.39	8/11/2016	50,000,000.00	49,994,583.33	49,992,105.00
PSI	NTRD	CPD	101982	ATLANTIC ASSET SEC LLC CP	0.44	8/3/2016	40,000,000.00	39,999,022.22	39,997,572.00
PSI	NTRD	CPD	101989	CRC FUNDING LLC CP	0.6	9/22/2016	13,277,000.00	13,265,493.27	13,265,498.13
PSI	NTRD	CPD	101991	CREDIT AGRICOLE CIB NY BR	0.44	8/1/2016	50,000,000.00	50,000,000.00	49,998,390.00
PSI	NTRD	CPD	101995	ATLANTIC ASSET SEC LLC CP	0.48	8/2/2016	25,000,000.00	24,999,666.67	24,998,787.50
PSI	NTRD	CPD	101996	ATLANTIC ASSET SEC LLC CP	0.44	8/1/2016	50,000,000.00	50,000,000.00	49,998,185.00
PSI	NTRD	CPD	101997	EXXON MOBIL CORP CP	0.42	8/5/2016	50,000,000.00	49,997,666.67	49,996,700.00
PSI	NTRD	CPD	101999	CRC FUNDING LLC CP	0.61	9/22/2016	16,198,000.00	16,183,727.76	16,183,967.67
PSI	NTRD	CPD	102003	CIESCO LLC CP	0.52	8/26/2016	50,000,000.00	49,981,944.44	49,980,710.00
PSI	NTRD	CPD	102005	TOYOTA MOTOR CREDIT CORP C	0.4	8/12/2016	25,000,000.00	24,996,944.44	24,995,712.50
PSI	NTRD	CPD	102009	DANSKE CORP CP	0.43	8/5/2016	13,242,000.00	13,241,367.33	13,241,046.58
PSI	NTRD	CPD	102017	AUTOBAHN FUNDING CO LLC CP	0.39	8/1/2016	30,000,000.00	30,000,000.00	29,998,911.00
PSI	NTRD	CPD	102018	AUTOBAHN FUNDING CO LLC CP	0.39	8/1/2016	25,000,000.00	25,000,000.00	24,999,092.50
PSI	NTRD	CPD	102019	CREDIT AGRICOLE CIB NY BR	0.45	8/1/2016	50,000,000.00	50,000,000.00	49,998,390.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2016 to July 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102020	DANSKE CORP CP	0.45	8/5/2016	26,758,000.00	26,756,662.10	26,756,073.42
PSI	NTRD	CPD	102021	TOYOTA MOTOR CREDIT CORP C	0.42	8/19/2016	30,000,000.00	29,993,700.00	29,991,825.00
PSI	NTRD	CPD	102024	AUTOBAHN FUNDING CO LLC CP	0.4	8/1/2016	50,000,000.00	50,000,000.00	49,998,185.00
PSI	NTRD	CPD	102026	CIESCO LLC CP	0.5	8/26/2016	36,000,000.00	35,987,500.00	35,986,111.20
PSI	NTRD	CPD	102027	CIESCO LLC CP	0.4	8/4/2016	30,000,000.00	29,999,000.00	29,997,813.00
PSI	NTRD	CPD	102028	CREDIT AGRICOLE CIB NY BR	0.44	8/4/2016	50,000,000.00	49,998,166.67	49,996,715.00
PSI	NTRD	CPD	102029	MICROSOFT CORPORATION CP	0.41	9/7/2016	25,000,000.00	24,989,465.28	24,989,805.00
PSI	NTRD	CPD	102032	MICROSOFT CORPORATION CP	0.4	9/14/2016	4,400,000.00	4,397,848.89	4,397,868.64
PSI	NTRD	CPD	102033	CREDIT AGRICOLE CIB NY BR	0.43	8/5/2016	50,000,000.00	49,997,611.11	49,996,150.00
PSI	NTRD	CPD	102036	AUTOBAHN FUNDING CO LLC CP	0.4	8/2/2016	15,000,000.00	14,999,833.33	14,999,272.50
PSI	NTRD	CPD	102038	DANSKE CORP CP	0.59	9/30/2016	30,000,000.00	29,970,500.00	29,975,481.00
PSI	NTRD	CPD	102040	CREDIT AGRICOLE CIB NY BR	0.43	8/2/2016	50,000,000.00	49,999,402.78	49,997,835.00
PSI	NTRD	CPD	102045	AUTOBAHN FUNDING CO LLC CP	0.4	8/5/2016	30,000,000.00	29,998,666.67	29,997,432.00
PSI	NTRD	CPD	102046	ATLANTIC ASSET SEC LLC CP	0.4	8/2/2016	25,000,000.00	24,999,722.22	24,998,787.50
PSI	NTRD	CPD	102055	CREDIT AGRICOLE CIB NY BR	0.42	8/3/2016	50,000,000.00	49,998,833.33	49,997,280.00
PSI	NTRD	CPD	102056	AUTOBAHN FUNDING CO LLC CP	0.4	8/4/2016	35,000,000.00	34,998,833.33	34,997,438.00
PSI	NTRD	CPD	102058	AUTOBAHN FUNDING CO LLC CP	0.4	8/5/2016	35,000,000.00	34,998,444.44	34,997,004.00
PSI	NTRD	CPD	102063	MICROSOFT CORPORATION CP	0.41	9/14/2016	17,626,000.00	17,617,167.41	17,617,461.97
PSI	NTRD	CPD	102064	AUTOBAHN FUNDING CO LLC CP	0.4	8/9/2016	25,000,000.00	24,997,777.78	24,996,600.00
PSI	NTRD	CPD	102065	AUTOBAHN FUNDING CO LLC CP	0.4	8/10/2016	50,000,000.00	49,995,000.00	49,992,565.00
PSI	NTRD	CPD	102067	AUTOBAHN FUNDING CO LLC CP	0.4	8/8/2016	50,000,000.00	49,996,111.11	49,993,830.00
PSI	NTRD	CPD	102068	AUTOBAHN FUNDING CO LLC CP	0.4	8/8/2016	10,000,000.00	9,999,222.22	9,998,766.00
PSI	NTRD	CPD	102069	EMERSON ELECTRIC COMPANY C	0.4	8/9/2016	20,200,000.00	20,198,204.44	20,197,901.22
PSI	NTRD	CPD	102072	MONT BLANC CAPITAL CORP CP	0.67	9/27/2016	30,000,000.00	29,968,175.00	29,968,500.00
PSI	NTRD	CPD	102073	TOYOTA MOTOR CREDIT CORP C	0.43	8/29/2016	50,000,000.00	49,983,277.78	49,978,300.00
PSI	NTRD	CPD	102074	EMERSON ELECTRIC COMPANY C	0.4	8/19/2016	9,237,000.00	9,235,152.60	9,235,060.23
PSI	NTRD	CPD	102076	AUTOBAHN FUNDING CO LLC CP	0.4	8/9/2016	40,000,000.00	39,996,444.45	39,994,560.00
PSI	NTRD	CPD	102077	ATLANTIC ASSET SEC LLC CP	0.43	8/5/2016	50,000,000.00	49,997,611.11	49,995,720.00
PSI	NTRD	CPD	102081	AUTOBAHN FUNDING CO LLC CP	0.4	8/10/2016	35,000,000.00	34,996,500.00	34,994,795.50
PSI	NTRD	CPD	102083	CREDIT AGRICOLE CIB NY BR	0.43	8/3/2016	38,255,000.00	38,254,086.13	38,252,918.93
PSI	NTRD	CPD	102088	AUTOBAHN FUNDING CO LLC CP	0.4	8/15/2016	50,000,000.00	49,992,222.22	49,989,300.00
PSI	NTRD	CPD	102089	AUTOBAHN FUNDING CO LLC CP	0.4	8/15/2016	20,000,000.00	19,996,888.89	19,995,720.00
PSI	NTRD	CPD	102090	EMERSON ELECTRIC COMPANY C	0.4	8/18/2016	20,000,000.00	19,996,222.22	19,996,022.00
PSI	NTRD	CPD	102091	ATLANTIC ASSET SEC LLC CP	0.43	8/11/2016	13,334,000.00	13,332,407.33	13,331,846.56

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PSI	NTRD	CPD	102092	AUTOBAHN FUNDING CO LLC CP	0.4	8/11/2016	15,000,000.00	14,998,333.33	14,997,577.50
PSI	NTRD	CPD	102093	AUTOBAHN FUNDING CO LLC CP	0.4	8/5/2016	5,000,000.00	4,999,777.78	4,999,572.00
PSI	NTRD	CPD	102094	ATLANTIC ASSET SEC LLC CP	0.45	8/12/2016	50,000,000.00	49,993,125.00	49,991,265.00
PSI	NTRD	CPD	102097	CAFCO LLC CP	0.43	8/22/2016	6,000,000.00	5,998,495.00	5,998,051.80
PSI	NTRD	CPD	102098	NATIXIS NY BRANCH CP	0.4	8/2/2016	50,000,000.00	49,999,444.44	49,998,300.00
PSI	NTRD	CPD	102113	AUTOBAHN FUNDING CO LLC CP	0.4	8/15/2016	40,000,000.00	39,993,777.78	39,991,440.00
PSI	NTRD	CPD	102114	ATLANTIC ASSET SEC LLC CP	0.44	8/17/2016	50,000,000.00	49,990,222.22	49,987,940.00
PSI	NTRD	CPD	102115	NATIXIS NY BRANCH CP	0.4	8/3/2016	50,000,000.00	49,998,888.89	49,997,845.00
PSI	NTRD	CPD	102116	AUTOBAHN FUNDING CO LLC CP	0.4	8/9/2016	15,000,000.00	14,998,666.67	14,997,960.00
PSI	NTRD	CPD	102119	AUTOBAHN FUNDING CO LLC CP	0.4	8/19/2016	35,000,000.00	34,993,000.00	34,990,606.00
PSI	NTRD	CPD	102120	AUTOBAHN FUNDING CO LLC CP	0.4	8/12/2016	50,000,000.00	49,993,888.89	49,991,265.00
PSI	NTRD	CPD	102121	CREDIT AGRICOLE CIB NY BR	0.42	8/5/2016	50,000,000.00	49,997,666.67	49,996,150.00
PSI	NTRD	CPD	102122	MONT BLANC CAPITAL CORP CP	0.67	10/13/2016	15,737,000.00	15,715,619.54	15,713,776.91
PSI	NTRD	CPD	102123	ATLANTIC ASSET SEC LLC CP	0.43	8/11/2016	50,000,000.00	49,994,027.78	49,991,925.00
PSI	NTRD	CPD	102124	NATIXIS NY BRANCH CP	0.4	8/4/2016	50,000,000.00	49,998,333.33	49,997,380.00
PSI	NTRD	CPD	102127	CRC FUNDING LLC CP	0.5	9/1/2016	24,000,000.00	23,989,666.67	23,988,415.20
PSI	NTRD	CPD	102128	CRC FUNDING LLC CP	0.45	8/22/2016	25,000,000.00	24,993,437.50	24,991,882.50
PSI	NTRD	CPD	102131	ATLANTIC ASSET SEC LLC CP	0.45	8/8/2016	50,000,000.00	49,995,625.00	49,993,830.00
PSI	NTRD	CPD	102137	AUTOBAHN FUNDING CO LLC CP	0.4	8/15/2016	40,000,000.00	39,993,777.78	39,991,440.00
PSI	NTRD	CPD	102138	EMERSON ELECTRIC COMPANY C	0.4	8/23/2016	25,000,000.00	24,993,888.89	24,993,592.50
PSI	NTRD	CPD	102147	ATLANTIC ASSET SEC LLC CP	0.47	8/18/2016	50,000,000.00	49,988,902.78	49,987,275.00
PSI	NTRD	CPD	102148	AUTOBAHN FUNDING CO LLC CP	0.4	8/19/2016	50,000,000.00	49,990,000.00	49,986,580.00
PSI	NTRD	CPD	102149	ATLANTIC ASSET SEC LLC CP	0.48	8/19/2016	50,000,000.00	49,988,000.00	49,986,580.00
PSI	NTRD	CPD	102155	AUTOBAHN FUNDING CO LLC CP	0.4	8/18/2016	25,000,000.00	24,995,277.78	24,993,637.50
PSI	NTRD	CPD	102156	EMERSON ELECTRIC COMPANY C	0.41	8/24/2016	50,000,000.00	49,986,902.78	49,986,600.00
PSI	NTRD	CPD	102157	DANSKE CORP CP	0.67	10/18/2016	42,000,000.00	41,939,030.00	41,951,897.40
PSI	NTRD	CPD	102160	EMERSON ELECTRIC COMPANY C	0.41	8/24/2016	15,734,000.00	15,729,878.57	15,729,783.29
PSI	NTRD	CPD	102164	NATIXIS NY BRANCH CP	0.4	8/8/2016	50,000,000.00	49,996,111.11	49,995,415.00
PSI	NTRD	CPD	102165	ATLANTIC ASSET SEC LLC CP	0.49	8/19/2016	50,000,000.00	49,987,750.00	49,986,580.00
PSI	NTRD	CPD	102166	ATLANTIC ASSET SEC LLC CP	0.49	8/19/2016	24,998,000.00	24,991,875.49	24,991,290.54
PSI	NTRD	CPD	102167	JUPITER SEC COMPANY LLC CP	0.45	8/30/2016	50,000,000.00	49,981,875.00	49,977,820.00
PSI	NTRD	CPD	102168	JUPITER SEC COMPANY LLC CP	0.45	8/30/2016	50,000,000.00	49,981,875.00	49,977,820.00
PSI	NTRD	CPD	102169	JUPITER SEC COMPANY LLC CP	0.45	9/2/2016	50,000,000.00	49,980,000.00	49,975,060.00
PSI	NTRD	CPD	102170	JUPITER SEC COMPANY LLC CP	0.44	9/6/2016	50,000,000.00	49,978,000.00	49,971,180.00

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PSI	NTRD	CPD	102171	EMERSON ELECTRIC COMPANY C	0.4	8/29/2016	15,000,000.00	14,995,333.33	14,995,078.50
PSI	NTRD	CPD	102172	ATLANTIC ASSET SEC LLC CP	0.49	8/22/2016	50,000,000.00	49,985,708.33	49,984,330.00
PSI	NTRD	CPD	102173	ATLANTIC ASSET SEC LLC CP	0.49	8/22/2016	10,000,000.00	9,997,141.67	9,996,866.00
PSI	NTRD	CPD	102174	EMERSON ELECTRIC COMPANY C	0.4	8/26/2016	20,000,000.00	19,994,444.45	19,994,150.00
PSI	NTRD	CPD	102175	JUPITER SEC COMPANY LLC CP	0.45	9/2/2016	35,000,000.00	34,986,000.00	34,982,542.00
PSI	NTRD	CPD	102179	ATLANTIC ASSET SEC LLC CP	0.47	8/17/2016	30,000,000.00	29,993,733.33	29,992,764.00
PSI	NTRD	CPD	102180	CREDIT AGRICOLE CIB NY BR	0.42	8/4/2016	50,000,000.00	49,998,250.00	49,996,715.00
PSI	NTRD	CPD	102182	NATIXIS NY BRANCH CP	0.41	8/9/2016	50,000,000.00	49,995,444.45	49,994,895.00
PSI	NTRD	CPD	102183	AUTOBAHN FUNDING CO LLC CP	0.4	8/22/2016	25,000,000.00	24,994,166.67	24,992,165.00
PSI	NTRD	CPD	102184	AUTOBAHN FUNDING CO LLC CP	0.4	8/23/2016	15,000,000.00	14,996,333.33	14,995,072.50
PSI	NTRD	CPD	102185	ATLANTIC ASSET SEC LLC CP	0.45	8/17/2016	13,853,000.00	13,850,229.40	13,849,658.66
PSI	NTRD	CPD	102193	AUTOBAHN FUNDING CO LLC CP	0.4	8/23/2016	35,000,000.00	34,991,444.45	34,988,502.50
PSI	NTRD	CPD	102194	JUPITER SEC COMPANY LLC CP	0.45	9/6/2016	25,000,000.00	24,988,750.00	24,985,590.00
PSI	NTRD	CPD	102195	ATLANTIC ASSET SEC LLC CP	0.52	9/1/2016	50,000,000.00	49,977,611.11	49,975,960.00
PSI	NTRD	CPD	102196	AUTOBAHN FUNDING CO LLC CP	0.4	8/22/2016	25,000,000.00	24,994,166.67	24,992,165.00
PSI	NTRD	CPD	102199	NATIXIS NY BRANCH CP	0.4	8/10/2016	50,000,000.00	49,995,000.00	49,994,365.00
PSI	NTRD	CPD	102201	JUPITER SEC COMPANY LLC CP	0.45	9/6/2016	50,000,000.00	49,977,500.00	49,971,180.00
PSI	NTRD	CPD	102203	ATLANTIC ASSET SEC LLC CP	0.53	9/1/2016	18,936,000.00	18,927,357.82	18,926,895.57
PSI	NTRD	CPD	102204	ATLANTIC ASSET SEC LLC CP	0.47	8/25/2016	25,000,000.00	24,992,166.66	24,991,000.00
PSI	NTRD	CPD	102205	CREDIT AGRICOLE CIB NY BR	0.42	8/8/2016	50,000,000.00	49,995,916.66	49,994,400.00
PSI	NTRD	CPD	102206	NATIXIS NY BRANCH CP	0.4	8/9/2016	50,000,000.00	49,995,555.56	49,994,895.00
PSI	NTRD	CPD	102207	JUPITER SEC COMPANY LLC CP	0.45	8/31/2016	25,000,000.00	24,990,625.00	24,988,450.00
PSI	NTRD	CPD	102208	TOYOTA MOTOR CREDIT CORP C	0.41	9/2/2016	50,000,000.00	49,981,777.78	49,974,770.00
PSI	NTRD	CPD	102210	DANSKE CORP CP	0.71	10/18/2016	30,000,000.00	29,953,850.00	29,965,641.00
PSI	NTRD	CPD	102213	JUPITER SEC COMPANY LLC CP	0.44	9/7/2016	50,000,000.00	49,977,388.89	49,970,165.00
PSI	NTRD	CPD	102214	ATLANTIC ASSET SEC LLC CP	0.48	9/1/2016	12,531,000.00	12,525,820.52	12,524,975.10
PSI	NTRD	CPD	102216	ATLANTIC ASSET SEC LLC CP	0.53	9/2/2016	50,000,000.00	49,976,444.45	49,975,060.00
PSI	NTRD	CPD	102217	ATLANTIC ASSET SEC LLC CP	0.55	9/29/2016	33,000,000.00	32,970,254.17	32,963,683.50
PSI	NTRD	CPD	102218	ING U.S. FUNDING LLC CP	0.83	11/29/2016	20,000,000.00	19,944,666.67	19,938,772.00
PSI	NTRD	CPD	102219	AUTOBAHN FUNDING CO LLC CP	0.4	8/30/2016	50,000,000.00	49,983,888.89	49,977,820.00
PSI	NTRD	CPD	102220	JUPITER SEC COMPANY LLC CP	0.44	9/7/2016	50,000,000.00	49,977,388.89	49,970,165.00
PSI	NTRD	CPD	102221	JUPITER SEC COMPANY LLC CP	0.44	9/7/2016	24,100,000.00	24,089,101.45	24,085,619.53
PSI	NTRD	CPD	102223	EMERSON ELECTRIC COMPANY C	0.4	9/1/2016	50,000,000.00	49,982,777.77	49,981,815.00
PSI	NTRD	CPD	102224	TOYOTA MOTOR CREDIT CORP C	0.47	9/16/2016	25,000,000.00	24,984,986.11	24,980,570.00

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PSI	NTRD	CPD	102226	ATLANTIC ASSET SEC LLC CP	0.52	9/6/2016	25,000,000.00	24,987,000.00	24,985,590.00
PSI	NTRD	CPD	102227	PRIVATE EXPORT FUNDING COR	0.47	9/30/2016	40,000,000.00	39,968,666.66	39,967,308.00
PSI	NTRD	CPD	102228	JUPITER SEC COMPANY LLC CP	0.4	8/3/2016	25,000,000.00	24,999,444.45	24,998,482.50
PSI	NTRD	CPD	102229	JUPITER SEC COMPANY LLC CP	0.4	8/3/2016	25,137,000.00	25,136,441.40	25,135,474.18
PSI	NTRD	CPD	102231	ATLANTIC ASSET SEC LLC CP	0.51	9/6/2016	50,000,000.00	49,974,500.00	49,971,180.00
PSI	NTRD	CPD	102232	PRIVATE EXPORT FUNDING COR	0.39	8/29/2016	40,000,000.00	39,987,866.67	39,985,840.00
PSI	NTRD	CPD	102234	AUTOBAHN FUNDING CO LLC CP	0.41	9/2/2016	40,000,000.00	39,985,422.22	39,980,048.00
PSI	NTRD	CPD	102237	ATLANTIC ASSET SEC LLC CP	0.51	9/2/2016	20,000,000.00	19,990,933.34	19,990,024.00
PSI	NTRD	CPD	102238	ATLANTIC ASSET SEC LLC CP	0.51	9/1/2016	18,533,000.00	18,524,860.92	18,524,089.33
PSI	NTRD	CPD	102239	AUTOBAHN FUNDING CO LLC CP	0.39	8/10/2016	50,000,000.00	49,995,125.00	49,992,565.00
PSI	NTRD	CPD	102240	AUTOBAHN FUNDING CO LLC CP	0.39	8/10/2016	10,000,000.00	9,999,025.00	9,998,513.00
PSI	NTRD	CPD	102241	AUTOBAHN FUNDING CO LLC CP	0.4	8/26/2016	50,000,000.00	49,986,111.11	49,981,215.00
PSI	NTRD	CPD	102242	EXXON MOBIL CORP CP	0.39	9/7/2016	50,000,000.00	49,979,958.33	49,976,830.00
PSI	NTRD	CPD	102243	EXXON MOBIL CORP CP	0.39	9/8/2016	50,000,000.00	49,979,416.66	49,976,025.00
PSI	NTRD	CPD	102245	CIESCO LLC CP	0.45	8/23/2016	44,100,000.00	44,087,872.50	44,085,023.64
PSI	NTRD	CPD	102246	TOYOTA MOTOR CREDIT CORP C	0.47	9/16/2016	50,000,000.00	49,969,972.22	49,961,140.00
PSI	NTRD	CPD	102250	EMERSON ELECTRIC COMPANY C	0.43	9/26/2016	25,000,000.00	24,983,277.78	24,982,832.50
PSI	NTRD	CPD	102251	PRIVATE EXPORT FUNDING COR	0.39	8/29/2016	10,000,000.00	9,996,966.67	9,996,460.00
PSI	NTRD	CPD	102253	AUTOBAHN FUNDING CO LLC CP	0.39	8/10/2016	26,000,000.00	25,997,465.00	25,996,133.80
PSI	NTRD	CPD	102254	NATIXIS NY BRANCH CP	0.3	8/1/2016	50,000,000.00	50,000,000.00	49,998,740.00
PSI	NTRD	CPD	102255	NATIXIS NY BRANCH CP	0.3	8/1/2016	50,000,000.00	50,000,000.00	49,998,740.00
PSI	NTRD	CPD	102256	AUTOBAHN FUNDING CO LLC CP	0.4	8/30/2016	50,000,000.00	49,983,888.89	49,977,820.00
PSI	NTRD	CPD	102257	ATLANTIC ASSET SEC LLC CP	0.51	9/8/2016	50,000,000.00	49,973,083.33	49,969,190.00
PSI	NTRD	CPD	102258	CRC FUNDING LLC CP	0.39	8/1/2016	6,200,000.00	6,200,000.00	6,199,777.42
PSI	NTRD	CPD	102259	ATLANTIC ASSET SEC LLC CP	0.52	9/1/2016	50,000,000.00	49,977,611.11	49,975,960.00
PSI	NTRD	CPD	102263	NATIXIS NY BRANCH CP	0.4	8/9/2016	50,000,000.00	49,995,555.56	49,994,895.00
PSI	NTRD	CPD	102264	CREDIT AGRICOLE CIB NY BR	0.42	8/18/2016	50,000,000.00	49,990,083.33	49,988,135.00
PSI	NTRD	CPD	102265	ATLANTIC ASSET SEC LLC CP	0.51	9/6/2016	25,000,000.00	24,987,250.00	24,985,590.00
PSI	NTRD	CPD	102267	ATLANTIC ASSET SEC LLC CP	0.5	9/1/2016	40,000,000.00	39,982,777.78	39,980,768.00
PSI	NTRD	CPD	102268	CREDIT AGRICOLE CIB NY BR	0.42	8/19/2016	25,000,000.00	24,994,750.00	24,993,742.50
		CPD Total					6,368,790,000.00	6,367,282,141.32	6,367,013,448.54
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,970,833.33	49,979,100.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,979,583.33	34,985,370.00

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PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,986,371.67	33,989,528.00
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,933,416.67	49,954,850.00
		FCDN Total					169,000,000.00	168,870,205.00	168,908,848.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,993,349.09	27,000,486.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,984,005.59	25,000,175.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,950,107.70
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,987,470.86	49,962,700.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,021,973.83	32,006,105.62
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,996,500.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,989,407.89	50,000,250.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,527,260.35	36,535,182.68
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,816,712.05
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,727,136.29	23,750,213.75
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,952,443.66	50,000,450.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,857.33	150,001.35
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,987,308.32	25,000,225.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,379.23
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,993,362.16	25,000,100.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,488,251.03	43,500,174.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,979,692.49	25,000,500.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,979,692.49	25,000,500.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,979,692.49	25,000,500.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,225.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,988,721.93	25,000,125.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,767,649.10	33,000,165.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,121,107.09
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,000,180.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,000,180.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	11,987,960.53	12,000,180.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,013,325.00
PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,015,850.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,015,850.00

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PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,017,750.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,959,514.03	25,004,250.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,034,775.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,990,054.74	25,041,500.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,541,180.71
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,130,749.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,043,806.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,043,806.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,303,510.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,977,166.97	25,000,100.00
PSI	NTRD	FFCB	100627	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,047,275.00
PSI	NTRD	FFCB	100628	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,047,275.00
PSI	NTRD	FFCB	100641	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	27,000,000.00	27,000,000.00	27,051,057.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,186,212.65
PSI	NTRD	FFCB	100674	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	41,050,000.00	41,050,000.00	41,053,899.75
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,954,493.15	49,826,950.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	25,000,050.00
PSI	NTRD	FFCB	100689	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	25,000,000.00	24,982,934.93	25,002,375.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,983,290.55	25,047,275.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,324.08	12,415,610.13
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,401,108.18	19,450,120.47
PSI	NTRD	FFCB	100950	FEDERAL FARM CREDIT BANK N	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,096,550.00
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,736,074.67	30,750,676.50
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,977,116.79	50,000,250.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,518,242.64	47,540,237.70
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	50,050,600.00

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PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,108,700.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	25,025,300.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,976,984.94	50,108,700.00
PSI	NTRD	FFCB	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,008,275.00
PSI	NTRD	FFCB	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,008,275.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,108,700.00
PSI	NTRD	FFCB	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,993,001.82	25,008,275.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,976,519.72	25,000,000.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,021,825.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,021,825.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	50,043,650.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,574,712.45	33,600,000.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,458,253.91	35,500,000.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,962,256.30	50,059,350.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,976,410.19	25,029,675.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,415,085.38	26,440,000.00
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,963,179.73	30,035,610.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,059,150.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,925,789.40
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,059,150.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,059,150.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,059,150.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,558,019.47	46,685,721.09
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,976,232.20	25,065,450.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,976,232.20	25,065,450.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,660,822.31	20,734,582.77
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,957,276.26	25,085,600.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	50,123,800.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,061,900.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,061,900.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	40,005,800.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,989,619.13	27,003,915.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,976,208.12	25,003,625.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,969,736.73	30,004,350.00

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PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,584,383.72	23,600,826.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,628,101.01	45,758,601.35
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,964,060.79	25,059,475.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,970,100.09	25,022,700.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,974,390.92	25,022,700.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,974,405.67	25,022,700.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,969,843.52	30,027,240.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	25,076,400.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,976,323.23	49,008,232.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	25,004,275.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,967,764.17	33,005,643.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	9,016,929.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,491,955.38	41,506,972.00
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	50,012,050.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,039,075.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,039,075.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	50,051,600.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,006,025.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,757,711.99
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,039,075.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,480,415.32	35,499,183.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,758,842.30	27,772,061.00
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	50,038,700.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	25,019,350.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	35,027,090.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,600.05	28,075,954.55
		FFCB Total					3,626,436,000.00	3,624,885,293.19	3,629,858,678.03
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,989,358.57	45,135,630.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,005,256.04
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,195,554.27	45,201,084.80
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,995,082.15	50,001,200.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,994,492.01	28,000,672.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,880,766.11	45,900,045.90

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PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,979,048.05	50,000,050.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,929,856.73	37,945,037.95
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,362,499.45	22,600,022.60
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	50,046,550.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,071,809.21
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,153,025.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,700.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,986,266.45	50,009,950.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,253.29	10,001,990.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,996,694.21	50,016,000.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,502,586.45	36,516,681.60
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,486,933.08	34,500,690.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	25,000,275.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,976,460.74	50,000,550.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	25,000,500.00
PSI	NTRD	FHLB	101687	FHLB 1.875 (CALLABLE)	1.875	6/7/2021	25,000,000.00	25,000,000.00	25,014,950.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	31,217,066.40
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,998,000.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,997,680.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,948,644.00
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,687,629.10	29,614,675.03
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	24,025,824.00
		FHLB Total					986,555,000.00	986,170,480.66	986,928,259.53
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,871,663.11	44,869,019.00
PSI	NTRD	FHLD	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,965,972.22	49,982,900.00
PSI	NTRD	FHLD	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,963,194.44	49,981,500.00
PSI	NTRD	FHLD	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,963,194.44	49,981,500.00
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,851,736.11	49,895,500.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,940,162.28	37,973,469.23
PSI	NTRD	FHLD	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,958,333.33	49,975,000.00
PSI	NTRD	FHLD	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,983,333.33	19,990,000.00
PSI	NTRD	FHLD	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,847,521.56	29,859,722.61

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PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,851,666.67	49,899,400.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,439,183.33	20,458,754.00
PSI	NTRD	FHLD	101110	FHLB D/N	0.43	8/22/2016	50,000,000.00	49,987,458.33	49,993,000.00
PSI	NTRD	FHLD	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,886,951.89	18,890,967.93
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,935,757.07	20,944,912.08
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,063,788.20	36,082,011.25
PSI	NTRD	FHLD	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,966,750.00	49,980,150.00
PSI	NTRD	FHLD	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,974,033.33	39,984,120.00
PSI	NTRD	FHLD	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,983,083.33	24,987,925.00
PSI	NTRD	FHLD	101150	FHLB D/N	0.45	9/15/2016	50,000,000.00	49,971,875.00	49,981,250.00
PSI	NTRD	FHLD	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,962,375.00	49,969,350.00
PSI	NTRD	FHLD	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,634,524.90	34,638,753.42
PSI	NTRD	FHLD	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,973,662.50	34,978,545.00
PSI	NTRD	FHLD	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,830,572.39	17,833,061.63
PSI	NTRD	FHLD	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,130,688.87	37,135,222.15
		FHLD Total					918,982,000.00	917,937,481.63	918,266,033.30
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,805,406.60
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,008,850.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,008,850.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,008,850.00
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	25,000,525.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,080,609.58	18,203,985.80
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,905,898.14	50,001,550.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,157,161.32	4,165,129.12
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	49,996,968.86	50,027,200.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	50,000,000.00	50,027,200.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,830,951.64	50,535,100.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,830,951.64	50,535,100.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,893,382.25	50,535,100.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,893,382.25	50,535,100.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,922,705.64	50,535,100.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,922,705.64	50,535,100.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,607,344.34	50,518,350.00

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PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,607,344.34	50,518,350.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,517,601.07	45,481,590.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,494,498.18	50,535,100.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,067,900.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,027,550.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,053,825.00
PSI	NTRD	FHLM	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,929,077.69	50,036,150.00
PSI	NTRD	FHLM	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,013,575.00
PSI	NTRD	FHLM	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,013,575.00
PSI	NTRD	FHLM	101003	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,013,575.00
PSI	NTRD	FHLM	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	25,015,000.00
PSI	NTRD	FHLM	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,010,425.00
PSI	NTRD	FHLM	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	25,015,175.00
PSI	NTRD	FHLM	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	FHLM	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,010,425.00
PSI	NTRD	FHLM	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	25,023,075.00
PSI	NTRD	FHLM	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,988,938.36	50,029,800.00
PSI	NTRD	FHLM	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,988,938.36	50,029,800.00
PSI	NTRD	FHLM	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,020,350.00
PSI	NTRD	FHLM	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,020,350.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,766,318.00
PSI	NTRD	FHLM	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	24,738,425.68
PSI	NTRD	FHLM	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	25,022,575.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,988,343.47	50,021,700.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	50,062,450.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	50,018,050.00
PSI	NTRD	FHLM	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	25,010,200.00
PSI	NTRD	FHLM	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	25,015,275.00
PSI	NTRD	FHLM	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	50,029,700.00
PSI	NTRD	FHLM	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	50,030,150.00
PSI	NTRD	FHLM	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	25,016,775.00
PSI	NTRD	FHLM	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	50,034,100.00
PSI	NTRD	FHLM	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	25,017,025.00
PSI	NTRD	FHLM	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	25,014,825.00

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PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,075,325.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	18,033,336.00
PSI	NTRD	FHLM	101536	FHLMC 1.35 (CALLABLE)	1.35	5/24/2019	17,000,000.00	17,000,000.00	17,003,604.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,062.98	25,019,375.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	25,017,725.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,018,850.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,018,475.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	10,007,540.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,027,025.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	25,030,325.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,007,025.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,941,700.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,941,700.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,970,850.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,941,700.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,932,950.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,934,000.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	49,754,000.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,941,700.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,941,700.00
		FHLM Total					2,597,580,000.00	2,594,764,865.75	2,603,301,810.20
PSI	NTRD	FHLMD	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,974,444.45	49,984,300.00
PSI	NTRD	FHLMD	101206	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,978,611.11	49,982,100.00
PSI	NTRD	FHLMD	101207	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,978,611.11	49,982,100.00
		FHLMD Total					150,000,000.00	149,931,666.67	149,948,500.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,030,906.87	50,135,850.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,028,791.57	50,135,850.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,659,488.52	50,828,150.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,659,488.52	50,828,150.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,021,465.00	50,135,850.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,024,562.89	50,135,850.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,050,829.50	50,194,300.00

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PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,060,107.02	50,135,850.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,030,053.51	25,067,925.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,052,939.46	50,135,850.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,052,939.46	50,135,850.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,050,829.50	50,194,300.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,239.37	14,802,486.40
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,015,600.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,995,227.27	50,015,600.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,359,000.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,587,347.40
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,652,491.50
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,001,850.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,891,691.51	20,905,580.30
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,019,750.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,026,950.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,018,650.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,018,750.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,019,750.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,005,925.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,026,850.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,319.06	36,600,695.40
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,015,225.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,015,225.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,002,825.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	25,005,850.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,983,725.58	25,002,000.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,913,254.02	12,978,036.15
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,662,852.01	49,993,950.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,195,014.02	30,396,321.60
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,805,647.57	25,006,750.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,941,100.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,941,100.00

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PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,941,100.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,736,732.94	29,859,299.12
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,806,296.21	50,941,100.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,013,525.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/2019	25,000,000.00	25,000,000.00	25,005,775.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,261,900.53	31,384,243.94
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,761,084.68	50,001,500.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,761,084.68	50,001,500.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,918,342.13	40,111,203.30
PSI	NTRD	FNMA	100587	FNMA 1.52 (CALLABLE)	1.52	11/26/2019	25,000,000.00	25,000,000.00	25,004,975.00
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	25,005,550.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	25,016,025.00
PSI	NTRD	FNMA	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	25,008,875.00
PSI	NTRD	FNMA	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	25,009,400.00
PSI	NTRD	FNMA	100746	FEDERAL NATIONAL MORTGAGE	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,010,375.00
PSI	NTRD	FNMA	100747	FNMA 1.55 (CALLABLE)	1.55	2/26/2020	15,000,000.00	15,000,000.00	15,001,920.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,004,925.00
PSI	NTRD	FNMA	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	25,010,250.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,113,092.04	31,126,130.64
PSI	NTRD	FNMA	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,377.88	25,010,250.00
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FNMA	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,835,183.75	20,848,544.40
PSI	NTRD	FNMA	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	25,013,850.00
PSI	NTRD	FNMA	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	25,018,325.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,956,162.46	50,009,450.00
PSI	NTRD	FNMA	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,021,300.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	50,031,850.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	25,024,975.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,020,825.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,212.94	25,018,125.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	25,025,750.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	25,028,225.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	25,031,575.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	25,018,450.00

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PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	50,038,850.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	25,021,450.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	50,014,350.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	25,006,775.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	25,006,775.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	50,014,500.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	25,007,500.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	5,002,955.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	50,017,700.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	25,000,575.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	25,000,350.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	25,000,575.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	25,000,700.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	25,012,000.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	25,007,100.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	25,005,275.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	25,005,125.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	25,004,825.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	25,005,100.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,990,027.38	25,005,100.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	25,016,675.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	25,011,650.00
		FNMA Total					3,416,170,000.00	3,415,919,869.85	3,424,245,955.15
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,966,083.33	49,967,600.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,966,083.33	49,967,600.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,966,083.33	49,967,600.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,966,083.33	49,967,600.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,966,083.33	49,967,600.00
		FNMD Total					250,000,000.00	249,830,416.65	249,838,000.00

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PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	0.8161	11/14/2016	27,900,000.00	27,900,000.00	27,914,312.70
		FRCDQ2 Total					27,900,000.00	27,900,000.00	27,914,312.70
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,958,400.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,902,550.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,971,250.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,971,250.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,891,450.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,933,300.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	25,000,500.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,957,125.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,957,125.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,999,075.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,999,075.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,950,550.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,962,750.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,968,050.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	25,000,225.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	25,000,225.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	50,010,750.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,007,425.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,013,650.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,003,650.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	5/15/2019	25,000,000.00	25,000,000.00	25,002,000.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,003,650.00

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PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,018,075.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	25,005,000.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	25,009,575.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,036,950.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,036,950.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,031,850.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,004,300.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,004,300.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	25,004,300.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	25,005,650.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	2.75	6/29/2021	10,000,000.00	10,000,000.00	9,968,830.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2.35	7/27/2021	25,000,000.00	25,000,000.00	25,062,875.00
		MCPN Total					1,410,000,000.00	1,410,000,000.00	1,409,665,580.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,156.63	50,004,550.00
PSI	NTRD	MCSA	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	25,017,025.00
PSI	NTRD	MCSA	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	25,023,250.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	50,132,450.00
PSI	NTRD	MCSA	101488	FHLMC 1.50 (CALLABLE)	1.5	5/17/2021	17,000,000.00	17,000,000.00	17,002,278.00
PSI	NTRD	MCSA	101507	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	25,023,800.00
PSI	NTRD	MCSA	101508	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	25,023,400.00
PSI	NTRD	MCSA	101631	FHLB 2.60 (CALLABLE)	2.6	6/8/2021	25,000,000.00	25,000,000.00	25,038,675.00
PSI	NTRD	MCSA	101689	FHLB 2.80 (CALLABLE)	2.8	6/16/2021	25,000,000.00	25,000,000.00	25,054,550.00
PSI	NTRD	MCSA	101960	FHLMC 2.75 (CALLABLE)	2.75	6/29/2021	50,000,000.00	50,000,000.00	49,844,150.00
		MCSA Total					317,000,000.00	316,999,156.63	317,164,128.00
PSI	NTRD	NCD1	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	NCD1	101681	WELLS FARGO BANK, NA CD	0.63	9/1/2016	50,000,000.00	50,000,000.00	49,991,700.00
PSI	NTRD	NCD1	101682	WELLS FARGO BANK, NA CD	0.63	9/15/2016	50,000,000.00	50,000,000.00	49,987,000.00
PSI	NTRD	NCD1	101809	MUFG UNION BANK NA CD	0.45	8/1/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	NCD1	101835	MUFG UNION BANK NA CD	0.4	8/1/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	NCD1	101866	MUFG UNION BANK NA CD	0.55	9/2/2016	50,000,000.00	50,000,000.00	50,008,600.00
PSI	NTRD	NCD1	101983	MUFG UNION BANK NA CD	0.4	8/19/2016	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	NCD1	102054	MUFG UNION BANK NA CD	0.45	9/1/2016	50,000,000.00	50,000,000.00	50,003,900.00

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PSI	NTRD	NCD1	102125	MUFG UNION BANK NA CD	0.45	9/1/2016	50,000,000.00	50,000,000.00	50,003,900.00
PSI	NTRD	NCD1	102134	WELLS FARGO BANK, NA CD	0.94	1/20/2017	50,000,000.00	50,000,000.00	49,984,900.00
PSI	NTRD	NCD1	102209	MUFG UNION BANK NA CD	0.55	10/17/2016	50,000,000.00	50,000,000.00	49,994,400.00
PSI	NTRD	NCD1	102233	WELLS FARGO BANK, NA CD	1.05	1/20/2017	50,000,000.00	50,000,000.00	49,976,072.00
		NCD1 Total					600,000,000.00	600,000,000.00	599,951,972.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,995,467.07	36,008,424.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,960,867.95	50,013,650.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,960,867.95	50,013,650.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,977,965.01	50,019,550.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,958,414.27	50,019,550.00
		NOTE Total					236,000,000.00	235,853,582.25	236,074,824.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,973,486.81	49,975,900.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,986,743.40	24,987,950.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,968,569.44	49,975,900.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,969,583.33	49,975,900.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,930,422.22	49,964,750.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,822,500.00	49,875,750.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,822,500.00	49,875,750.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,822,500.00	49,875,750.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,822,500.00	49,875,750.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,822,500.00	49,875,750.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,822,500.00	49,875,750.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,782,430.56	49,864,250.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,782,430.56	49,864,250.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,779,569.44	49,842,250.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,779,569.44	49,842,250.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,775,833.33	49,842,250.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,737,650.00	49,822,400.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,737,650.00	49,822,400.00
		TBIL Total					875,000,000.00	872,138,938.53	873,034,950.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,000,317.78	50,009,200.00

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PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,000,317.78	50,009,200.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,022,650.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,022,650.00
PSI	NTRD	YANK1	101080	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,011,950.00
PSI	NTRD	YANK1	101081	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,011,950.00
PSI	NTRD	YANK1	101118	ROYAL BANK OF CANADA NY CD	0.855	9/30/2016	50,000,000.00	50,000,000.00	50,022,300.00
PSI	NTRD	YANK1	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,017,600.00
PSI	NTRD	YANK1	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,017,600.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,003,462.03	49,968,700.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,003,462.03	49,968,700.00
PSI	NTRD	YANK1	101195	AU & NZ BANKING GRP NY CD	0.75	9/30/2016	50,000,000.00	50,000,000.00	50,009,000.00
PSI	NTRD	YANK1	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	50,008,150.00
PSI	NTRD	YANK1	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,003,598.75	49,974,950.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,003,598.75	49,974,950.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	49,970,200.00
PSI	NTRD	YANK1	101694	CREDIT SUISSE NY CD	0.7	9/1/2016	50,000,000.00	50,000,000.00	50,010,450.00
PSI	NTRD	YANK1	101695	CREDIT SUISSE NY CD	0.7	9/2/2016	50,000,000.00	50,000,000.00	50,010,550.00
PSI	NTRD	YANK1	101748	DNB BANK ASA NY CD	0.53	8/31/2016	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	YANK1	101808	BARCLAYS BANK PLC NY CD	0.68	9/9/2016	50,000,000.00	50,000,000.00	50,013,150.00
PSI	NTRD	YANK1	101839	SOCIETE GENERALE NY CD	0.52	8/31/2016	50,000,000.00	50,000,416.21	50,004,650.00
PSI	NTRD	YANK1	101854	SOCIETE GENERALE NY CD	0.49	8/15/2016	50,000,000.00	50,000,000.00	50,003,950.00
PSI	NTRD	YANK1	101855	SOCIETE GENERALE NY CD	0.49	8/15/2016	25,000,000.00	25,000,000.00	25,001,975.00
PSI	NTRD	YANK1	101914	SVENSKA HANDELSBANKEN NY C	0.605	9/26/2016	50,000,000.00	50,000,388.28	50,001,500.00
PSI	NTRD	YANK1	101915	UBS AG STAMFORD CT CD	0.45	8/31/2016	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	101917	UBS AG STAMFORD CT CD	0.6	9/19/2016	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	YANK1	101926	NORDEA BK FINLAND PLC NY C	0.6	9/23/2016	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	YANK1	101949	DNB BANK ASA NY CD	0.4	8/24/2016	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	101955	BANK OF NOVA SCOTIA HOUSTO	0.62	9/23/2016	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	YANK1	101972	TORONTO DOMINION BANK NY C	0.435	8/30/2016	50,000,000.00	50,000,000.00	49,998,550.00
PSI	NTRD	YANK1	101974	BANK OF MONTREAL CHICAGO C	0.51	8/22/2016	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	YANK1	101988	CANADIAN IMP. BK OF COM NY	0.52	8/29/2016	50,000,000.00	50,000,000.00	50,005,850.00
PSI	NTRD	YANK1	101990	BANK OF MONTREAL CHICAGO C	0.48	8/15/2016	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	101992	BANK OF MONTREAL CHICAGO C	0.44	8/4/2016	50,000,000.00	50,000,000.00	50,000,050.00

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PSI	NTRD	YANK1	102000	DNB BANK ASA NY CD	0.4	8/30/2016	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	102010	AU & NZ BANKING GRP NY CD	0.65	11/1/2016	50,000,000.00	50,000,000.00	49,986,500.00
PSI	NTRD	YANK1	102022	UBS AG STAMFORD CT CD	0.69	10/25/2016	50,000,000.00	50,000,000.00	49,992,950.00
PSI	NTRD	YANK1	102037	SVENSKA HANDELSBANKEN NY C	0.42	8/1/2016	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	102042	BANK OF MONTREAL CHICAGO C	0.42	8/5/2016	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	102049	BNP PARIBAS SF CD	0.41	8/8/2016	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	102050	DNB BANK ASA NY CD	0.41	8/4/2016	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	102051	TORONTO DOMINION BANK NY C	0.465	9/2/2016	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	102052	SVENSKA HANDELSBANKEN NY C	0.4	8/4/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	102053	ROYAL BANK OF CANADA NY CD	0.76	12/20/2016	50,000,000.00	50,000,000.00	49,968,000.00
PSI	NTRD	YANK1	102062	NORDEA BK FINLAND PLC NY C	0.42	8/15/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	102071	BNP PARIBAS SF CD	0.43	8/5/2016	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	102080	DNB BANK ASA NY CD	0.4	8/8/2016	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	YANK1	102085	BNP PARIBAS SF CD	0.42	8/1/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	102086	SVENSKA HANDELSBANKEN NY C	0.405	8/10/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	102099	BNP PARIBAS SF CD	0.43	8/11/2016	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	102100	DNB BANK ASA NY CD	0.4	8/11/2016	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	102102	SVENSKA HANDELSBANKEN NY C	0.41	8/11/2016	50,000,000.00	50,000,069.42	50,000,400.00
PSI	NTRD	YANK1	102103	DNB BANK ASA NY CD	0.4	8/12/2016	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	102107	UBS AG STAMFORD CT CD	0.78	11/9/2016	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	YANK1	102108	CANADIAN IMP. BK OF COM NY	0.65	10/12/2016	50,000,000.00	50,000,000.00	50,006,700.00
PSI	NTRD	YANK1	102118	BNP PARIBAS SF CD	0.43	8/15/2016	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	102129	SVENSKA HANDELSBANKEN NY C	0.405	8/16/2016	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	102139	CANADIAN IMP. BK OF COM NY	0.4	8/16/2016	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	102154	BNP PARIBAS SF CD	0.42	8/9/2016	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	102158	UBS AG STAMFORD CT CD	0.91	12/20/2016	50,000,000.00	50,000,000.00	49,990,350.00
PSI	NTRD	YANK1	102159	SVENSKA HANDELSBANKEN NY C	0.415	8/19/2016	50,000,000.00	50,000,124.95	49,999,800.00
PSI	NTRD	YANK1	102181	CANADIAN IMP. BK OF COM NY	0.98	12/20/2016	50,000,000.00	50,001,950.35	50,006,300.00
PSI	NTRD	YANK1	102211	CANADIAN IMP. BK OF COM NY	0.39	8/24/2016	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	102222	NORDEA BK FINLAND PLC NY C	0.66	10/25/2016	50,000,000.00	50,000,000.00	50,005,100.00
PSI	NTRD	YANK1	102225	SOCIETE GENERALE NY CD	0.57	9/30/2016	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	YANK1	102244	ROYAL BANK OF CANADA NY CD	0.9	12/20/2016	50,000,000.00	50,000,000.00	49,996,000.00
PSI	NTRD	YANK1	102247	SOCIETE GENERALE NY CD	0.57	9/30/2016	50,000,000.00	50,000,832.50	49,998,045.00
PSI	NTRD	YANK1	102248	BANK OF MONTREAL CHICAGO C	0.97	12/20/2016	50,000,000.00	50,000,000.00	50,011,900.00

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PSI	NTRD	YANK1	102249	SVENSKA HANDELSBANKEN NY C	0.42	9/2/2016	50,000,000.00	50,000,000.00	49,996,950.00
PSI	NTRD	YANK1	102261	TORONTO DOMINION BANK NY C	0.73	10/31/2016	50,000,000.00	50,000,000.00	49,993,619.50
PSI	NTRD	YANK1	102266	NORDEA BK FINLAND PLC NY C	0.78	11/25/2016	50,000,000.00	50,001,607.02	49,975,691.50
		YANK1 Total					3,575,000,000.00	3,575,020,145.85	3,575,031,726.00
	NTRD Total			**PSI Total**			**25,634,413,000.00**	**25,623,487,712.74**	**25,647,278,550.45**
				PSI Historical Total				**25,635,006,441.15**	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,034,630.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	501,434.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,511.29	1,501,273.50
		FFCB Total					7,000,000.00	6,992,511.29	7,037,337.50
SPI	PHHPA	FHLB	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	2,200,616.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,018,060.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	4,002,492.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,932,490.00
		FHLB Total					21,200,000.00	21,200,000.00	21,153,658.00
SPI	PHHPA	FNMA	101422	FNMA 3.20 (CALLABLE)	3.2	8/16/1932	3,976,000.00	3,976,000.00	3,976,703.75
		FNMA Total					3,976,000.00	3,976,000.00	3,976,703.75
	PHHPA Total						32,176,000.00	32,168,511.29	32,167,699.25
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,964.55	130,000.65
		FFCB Total					130,000.00	129,964.55	130,000.65
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,700.82	600,048.00
		FHLB Total					600,000.00	599,700.82	600,048.00
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,062.36
		FHLM Total					476,000.00	476,000.00	476,062.36
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,851.00
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,902,948.40
		FNMA Total					4,900,000.00	4,900,000.00	4,903,799.40
	SANIT Total						6,106,000.00	6,105,665.37	6,109,910.41
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54

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SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: July 1, 2016 to July 31, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2016	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2016	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2016	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2016	53,353.16	53,353.16	53,353.16
		CTDQ Total					39,269,816.42	39,269,816.42	39,269,816.42
	SCAQM Total						39,269,816.42	39,269,816.42	39,269,816.42
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,008,320.00
		FFCB Total					10,000,000.00	10,000,000.00	10,008,320.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,008,320.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,008,320.00
		FFCB Total					10,000,000.00	10,000,000.00	10,008,320.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,008,320.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30

Los Angeles County Treasurer
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For the Period: July 1, 2016 to July 31, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66

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Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2016	4,334.51	4,334.51	4,334.51
	SLIM Total						3,190,353.30	3,190,353.30	3,190,353.30
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2016	52.36	52.36	52.36
	WASIA Total						38540.97	38540.97	38540.97
				SPI Total			**105,255,710.69**	**105,247,887.35**	**105,267,960.35**
				SPI Historical Total				**105,247,780.69**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2016
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 7/31/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	N/A
03/08/06	CCTSA TOBACCO BONDS 2006	38,345,900.79
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	0.00
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	421.71
11/24/09	LAC-CAL 2009 SERIES A	0.00
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	715,130.76
12/21/11	LAC-CAL 2011 SERIES A	2,056,574.11
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,118,027.37

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	16,476,724.61
03/21/12	DISNEY PROJECT, 2012	4,815,632.73
12/02/02	MASTER REFUNDING 2002B	1,785,255.27
03/02/05	MASTER REFUNDING 2005A	10,098.40
12/13/06	MASTER REFUNDING 2006 A & B	11,279,575.73
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	187,642,219.43
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	60,078,776.75
06/26/14	COMMERCIAL PAPER 2014	1,016,115.46
01/05/06	COMMERCIAL PAPER 2016	15,259,800.29
	U.S. BANK - TRUSTEE TOTAL	$298,364,198.67

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 7/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,817,776.33
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,806,754.31
	LEASE REVENUE BONDS (2016 SERIES D)	3,860,403.39
	ZIONS BANK - TRUSTEE TOTAL	$48,484,934.03

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,524.10
	TREASURER TOTAL	$301,524.10

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 7/31/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.96	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**	
FRCDQ2						
99496	NORDEA BK FINLAND PLC NY FRCD	0.82	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
FRCDQ2 Totals				**27,900,000.00**	**27,900,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**52,900,000.00**	**52,900,000.00**	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
97467	LACCAL BANS	3.50	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
98159	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98733	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
100983	LACCAL BANS	0.84	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	0.93	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				**60,000,000.00**	**60,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**60,000,000.00**	**60,000,000.00**	
NTRD - PSI NON-TRADING Total				**112,900,000.00**	**112,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 7/31/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96776	LACCAL	09/12/14	10,000,000.00	3.500%
97467	LACCAL	12/10/14	10,000,000.00	3.500%
98159	LACCAL	03/23/15	10,000,000.00	3.500%
98733	LACCAL	06/01/15	10,000,000.00	3.500%
100983	LACCAL	03/18/16	10,000,000.00	0.840%
102161	LACCAL	07/20/16	10,000,000.00	0.930%
			$ 60,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 7/31/16
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	4,202,920,145.85	61.42 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	6,367,282,141.32	18.58 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,107,992,520.78	208.43 DAYS	0.00	0.00 DAYS
AGENCIES	13,835,309,436.03	1,049.46 DAYS	0.00	0.00 DAYS
MUNICIPALS	60,000,000.00	516.50 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,983,468.76	300.92 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	$25,623,487,712.74	592.15 DAYS	$0.00	0.00 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 7/31/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	08/01/16 - 08/30/16	$6,618,127,000.00	25.82	25.82	$6,617,556,529.42	25.82	25.82
31 to 60 Days	08/31/16 - 09/29/16	$2,795,697,000.00	10.91	36.73	$2,794,662,986.33	10.91	36.73
61 to 90 Days	09/30/16 - 10/29/16	$1,632,299,000.00	6.37	43.10	$1,631,572,868.42	6.37	43.10
91 to 120 Days	10/30/16 - 11/28/16	$738,900,000.00	2.88	45.98	$739,062,678.76	2.88	45.98
121 to 180 Days	11/29/16 - 01/27/17	$785,649,000.00	3.07	49.05	$786,347,887.72	3.07	49.05
181 to 270 Days	01/28/17 - 04/27/17	$1,131,505,000.00	4.41	53.46	$1,129,360,989.02	4.41	53.46
271 to 365 Days	04/28/17 - 07/31/17	$372,030,000.00	1.45	54.91	$371,420,280.60	1.45	54.91
1 to 1.5 YEARS	08/01/17 - 01/29/18	$705,335,000.00	2.75	57.66	$705,193,423.73	2.75	57.66
1.5 to 2 YEARS	01/30/18 - 07/31/18	$515,845,000.00	2.01	59.67	$514,532,530.07	2.01	59.67
2 to 3 YEARS	07/31/18 - 07/31/19	$3,066,570,000.00	11.96	71.63	$3,065,031,954.31	11.96	71.63
3 to 4 YEARS	07/31/19 - 07/31/20	$3,532,646,000.00	13.78	85.41	$3,529,755,199.76	13.78	85.41
4 to 5 YEARS	07/31/20 - 07/31/21	$3,661,735,000.00	14.29	99.70	$3,660,916,784.55	14.29	99.70
5 to 10 YEARS	07/31/21 - 07/31/26	$78,075,000.00	0.30	100.00	$78,073,600.05	0.30	100.00
Portfolio Total:		**$25,634,413,000.00**			**$25,623,487,712.74**		
GF							
5 to 10 YEARS	07/31/21 - 07/31/26	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
PHHPA							
10 + YEARS	07/31/26 - 07/31/66	$32,176,000.00	100.00	100.00	$32,168,511.29	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,511.29**		
SANIT							
1 to 1.5 YEARS	08/01/17 - 01/29/18	$130,000.00	2.13	2.13	$129,964.55	2.13	2.13
1.5 to 2 YEARS	01/30/18 - 07/31/18	$476,000.00	7.80	9.92	$476,000.00	7.80	9.92
4 to 5 YEARS	07/31/20 - 07/31/21	$5,500,000.00	90.08	100.00	$5,499,700.82	90.08	100.00
Portfolio Total:		**$6,106,000.00**			**$6,105,665.37**		

Los Angeles County Treasurer

Inventory Report - Totals Section

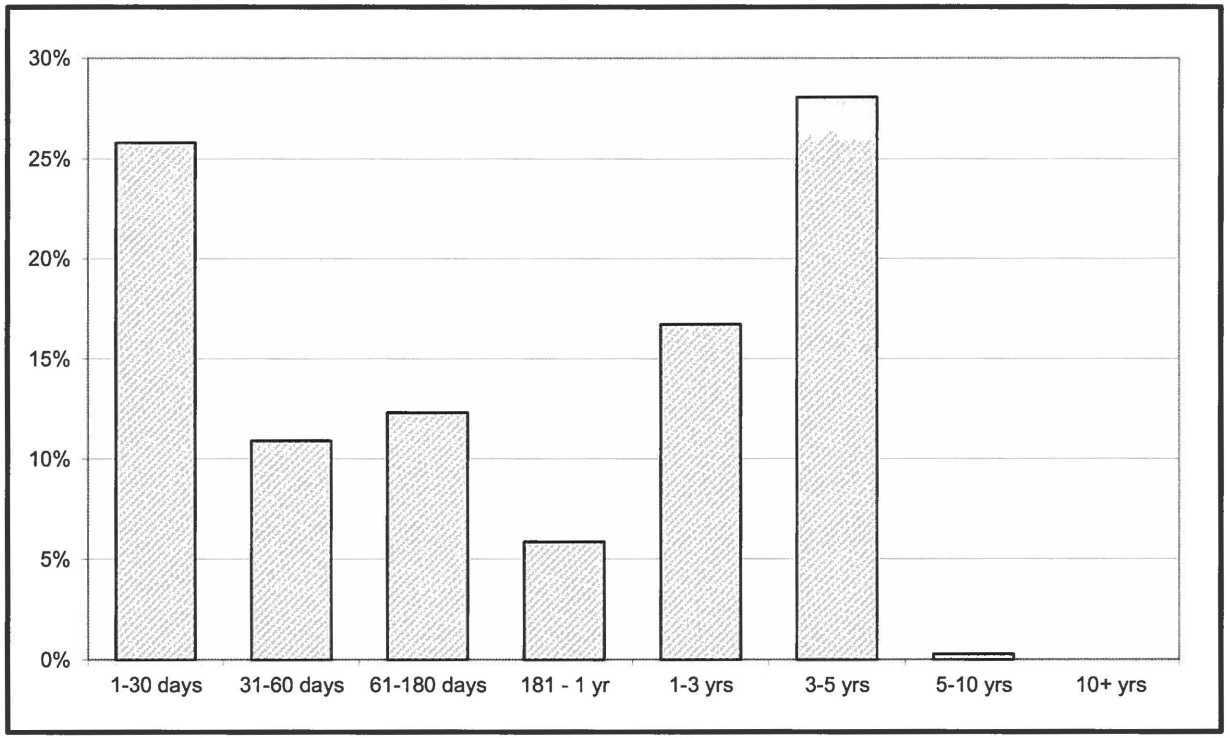
Maturity Range Grouping

As of 7/31/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
121 to 180 Days	11/29/16 - 01/27/17	$39,269,816.42	100.00	100.00	$39,269,816.42	100.00	100.00
Portfolio Total:		**$39,269,816.42**			**$39,269,816.42**		
SCP61							
31 to 60 Days	08/31/16 - 09/29/16	$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**		
SCP6F							
31 to 60 Days	08/31/16 - 09/29/16	$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**		
SLIM							
121 to 180 Days	11/29/16 - 01/27/17	$3,190,353.30	100.00	100.00	$3,190,353.30	100.00	100.00
Portfolio Total:		**$3,190,353.30**			**$3,190,353.30**		
WASIA							
121 to 180 Days	11/29/16 - 01/27/17	$38,540.97	100.00	100.00	$38,540.97	100.00	100.00
Portfolio Total:		**$38,540.97**			**$38,540.97**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JULY 2016
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,617,557	25.82%
31 - 60 days	2,794,663	10.91%
61 - 180 days	3,156,983	12.32%
181 - 1 yr	1,500,781	5.86%
1 - 3 yrs	4,284,758	16.72%
3 - 5 yrs	7,190,672	28.07%
5 - 10 yrs	78,074	0.30%
10+ yrs	-	0.00%
	$ 25,623,488	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 7/31/16
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,190,353.30
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,269,816.42
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,540.97
	LAIF TOTAL	$42,498,710.69

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
JUNE 2016
ATTACHMENT XVII

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of June 2016 with June 2015
(DOLLARS IN THOUSANDS)

	June 2016	June 2015	Change
Average Daily Portfolio ($)	72,001,603	68,987,285	+3,014,318
Accrued Earnings ($)	34,009	16,963	+17,046
Effective Yield (%)	0.576	0.299	+0.277
Average Life-Month End (In Days)	167	239	-72
Total Security Transactions			
Amount ($)	30,591,728	39,637,386	-9,045,658
Number	613	794	-181
Total Time Deposit Transactions			
Amount ($)	2,914,980	2,262,000	+652,980
Number	132	115	+17
Average Workday Investment Activity ($)	1,523,032	1,904,518	-381,486
Prescribed Demand Account Balances For Services ($)	2,520,100	2,528,600	-8,500

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

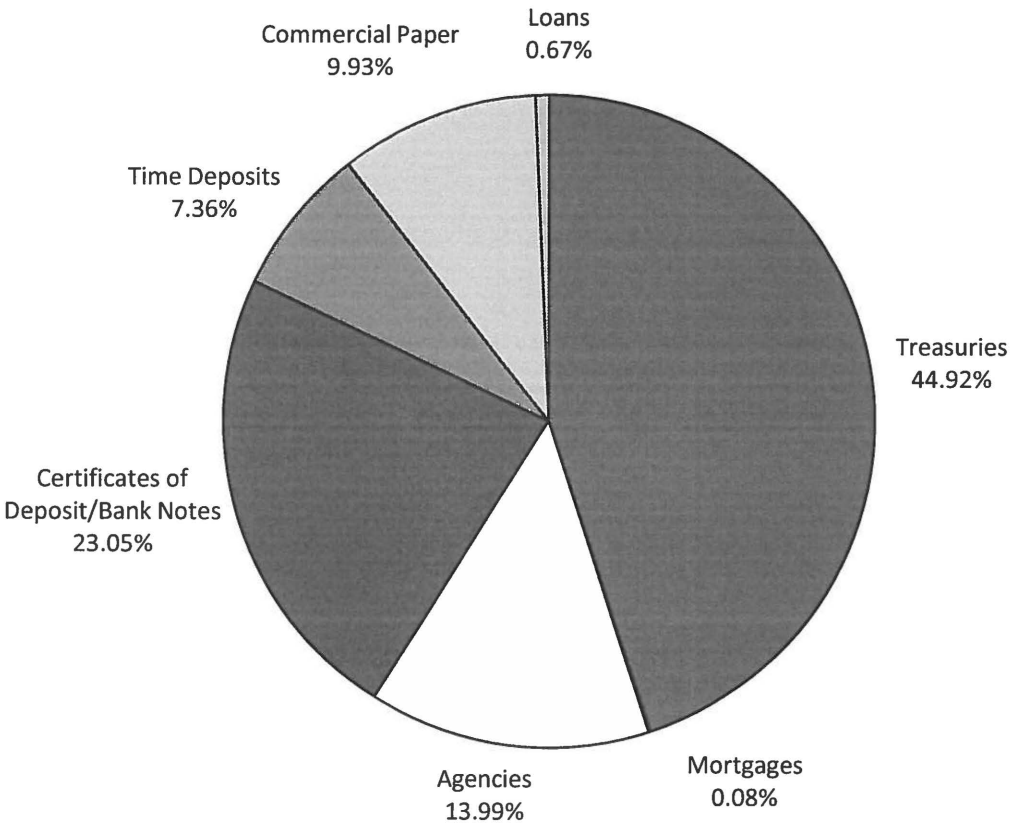
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

June 30, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	12,202,777	16.19	-0.72
Bonds	0	0.00	0
Notes	21,650,061	28.73	-1.79
Strips	0	0.00	0
Total Government	33,852,838	44.92	-2.51
Agency Debentures	1,916,653	2.55	-0.23
Certificates of Deposit	16,575,008	21.99	+2.87
Bank Notes	800,000	1.06	+0.35
Repurchases	0	0.00	0
Agency Discount Notes	8,126,878	10.78	-0.25
Time Deposits	5,549,440	7.36	-0.86
GNMAs	0	0.00	0
Commercial Paper	7,486,127	9.93	+0.74
FHLMC/Remics	59,658	0.08	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	502,313	0.67	-0.05
GF Loans	0	0.00	0
Other	499,990	0.66	-0.05
Reversed Repurchases	0	0.00	0
Total (All Types)	75,368,905	100.00	

INVESTMENT ACTIVITY	June 2016		May 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	613	30,591,728	505	25,235,339
Other	47	1,103,011	12	230,852
Time Deposits	132	2,914,980	110	3,096,400
Total	792	34,609,719	627	28,562,591
PMIA Monthly Average Effective Yield (%)	0.576		0.552	
Year to Date Yield Last Day of Month (%)	0.434		0.419	

Pooled Money Investment Account
Portfolio Composition
$75.4 billion
6/30/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/16	REDEMPTIONS								
	CD	BOWEST	0.480	06/01/16	0.480	50,000	48	32,000.00	0.487
	CD	BOWEST	0.480	06/01/16	0.480	50,000	48	32,000.00	0.487
	CD	BOWEST	0.480	06/01/16	0.480	50,000	48	32,000.00	0.487
	CD	MUFG UNION	0.500	06/01/16	0.500	50,000	48	33,333.33	0.507
	CD	MUFG UNION	0.500	06/01/16	0.500	50,000	48	33,333.33	0.507
	CD	WELLS FGO	0.670	06/01/16	0.670	50,000	181	168,430.56	0.681
	CD	WELLS FGO	0.670	06/01/16	0.670	50,000	181	168,430.56	0.681
	CP	GE CO		06/01/16	0.340	50,000	16	7,555.56	0.345
	CP	GE CO		06/01/16	0.340	50,000	16	7,555.56	0.345
	CP	GE CTS		06/01/16	0.390	50,000	48	26,000.00	0.396
	CP	GE CTS		06/01/16	0.390	50,000	48	26,000.00	0.396
	CP	CRC		06/01/16	0.580	50,000	98	78,944.44	0.591
	CP	THUNDER		06/01/16	0.680	50,000	120	113,333.33	0.693
	DN	FNMA		06/01/16	0.380	50,000	118	62,277.78	0.387
	DN	FNMA		06/01/16	0.380	50,000	118	62,277.78	0.387
	DN	FNMA		06/01/16	0.470	50,000	156	101,833.33	0.479
	DN	FNMA		06/01/16	0.470	50,000	156	101,833.33	0.479
	DN	FNMA		06/01/16	0.470	50,000	162	105,750.00	0.479
	DN	FNMA		06/01/16	0.470	50,000	162	105,750.00	0.479
	DN	FNMA		06/01/16	0.470	50,000	162	105,750.00	0.479
	DN	FNMA		06/01/16	0.470	50,000	162	105,750.00	0.479
	DN	FHLMC		06/01/16	0.520	50,000	166	119,888.89	0.530
	DN	FHLMC		06/01/16	0.520	50,000	166	119,888.89	0.530
	DN	FHLMC		06/01/16	0.520	50,000	166	119,888.89	0.530
	DN	FHLMC		06/01/16	0.520	50,000	166	119,888.89	0.530
	DN	FHLB		06/01/16	0.485	50,000	181	121,923.61	0.494
	DN	FHLB		06/01/16	0.485	50,000	181	121,923.61	0.494
	DN	FHLMC		06/01/16	0.235	50,000	245	79,965.28	0.239
	DN	FHLMC		06/01/16	0.235	50,000	245	79,965.28	0.239
	DN	FHLMC		06/01/16	0.300	50,000	351	146,250.00	0.306
	DN	FHLMC		06/01/16	0.300	50,000	351	146,250.00	0.306
	DN	FHLMC		06/01/16	0.300	50,000	351	146,250.00	0.306
	DN	FHLMC		06/01/16	0.300	50,000	351	146,250.00	0.306
	DN	FHLMC		06/01/16	0.300	50,000	351	146,250.00	0.306
	DN	FHLMC		06/01/16	0.300	50,000	351	146,250.00	0.306
	DN	FHLB		06/01/16	0.300	50,000	362	150,833.33	0.306
	DN	FHLB		06/01/16	0.300	50,000	362	150,833.33	0.306
	DN	FHLB		06/01/16	0.300	50,000	363	151,250.00	0.306
	DN	FHLB		06/01/16	0.300	50,000	363	151,250.00	0.306
	DN	FHLB		06/01/16	0.300	50,000	363	151,250.00	0.306
	DN	FHLB		06/01/16	0.300	50,000	363	151,250.00	0.306
	DN	FHLB		06/01/16	0.300	50,000	363	151,250.00	0.306
	YCD	DNB	0.370	06/01/16	0.370	50,000	20	10,277.78	0.375
	YCD	DNB	0.370	06/01/16	0.370	50,000	20	10,277.78	0.375
	YCD	SUMITOMO	0.430	06/01/16	0.430	50,000	36	21,500.00	0.436
	YCD	SUMITOMO	0.430	06/01/16	0.430	50,000	36	21,500.00	0.436
	YCD	SUMITOMO	0.430	06/01/16	0.430	50,000	36	21,500.00	0.436

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/16	**REDEMPTIONS (Continued)**								
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000	97	82,180.56	0.620
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000	97	82,180.56	0.620
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000	97	82,180.56	0.620
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000	97	82,180.56	0.620
	YCD	ANZ	0.650	06/01/16	0.650	50,000	154	139,027.78	0.661
	YCD	ANZ	0.650	06/01/16	0.650	50,000	154	139,027.78	0.661
	YCD	SVENSKA	0.735	06/01/16	0.735	50,000	166	169,458.33	0.747
	YCD	SVENSKA	0.735	06/01/16	0.735	50,000	166	169,458.33	0.747
	YCD	CB AUS	0.640	06/01/16	0.640	50,000	183	162,666.67	0.651
	YCD	CB AUS	0.640	06/01/16	0.640	50,000	183	162,666.67	0.651
	YCD	CB AUS	0.475	06/01/16	0.470	50,000	345	225,219.08	0.478
	YCD	CB AUS	0.475	06/01/16	0.470	50,000	345	225,219.08	0.478
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000	350	291,666.67	0.610
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000	350	291,666.67	0.610
	YCD	WESTPAC	0.600	06/01/16	0.600	50,000	352	293,333.33	0.610
	YCD	WESTPAC	0.600	06/01/16	0.600	50,000	352	293,333.33	0.610
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000	357	297,500.00	0.610
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000	357	297,500.00	0.610
06/01/16	**NO PURCHASES**								
06/02/16	**SALES**								
	TR	BILL		06/23/16	0.175	50,000	338	124,534.72	0.270
	TR	BILL		06/23/16	0.175	50,000	338	124,534.72	0.270
	TR	BILL		06/23/16	0.175	50,000	338	124,534.72	0.270
	TR	BILL		06/23/16	0.175	50,000	338	124,534.72	0.270
	TR	BILL		06/23/16	0.169	50,000	343	127,779.16	0.273
	TR	BILL		06/23/16	0.169	50,000	343	127,779.16	0.273
06/02/16	**NO REDEMPTIONS**								
06/02/16	**PURCHASES**								
	TR	BILL		12/01/16	0.465	50,000			
	TR	BILL		12/01/16	0.465	50,000			
	TR	BILL		12/01/16	0.465	50,000			
	TR	BILL		12/01/16	0.465	50,000			
	TR	BILL		12/01/16	0.465	50,000			
	TR	BILL		12/01/16	0.465	50,000			
06/03/16	**SALES**								
	TR	NOTE	0.500	06/15/16		50,000	772	537,970.01	0.510
	TR	NOTE	0.500	06/15/16		50,000	772	537,970.01	0.510
	TR	NOTE	0.500	06/15/16		50,000	785	542,992.33	0.506
	TR	NOTE	0.500	06/15/16		50,000	785	542,992.33	0.506
	TR	NOTE	0.500	06/15/16		50,000	785	542,992.33	0.506
	TR	NOTE	0.500	06/15/16		50,000	785	542,992.33	0.506

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/03/16	**NO REDEMPTIONS**								
06/03/16	**PURCHASES**								
	CP	BNP NY		07/12/16	0.420	50,000			
	CP	BNP NY		07/12/16	0.420	50,000			
	CP	BNP NY		07/12/16	0.420	50,000			
	CP	TOKYO NY		08/05/16	0.570	50,000			
	CP	TOKYO NY		08/05/16	0.570	50,000			
	TR	BILL		12/01/16	0.395	50,000			
	TR	BILL		12/01/16	0.395	50,000			
	YCD	STNDRD CH	0.700	09/02/16	0.700	50,000			
	YCD	STNDRD CH	0.700	09/02/16	0.700	50,000			
06/06/16	**NO REDEMPTIONS**								
06/06/16	**PURCHASES**								
	CP	NISSAN		07/12/16	0.680	50,000			
	CP	MIZUHO NY		09/06/16	0.610	50,000			
	CP	MIZUHO NY		09/06/16	0.610	50,000			
	TR	BILL		12/01/16	0.405	50,000			
	TR	BILL		12/01/16	0.405	50,000			
	YCD	STNDRD CH	0.770	10/03/16	0.770	50,000			
	YCD	STNDRD CH	0.770	10/03/16	0.770	50,000			
06/07/16	**NO REDEMPTIONS**								
06/07/16	**NO PURCHASES**								
06/08/16	**REDEMPTIONS**								
	CP	SOC GEN NY		06/08/16	0.290	50,000	15	6,041.67	0.294
	CP	SOC GEN NY		06/08/16	0.290	50,000	15	6,041.67	0.294
	CP	SOC GEN NY		06/08/16	0.290	50,000	15	6,041.67	0.294
	CP	TD USA		06/08/16	0.380	50,000	30	15,833.33	0.385
	CP	TD USA		06/08/16	0.380	50,000	30	15,833.33	0.385
	CP	GE CO		06/08/16	0.340	50,000	37	17,472.22	0.345
	CP	GE CO		06/08/16	0.340	50,000	37	17,472.22	0.345
	CP	GE CO		06/08/16	0.340	50,000	41	19,361.11	0.345
	CP	GE CO		06/08/16	0.340	50,000	41	19,361.11	0.345
	CP	NISSAN		06/08/16	0.700	50,000	48	46,666.67	0.710
06/08/16	**PURCHASES**								
	CP	RABO NY		06/24/16	0.390	50,000			
	TR	BILL		12/01/16	0.390	50,000			
	TR	BILL		12/01/16	0.390	50,000			
	TR	BILL		12/01/16	0.390	50,000			
	TR	BILL		12/01/16	0.390	50,000			
	TR	NOTE	0.750	02/28/18	0.757	50,000			
	TR	NOTE	0.750	02/28/18	0.757	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/08/16	**PURCHASES (Continued)**								
	YCD	BNP	0.420	07/12/16	0.420	50,000			
	YCD	BNP	0.420	07/12/16	0.420	50,000			
	YCD	SVENSKA	0.610	10/03/16	0.610	50,000			
	YCD	SVENSKA	0.610	10/03/16	0.610	50,000			
06/09/16	**NO REDEMPTIONS**								
06/09/16	**PURCHASES**								
	CD	MUFG UNION	0.600	09/28/16	0.600	50,000			
	CD	MUFG UNION	0.600	09/28/16	0.600	50,000			
	CD	BOWEST	0.650	10/03/16	0.650	50,000			
	CD	BOWEST	0.650	10/03/16	0.650	50,000			
	CP	BNP NY		07/11/16	0.400	50,000			
	CP	BNP NY		07/11/16	0.400	50,000			
	CP	TOYOTA		07/12/16	0.340	50,000			
	CP	TOYOTA		07/12/16	0.340	50,000			
	CP	CRC		09/23/16	0.620	50,000			
	CP	OLDLINE		10/03/16	0.650	50,000			
	TR	BILL		12/01/16	0.391	50,000			
	TR	BILL		12/01/16	0.391	50,000			
	YCD	DNB	0.370	07/11/16	0.370	50,000			
	YCD	DNB	0.370	07/11/16	0.370	50,000			
	YCD	CIBC	0.400	07/12/16	0.400	50,000			
	YCD	CIBC	0.400	07/12/16	0.400	50,000			
	YCD	CIBC	0.400	07/12/16	0.400	50,000			
	YCD	BARCLAYS	0.680	09/23/16	0.680	50,000			
	YCD	BARCLAYS	0.680	09/23/16	0.680	50,000			
	YCD	STNDRD CH	0.750	09/28/16	0.750	50,000			
	YCD	STNDRD CH	0.750	09/28/16	0.750	50,000			
06/10/16	**NO REDEMPTIONS**								
06/10/16	**PURCHASES**								
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000			
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000			
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000			
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000			
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000			
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000			
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000			
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000			
06/13/16	**NO REDEMPTIONS**								
06/13/16	**PURCHASES**								
	CP	TOYOTA		07/18/16	0.340	50,000			
	CP	NISSAN		08/01/16	0.720	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/13/16	**PURCHASES (Continued)**								
	CP	LIBERTY		09/23/16	0.650	50,000			
	DN	FHLB		10/03/16	0.350	50,000			
	DN	FHLMC		01/03/17	0.470	50,000			
	DN	FHLMC		01/03/17	0.470	50,000			
	TR	BILL		12/01/16	0.380	50,000			
	TR	BILL		12/01/16	0.380	50,000			
06/14/16	**NO REDEMPTIONS**								
06/14/16	**PURCHASES**								
	CD	CHASE USA	1.040	04/03/17	1.040	50,000			
	CD	CHASE USA	1.040	04/03/17	1.040	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	BNP NY		06/15/16	0.370	50,000			
	CP	GE CO		06/30/16	0.370	50,000			
	CP	TOKYO NY		07/12/16	0.450	50,000			
	CP	TOKYO NY		07/12/16	0.450	50,000			
	CP	BNP NY		07/20/16	0.400	50,000			
	CP	BNP NY		07/20/16	0.400	50,000			
	DN	FHLB		10/03/16	0.410	50,000			
	DN	FHLB		10/03/16	0.410	50,000			
	DN	FHLMC		01/03/17	0.460	50,000			
	DN	FHLMC		01/03/17	0.460	50,000			
	DN	FHLMC		01/03/17	0.460	50,000			
	DN	FHLMC		01/03/17	0.460	50,000			
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000			
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000			
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000			
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000			
	YCD	STNDRD CH	0.720	09/23/16	0.720	50,000			
	YCD	STNDRD CH	0.720	09/23/16	0.720	50,000			
	YCD	NB CANADA	1.030	03/29/17	1.030	50,000			
	YCD	NB CANADA	1.030	03/29/17	1.030	50,000			
06/15/16	**REDEMPTIONS**								
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375
	CP	BNP NY		06/15/16	0.370	50,000	1	513.89	0.375

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/16	PURCHASES								
	BN	BOFA	0.880	01/03/17	0.880	50,000			
	BN	BOFA	0.880	01/03/17	0.880	50,000			
	BN	BOFA	0.880	01/03/17	0.880	50,000			
	BN	BOFA	0.880	01/03/17	0.880	50,000			
	CD	CITIBANK	0.710	10/11/16	0.710	50,000			
	CD	CITIBANK	0.710	10/11/16	0.710	50,000			
	CD	CITIBANK	0.710	10/11/16	0.710	50,000			
	CD	CITIBANK	0.710	10/11/16	0.710	50,000			
	CD	WELLS FGO	0.870	12/23/16	0.870	50,000			
	CD	WELLS FGO	0.870	12/23/16	0.870	50,000			
	CD	BOWEST	1.000	01/03/17	1.000	50,000			
	CD	BOWEST	1.000	01/03/17	1.000	50,000			
	CD	CHASE USA	1.040	03/29/17	1.040	50,000			
	CD	CHASE USA	1.040	03/29/17	1.040	50,000			
	CP	BNP NY		07/20/16	0.400	50,000			
	CP	BNP NY		07/20/16	0.400	50,000			
	CP	BNP NY		07/20/16	0.400	50,000			
	CP	BNP NY		07/20/16	0.400	50,000			
	CP	PEPSICO		08/15/16	0.400	50,000			
	CP	PEPSICO		08/15/16	0.400	50,000			
	CP	SOC GEN NY		09/06/16	0.570	50,000			
	CP	SOC GEN NY		09/06/16	0.570	50,000			
	CP	SOC GEN NY		09/06/16	0.570	50,000			
	CP	SOC GEN NY		09/06/16	0.570	50,000			
	CP	CAFCO		10/03/16	0.660	50,000			
	CP	JPM LLC		12/23/16	0.870	50,000			
	CP	JPM LLC		12/23/16	0.870	50,000			
	CP	JPM LLC		12/23/16	0.870	50,000			
	CP	JPM LLC		12/23/16	0.870	50,000			
	DN	IBRD		10/03/16	0.350	50,000			
	DN	IBRD		10/03/16	0.350	50,000			
	DN	FNMA		05/01/17	0.560	50,000			
	DN	FNMA		05/01/17	0.560	50,000			
	DN	FNMA		06/01/17	0.630	50,000			
	DN	FNMA		06/01/17	0.630	50,000			
	DN	FNMA		06/01/17	0.630	50,000			
	DN	FNMA		06/01/17	0.630	50,000			
	DN	FNMA		06/01/17	0.630	50,000			
	DN	FNMA		06/01/17	0.630	50,000			
	TR	NOTE	0.625	07/31/17	0.646	50,000			
	TR	NOTE	0.625	07/31/17	0.646	50,000			
	TR	NOTE	0.625	07/31/17	0.646	50,000			
	TR	NOTE	0.625	07/31/17	0.646	50,000			
	TR	NOTE	0.625	07/31/17	0.646	50,000			
	TR	NOTE	0.625	07/31/17	0.646	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/16	**PURCHASES (Continued)**								
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	TR	NOTE	0.750	02/28/18	0.704	50,000			
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000			
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000			
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000			
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000			
	YCD	SWEDBANK	0.370	07/18/16	0.370	50,000			
	YCD	SWEDBANK	0.370	07/18/16	0.370	50,000			
	YCD	MONTREAL	0.550	09/23/16	0.550	25,000			
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000			
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000			
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000			
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000			
	YCD	TORONTO	0.600	09/23/16	0.600	50,000			
	YCD	TORONTO	0.600	09/23/16	0.600	50,000			
	YCD	TORONTO	0.600	09/23/16	0.600	50,000			
	YCD	TORONTO	0.600	09/23/16	0.600	50,000			
	YCD	NORINCHUK	0.620	09/23/16	0.620	50,000			
	YCD	NORINCHUK	0.620	09/23/16	0.620	50,000			
	YCD	MIZUHO	0.630	09/28/16	0.630	50,000			
	YCD	MIZUHO	0.630	09/28/16	0.630	50,000			
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000			
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000			
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000			
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000			
	YCD	SCOTIA	0.870	12/23/16	0.870	50,000			
	YCD	SCOTIA	0.870	12/23/16	0.870	50,000			
	YCD	NAT AUB	0.980	04/03/17	0.980	50,000			
	YCD	NAT AUB	0.980	04/03/17	0.980	50,000			
	YCD	WESTPAC	1.120	06/15/17	1.120	50,000			
	YCD	WESTPAC	1.120	06/15/17	1.120	50,000			
06/16/16	**NO REDEMPTIONS**								
06/16/16	**PURCHASES**								
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			
	CP	RABO NY		06/17/16	0.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/16	**PURCHASES (Continued)**								
	CP	GE CO		06/20/16	0.330	50,000			
	CP	GE CO		06/20/16	0.330	50,000			
	CP	GE CO		06/20/16	0.330	50,000			
	CP	GE CO		06/20/16	0.330	50,000			
	CP	BNP NY		06/21/16	0.370	50,000			
	CP	BNP NY		06/21/16	0.370	50,000			
	CP	SOC GEN NY		06/24/16	0.380	50,000			
	CP	SOC GEN NY		06/24/16	0.380	50,000			
	DN	FHLB		09/28/16	0.390	50,000			
	DN	FHLB		09/28/16	0.390	50,000			
	YCD	DNB	0.370	06/24/16	0.370	50,000			
	YCD	DNB	0.370	06/24/16	0.370	50,000			
	YCD	SVENSKA	0.585	10/03/16	0.585	50,000			
	YCD	SVENSKA	0.585	10/03/16	0.585	50,000			
06/17/16	**REDEMPTIONS**								
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		06/17/16	0.370	50,000	1	513.89	0.375
06/17/16	**PURCHASES**								
	CP	RABO NY		06/20/16	0.380	50,000			
	CP	RABO NY		06/20/16	0.380	50,000			
	CP	RABO NY		06/20/16	0.380	50,000			
	CP	RABO NY		06/20/16	0.380	50,000			
	CP	RABO NY		06/21/16	0.380	50,000			
	CP	RABO NY		06/21/16	0.380	50,000			
06/20/16	**REDEMPTIONS**								
	CP	RABO NY		06/20/16	0.380	50,000	3	1,583.33	0.385
	CP	RABO NY		06/20/16	0.380	50,000	3	1,583.33	0.385
	CP	RABO NY		06/20/16	0.380	50,000	3	1,583.33	0.385
	CP	RABO NY		06/20/16	0.380	50,000	3	1,583.33	0.385
	CP	GE CO		06/20/16	0.330	50,000	4	1,833.33	0.335
	CP	GE CO		06/20/16	0.330	50,000	4	1,833.33	0.335
	CP	GE CO		06/20/16	0.330	50,000	4	1,833.33	0.335
	CP	GE CO		06/20/16	0.330	50,000	4	1,833.33	0.335
	CP	GE CO		06/20/16	0.350	50,000	38	18,472.22	0.355
	CP	GE CO		06/20/16	0.350	50,000	38	18,472.22	0.355
	DEB	FHLB	0.340	06/20/16	0.361	50,000	389	191,565.89	0.361

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/20/16	**PURCHASES**								
	CP	TD USA		06/27/16	0.390	50,000			
	YCD	SE BANKEN	0.320	07/25/16	0.320	50,000			
	YCD	SE BANKEN	0.320	07/25/16	0.320	50,000			
06/21/16	**REDEMPTIONS**								
	CP	RABO NY		06/21/16	0.380	50,000	4	2,111.11	0.385
	CP	RABO NY		06/21/16	0.380	50,000	4	2,111.11	0.385
	CP	BNP NY		06/21/16	0.370	50,000	5	2,569.44	0.375
	CP	BNP NY		06/21/16	0.370	50,000	5	2,569.44	0.375
06/21/16	**PURCHASES**								
	CP	CRC		08/29/16	0.500	50,000			
	TR	BILL		12/01/16	0.360	50,000			
	TR	BILL		12/01/16	0.360	50,000			
	YCD	SUMITOMO	0.380	07/19/16	0.380	50,000			
	YCD	SUMITOMO	0.380	07/19/16	0.380	50,000			
	YCD	SWEDBANK	0.370	07/25/16	0.370	50,000			
	YCD	SWEDBANK	0.370	07/25/16	0.370	50,000			
	YCD	NB CANADA	0.600	10/03/16	0.600	50,000			
	YCD	NB CANADA	0.600	10/03/16	0.600	50,000			
06/22/16	**NO REDEMPTIONS**								
06/22/16	**PURCHASES**								
	CP	SOC GEN NY		08/29/16	0.490	50,000			
	CP	SOC GEN NY		08/29/16	0.490	50,000			
	CP	SOC GEN NY		08/29/16	0.490	50,000			
	CP	SOC GEN NY		08/29/16	0.490	50,000			
	CP	COCA COLA		09/23/16	0.490	50,000			
	CP	TD USA		12/23/16	0.870	50,000			
	CP	TD USA		12/23/16	0.870	50,000			
	DN	FHLMC		02/01/17	0.470	50,000			
	DN	FHLMC		02/01/17	0.470	50,000			
	DN	FHLMC		03/01/17	0.495	50,000			
	DN	FHLMC		03/01/17	0.495	50,000			
	TR	BILL		12/01/16	0.360	50,000			
	TR	BILL		12/01/16	0.360	50,000			
	TR	BILL		12/01/16	0.360	50,000			
	TR	BILL		12/01/16	0.360	50,000			
	YCD	MIZUHO	0.530	08/15/16	0.500	50,000			
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000			
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000			
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000			
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/23/16	**REDEMPTIONS**								
	TR	BILL		06/23/16	0.278	50,000	363	139,906.25	0.283
	TR	BILL		06/23/16	0.278	50,000	363	139,906.25	0.283
	TR	BILL		06/23/16	0.280	50,000	363	141,166.67	0.285
	TR	BILL		06/23/16	0.280	50,000	363	141,166.67	0.285
	TR	BILL		06/23/16	0.278	50,000	364	140,291.67	0.283
	TR	BILL		06/23/16	0.278	50,000	364	140,291.67	0.283
	TR	BILL		06/23/16	0.280	50,000	364	141,555.56	0.285
	TR	BILL		06/23/16	0.280	50,000	364	141,555.56	0.285
	TR	BILL		06/23/16	0.280	50,000	364	141,555.56	0.285
	TR	BILL		06/23/16	0.280	50,000	364	141,555.56	0.285
	TR	BILL		06/23/16	0.283	50,000	364	142,819.44	0.288
	TR	BILL		06/23/16	0.283	50,000	364	142,819.44	0.288
06/23/16	**PURCHASES**								
	CD	MUFG UNION	0.420	08/17/16	0.420	50,000			
	CD	MUFG UNION	0.420	08/17/16	0.420	50,000			
	CP	TD USA		10/03/16	0.590	50,000			
	DN	FNMA		06/01/17	0.580	50,000			
	DN	FNMA		06/01/17	0.580	50,000			
	TR	BILL		06/22/17	0.545	50,000			
	TR	BILL		06/22/17	0.545	50,000			
	TR	BILL		06/22/17	0.555	50,000			
	TR	BILL		06/22/17	0.555	50,000			
	TR	BILL		06/22/17	0.560	50,000			
	TR	BILL		06/22/17	0.560	50,000			
	TR	BILL		06/22/17	0.563	50,000			
	TR	BILL		06/22/17	0.563	50,000			
	TR	NOTE	0.750	06/30/17	0.608	50,000			
	TR	NOTE	0.750	06/30/17	0.608	50,000			
	TR	NOTE	0.750	06/30/17	0.608	50,000			
	TR	NOTE	0.750	06/30/17	0.608	50,000			
	YCD	BNP	0.400	07/25/16	0.400	50,000			
	YCD	BNP	0.400	07/25/16	0.400	50,000			
	YCD	NORINCHUK	0.420	07/27/16	0.420	50,000			
	YCD	NORINCHUK	0.420	07/27/16	0.420	50,000			
	YCD	ANZ	0.500	09/06/16	0.500	50,000			
	YCD	ANZ	0.500	09/06/16	0.500	50,000			
06/24/16	**REDEMPTIONS**								
	CD	US BANK	0.540	06/24/16	0.540	50,000	99	74,250.00	0.548
	CD	US BANK	0.540	06/24/16	0.540	50,000	99	74,250.00	0.548
	CD	US BANK	0.600	06/24/16	0.600	50,000	121	100,833.33	0.610
	CD	US BANK	0.600	06/24/16	0.600	50,000	121	100,833.33	0.610
	CD	CITIBANK	0.630	06/24/16	0.630	50,000	127	111,125.00	0.641
	CD	CITIBANK	0.630	06/24/16	0.630	50,000	127	111,125.00	0.641
	CP	SOC GEN NY		06/24/16	0.380	50,000	8	4,222.22	0.385
	CP	SOC GEN NY		06/24/16	0.380	50,000	8	4,222.22	0.385
	CP	RABO NY		06/24/16	0.390	50,000	16	8,666.67	0.395

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/16	**REDEMPTIONS (Continued)**								
	CP	GE CO		06/24/16	0.350	50,000	30	14,583.33	0.355
	CP	TOKYO NY		06/24/16	0.450	50,000	31	19,375.00	0.456
	CP	TOKYO NY		06/24/16	0.450	50,000	31	19,375.00	0.456
	CP	GE CO		06/24/16	0.350	50,000	38	18,472.22	0.355
	CP	GE CO		06/24/16	0.350	50,000	38	18,472.22	0.355
	CP	BNP NY		06/24/16	0.410	50,000	38	21,638.89	0.416
	CP	BNP NY		06/24/16	0.410	50,000	38	21,638.89	0.416
	CP	GE CO		06/24/16	0.400	50,000	64	35,555.56	0.406
	CP	GE CO		06/24/16	0.400	50,000	64	35,555.56	0.406
	CP	TD USA		06/24/16	0.460	50,000	80	51,111.11	0.467
	CP	TD USA		06/24/16	0.460	50,000	80	51,111.11	0.467
	CP	MIZUHO NY		06/24/16	0.600	50,000	99	82,500.00	0.609
	CP	MIZUHO NY		06/24/16	0.600	50,000	99	82,500.00	0.609
	CP	CHEV CORP		06/24/16	0.570	50,000	120	95,000.00	0.581
	CP	TOYOTA		06/24/16	0.590	50,000	121	99,152.78	0.601
	CP	TOYOTA		06/24/16	0.590	50,000	121	99,152.78	0.601
	CP	JPM LLC		06/24/16	0.850	50,000	179	211,319.44	0.868
	CP	JPM LLC		06/24/16	0.850	50,000	179	211,319.44	0.868
	CP	JPM LLC		06/24/16	0.850	50,000	179	211,319.44	0.868
	CP	JPM LLC		06/24/16	0.850	50,000	179	211,319.44	0.868
	DN	IBRD		06/24/16	0.400	50,000	120	66,666.67	0.407
	DN	IBRD		06/24/16	0.400	50,000	120	66,666.67	0.407
	DN	IBRD		06/24/16	0.400	50,000	120	66,666.67	0.407
	DN	IBRD		06/24/16	0.400	50,000	120	66,666.67	0.407
	DN	IBRD		06/24/16	0.400	50,000	144	80,000.00	0.407
	DN	IBRD		06/24/16	0.400	50,000	144	80,000.00	0.407
	YCD	DNB	0.370	06/24/16	0.370	50,000	8	4,111.11	0.375
	YCD	DNB	0.370	06/24/16	0.370	50,000	8	4,111.11	0.375
	YCD	CIBC	0.370	06/24/16	0.370	50,000	39	20,041.67	0.375
	YCD	CIBC	0.370	06/24/16	0.370	50,000	39	20,041.67	0.375
	YCD	MIZUHO	0.600	06/24/16	0.600	50,000	88	73,333.33	0.608
	YCD	MIZUHO	0.600	06/24/16	0.600	50,000	88	73,333.33	0.608
	YCD	NORINCHUK	0.590	06/24/16	0.590	50,000	93	76,208.33	0.598
	YCD	NORINCHUK	0.590	06/24/16	0.590	50,000	93	76,208.33	0.598
	YCD	NORDEA	0.530	06/24/16	0.530	50,000	99	72,875.00	0.537
	YCD	NORDEA	0.530	06/24/16	0.530	50,000	99	72,875.00	0.537
	YCD	BARCLAYS	0.700	06/24/16	0.700	50,000	99	96,250.00	0.710
	YCD	BARCLAYS	0.700	06/24/16	0.700	50,000	99	96,250.00	0.710
06/24/16	**PURCHASES**								
	CP	TOKYO NY		07/18/16	0.420	50,000			
	CP	TOKYO NY		07/18/16	0.420	50,000			
	CP	MIZUHO NY		09/23/16	0.610	50,000			
	CP	MIZUHO NY		09/23/16	0.610	50,000			
	CP	TD USA		10/03/16	0.620	50,000			
	CP	TD USA		10/03/16	0.620	50,000			
	CP	TD USA		10/03/16	0.620	50,000			
	CP	TD USA		10/03/16	0.620	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/16	**PURCHASES (Continued)**								
	DN	FNMA		02/01/17	0.400	50,000			
	DN	FNMA		02/01/17	0.400	50,000			
	DN	FNMA		02/01/17	0.400	50,000			
	DN	FNMA		02/01/17	0.400	50,000			
	DN	FNMA		03/01/17	0.400	50,000			
	DN	FNMA		03/01/17	0.400	50,000			
	DN	FNMA		04/03/17	0.410	50,000			
	DN	FNMA		04/03/17	0.410	50,000			
	DN	FNMA		04/03/17	0.410	50,000			
	DN	FNMA		04/03/17	0.410	50,000			
	TR	BILL		12/01/16	0.326	50,000			
	TR	BILL		12/01/16	0.326	50,000			
	TR	BILL		12/01/16	0.326	50,000			
	TR	BILL		12/01/16	0.326	50,000			
	YCD	ANZ	0.560	09/23/16	0.560	50,000			
	YCD	ANZ	0.560	09/23/16	0.560	50,000			
06/27/16	**REDEMPTIONS**								
	CP	TD USA		06/27/16	0.390	50,000	7	3,791.67	0.395
06/27/16	**PURCHASES**								
	CD	CITIBANK	0.760	11/01/16	0.760	50,000			
	CP	OLD LINE		10/24/16	0.680	50,000			
	SBA	POOL #509850	0.750	11/25/41	0.750	28,590			
	YCD	NORINCHUK	0.580	09/28/16	0.580	50,000			
	YCD	NORINCHUK	0.580	09/28/16	0.580	50,000			
	YCD	CIBC	0.650	10/03/16	0.650	50,000			
	YCD	CIBC	0.650	10/03/16	0.650	50,000			
06/28/16	**NO REDEMPTIONS**								
06/28/16	**PURCHASES**								
	BN	BOFA	0.850	02/01/17	0.850	50,000			
	BN	BOFA	0.850	02/01/17	0.850	50,000			
	CD	WELLS FGO	0.800	12/23/16	0.800	50,000			
	CD	WELLS FGO	0.800	12/23/16	0.800	50,000			
	CP	PEPSICO		09/06/16	0.430	50,000			
	CP	SCOTIA NY		09/28/16	0.650	50,000			
	CP	SCOTIA NY		09/28/16	0.650	50,000			
	CP	THUNDER		10/24/16	0.670	50,000			
	CP	TOYOTA		11/01/16	0.640	50,000			
	CP	TOYOTA		11/01/16	0.640	50,000			
	DN	IBRD		12/23/16	0.400	50,000			
	DN	IBRD		12/23/16	0.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/28/16	**PURCHASES (Continued)**								
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.448	50,000			
	TR	NOTE	0.500	02/28/17	0.453	50,000			
	TR	NOTE	0.500	02/28/17	0.453	50,000			
	TR	NOTE	0.500	02/28/17	0.453	50,000			
	TR	NOTE	0.500	02/28/17	0.453	50,000			
	YCD	WESTPAC	0.610	10/03/16	0.610	50,000			
	YCD	WESTPAC	0.610	10/03/16	0.610	50,000			
	YCD	RABOBANK	0.630	11/01/16	0.630	50,000			
	YCD	RABOBANK	0.630	11/01/16	0.630	50,000			
	YCD	ANZ	0.650	11/01/16	0.650	50,000			
	YCD	ANZ	0.650	11/01/16	0.650	50,000			
	YCD	NAT AUB	0.910	04/03/17	0.910	50,000			
	YCD	NAT AUB	0.910	04/03/17	0.910	50,000			
06/29/16	**REDEMPTIONS**								
	CP	GE CO		06/29/16	0.480	50,000	84	56,000.00	0.487
	CP	GE CO		06/29/16	0.480	50,000	84	56,000.00	0.487
	CP	GE CO		06/29/16	0.480	50,000	84	56,000.00	0.487
06/29/16	**PURCHASES**								
	CP	TOKYO NY		07/18/16	0.440	50,000			
	CP	TOKYO NY		07/18/16	0.440	50,000			
	CP	TOYOTA		11/01/16	0.670	50,000			
	CP	CAFCO		12/23/16	0.900	50,000			
	YCD	DNB	0.370	07/29/16	0.370	50,000			
	YCD	DNB	0.370	07/29/16	0.370	50,000			
	YCD	DNB	0.370	07/29/16	0.370	50,000			
06/30/16	**REDEMPTIONS**								
	CD	WELLS FGO	0.800	06/30/16	0.800	50,000	192	213,333.33	0.813
	CD	WELLS FGO	0.800	06/30/16	0.800	50,000	197	218,888.89	0.813
	CD	WELLS FGO	0.800	06/30/16	0.800	50,000	197	218,888.89	0.813
	CP	GE CO		06/30/16	0.370	50,000	16	8,222.22	0.375
	CP	GE CO		06/30/16	0.380	50,000	37	19,527.78	0.385
	CP	GE CO		06/30/16	0.380	50,000	37	19,527.78	0.385
	DN	FHLMC		06/30/16	0.455	50,000	183	115,645.83	0.464
	DN	FHLMC		06/30/16	0.455	50,000	183	115,645.83	0.464

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/16	REDEMPTIONS (Continued)								
	TR	BILL		06/30/16	0.410	50,000	177	100,791.67	0.418
	TR	BILL		06/30/16	0.410	50,000	177	100,791.67	0.418
	TR	BILL		06/30/16	0.410	50,000	177	100,791.67	0.418
	TR	BILL		06/30/16	0.410	50,000	177	100,791.67	0.418
	TR	BILL		06/30/16	0.416	50,000	177	102,266.67	0.424
	TR	BILL		06/30/16	0.416	50,000	177	102,266.67	0.424
	TR	BILL		06/30/16	0.416	50,000	177	102,266.67	0.424
	TR	BILL		06/30/16	0.416	50,000	177	102,266.67	0.424
	TR	BILL		06/30/16	0.440	50,000	177	108,166.67	0.448
	TR	BILL		06/30/16	0.440	50,000	177	108,166.67	0.448
	TR	BILL		06/30/16	0.440	50,000	177	108,166.67	0.448
	TR	BILL		06/30/16	0.440	50,000	177	108,166.67	0.448
	TR	BILL		06/30/16	0.460	50,000	182	116,277.78	0.469
	TR	BILL		06/30/16	0.460	50,000	182	116,277.78	0.469
	TR	BILL		06/30/16	0.460	50,000	182	116,277.78	0.469
	TR	NOTE	0.500	06/30/16	0.500	50,000	192	131,793.48	0.502
	TR	NOTE	0.500	06/30/16	0.500	50,000	192	131,793.48	0.502
	TR	NOTE	0.500	06/30/16	0.572	50,000	198	155,400.82	0.575
	TR	NOTE	0.500	06/30/16	0.572	50,000	198	155,400.82	0.575
	TR	NOTE	0.500	06/30/16	0.579	50,000	199	158,033.28	0.582
	TR	NOTE	0.500	06/30/16	0.579	50,000	199	158,033.28	0.582
	TR	NOTE	0.500	06/30/16	0.439	50,000	212	127,802.30	0.440
	TR	NOTE	0.500	06/30/16	0.439	50,000	212	127,802.30	0.440
	TR	NOTE	0.500	06/30/16	0.380	50,000	381	197,859.12	0.380
	TR	NOTE	0.500	06/30/16	0.380	50,000	381	197,859.12	0.380
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.383	50,000	381	199,812.24	0.383
	TR	NOTE	0.500	06/30/16	0.381	50,000	385	200,621.55	0.381
	TR	NOTE	0.500	06/30/16	0.381	50,000	385	200,621.55	0.381
	TR	NOTE	0.500	06/30/16	0.381	50,000	385	200,621.55	0.381
	TR	NOTE	0.500	06/30/16	0.512	50,000	728	509,680.71	0.513
	TR	NOTE	0.500	06/30/16	0.512	50,000	728	509,680.71	0.513
	TR	NOTE	0.500	06/30/16	0.512	50,000	728	509,680.71	0.513
	TR	NOTE	0.500	06/30/16	0.512	50,000	728	509,680.71	0.513
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465
	TR	NOTE	0.500	06/30/16	0.465	50,000	731	464,843.75	0.465

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/16	**REDEMPTIONS (Continued)**								
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000	16	8,888.89	0.406
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000	16	8,888.89	0.406
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000	16	8,888.89	0.406
	YCD	SOC GEN	0.400	06/30/16	0.400	50,000	16	8,888.89	0.406
	YCD	TORONTO	0.740	06/30/16	0.740	50,000	183	188,083.33	0.752
	YCD	TORONTO	0.740	06/30/16	0.740	50,000	183	188,083.33	0.752
	YCD	TORONTO	0.740	06/30/16	0.740	50,000	183	188,083.33	0.752
	YCD	TORONTO	0.740	06/30/16	0.740	50,000	183	188,083.33	0.752
	YCD	NAT AUB	0.830	06/30/16	0.830	50,000	190	219,027.78	0.844
	YCD	NAT AUB	0.830	06/30/16	0.830	50,000	190	219,027.78	0.844
	YCD	CB AUS	0.485	06/30/16	0.480	50,000	370	246,679.28	0.488
	YCD	CB AUS	0.485	06/30/16	0.480	50,000	370	246,679.28	0.488
06/30/16	**PURCHASES**								
	CD	CITIBANK	0.700	11/01/16	0.700	50,000			
	CD	CITIBANK	0.700	11/01/16	0.700	50,000			
	DN	FHLMC		12/05/16	0.340	50,000			
	DN	FHLMC		12/05/16	0.340	50,000			
	DN	FNMA		12/23/16	0.340	50,000			
	DN	FNMA		12/23/16	0.340	50,000			
	DN	FHLMC		04/03/17	0.430	50,000			
	DN	FHLMC		04/03/17	0.430	50,000			
	TR	NOTE	0.500	02/28/17	0.430	50,000			
	TR	NOTE	0.500	02/28/17	0.430	50,000			
	TR	NOTE	0.500	02/28/17	0.430	50,000			
	TR	NOTE	0.500	02/28/17	0.430	50,000			
	TR	BILL		06/22/17	0.435	50,000			
	TR	BILL		06/22/17	0.435	50,000			
	TR	BILL		06/22/17	0.435	50,000			
	TR	BILL		06/22/17	0.435	50,000			
	TR	NOTE	0.625	06/30/18	0.621	50,000			
	TR	NOTE	0.625	06/30/18	0.621	50,000			
	TR	NOTE	0.625	06/30/18	0.621	50,000			
	TR	NOTE	0.625	06/30/18	0.621	50,000			
	TR	NOTE	0.625	06/30/18	0.621	50,000			
	TR	NOTE	0.625	06/30/18	0.621	50,000			
	YCD	CIBC	0.920	01/03/17	0.920	50,000			
	YCD	CIBC	0.920	01/03/17	0.920	50,000			

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	01/21/16	0.360	4,000,000.00	07/21/16
New Omni Bank, NA	01/28/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	02/04/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	04/06/16	0.290	1,000,000.00	07/28/16
New Omni Bank, NA	02/12/16	0.440	2,000,000.00	08/12/16
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
AUBURN				
Community 1st Bank	01/20/16	0.390	2,000,000.00	07/20/16
Community 1st Bank	01/29/16	0.450	3,000,000.00	07/20/16
Community 1st Bank	03/18/16	0.560	2,000,000.00	09/16/16
Community 1st Bank	04/06/16	0.370	4,000,000.00	10/05/16
BREA				
Pacific Western Bank	01/27/16	0.420	40,000,000.00	07/27/16
Pacific Western Bank	02/24/16	0.460	50,000,000.00	08/24/16
Pacific Western Bank	03/16/16	0.520	40,000,000.00	09/14/16
Pacific Western Bank	04/08/16	0.370	10,000,000.00	10/07/16
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
BUENA PARK				
Uniti Bank	06/01/16	0.470	2,000,000.00	11/30/16
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
CHICO				
Tri Counties Bank	06/08/16	0.310	50,000,000.00	09/07/16
DIAMOND BAR				
Prospectors Federal Credit Union	03/10/16	0.490	4,000,000.00	09/08/16
EL CENTRO				
Community Valley Bank	05/31/16	0.300	3,000,000.00	08/19/16
FOLSOM				
Folsom Lake Bank	04/13/16	0.260	1,500,000.00	07/13/16
Folsom Lake Bank	04/29/16	0.300	3,500,000.00	07/29/16
Folsom Lake Bank	06/01/16	0.340	3,000,000.00	08/31/16
SAFE Credit Union	04/06/16	0.250	20,000,000.00	07/06/16
SAFE Credit Union	06/03/16	0.390	5,000,000.00	09/02/16
Sierra Vista Bank	05/04/16	0.240	3,000,000.00	08/03/16
Sierra Vista Bank	02/17/16	0.420	2,000,000.00	08/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	05/25/16	0.320	5,000,000.00	08/24/16
GOLETA				
Community West Bank	04/13/16	0.260	13,000,000.00	07/13/16
Community West Bank	06/03/16	0.470	13,000,000.00	10/20/16
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
IRVINE				
Banc of California, NA	04/21/16	0.270	50,000,000.00	07/21/16
Banc of California, NA	04/28/16	0.290	50,000,000.00	07/21/16
Banc of California, NA	05/20/16	0.330	100,000,000.00	08/19/16
Banc of California, NA	06/23/16	0.330	50,000,000.00	09/22/16
CommerceWest Bank	04/14/16	0.260	5,000,000.00	07/14/16
CommerceWest Bank	04/29/16	0.280	5,000,000.00	07/29/16
CommerceWest Bank	06/10/16	0.290	5,000,000.00	09/09/16
First Foundation Bank	04/08/16	0.280	12,000,000.00	07/08/16
First Foundation Bank	04/22/16	0.270	25,000,000.00	07/22/16
First Foundation Bank	05/12/16	0.290	12,000,000.00	08/11/16
First Foundation Bank	05/25/16	0.360	30,000,000.00	08/24/16
First Foundation Bank	06/02/16	0.340	32,000,000.00	09/01/16
Pacific Enterprise Bank	06/02/16	0.340	25,000,000.00	09/01/16
LODI				
Farmers & Merchants Bk Cen CA	04/06/16	0.220	25,000,000.00	07/06/16
Farmers & Merchants Bk Cen CA	04/15/16	0.250	35,000,000.00	07/15/16
Farmers & Merchants Bk Cen CA	06/01/16	0.320	35,000,000.00	08/31/16
Farmers & Merchants Bk Cen CA	06/08/16	0.290	20,000,000.00	09/07/16
Farmers & Merchants Bk Cen CA	04/21/16	0.370	35,000,000.00	10/20/16
LOS ANGELES				
Bank Leumi USA	04/08/16	0.280	25,000,000.00	07/08/16
Bank Leumi USA	04/20/16	0.260	30,000,000.00	07/20/16
Bank Leumi USA	05/04/16	0.240	20,000,000.00	08/03/16
BBCN Bank	04/07/16	0.250	90,000,000.00	07/07/16
BBCN Bank	04/13/16	0.240	45,000,000.00	07/13/16
BBCN Bank	06/01/16	0.340	90,000,000.00	08/31/16
BBCN Bank	06/10/16	0.310	75,000,000.00	09/09/16
California United Bank	04/01/16	0.320	10,000,000.00	07/01/16
Commonwealth Business Bank	04/08/16	0.260	15,000,000.00	07/08/16
Commonwealth Business Bank	01/29/16	0.470	10,000,000.00	07/29/16
Commonwealth Business Bank	03/04/16	0.430	5,000,000.00	07/29/16
Commonwealth Business Bank	05/13/16	0.270	5,000,000.00	08/12/16
Commonwealth Business Bank	05/20/16	0.300	18,000,000.00	08/19/16
Commonwealth Business Bank	06/10/16	0.290	8,500,000.00	09/09/16
Commonwealth Business Bank	06/17/16	0.290	10,000,000.00	09/16/16
CTBC Bank Corp. (USA)	04/06/16	0.240	50,000,000.00	07/06/16
CTBC Bank Corp. (USA)	04/14/16	0.280	50,000,000.00	07/14/16
CTBC Bank Corp. (USA)	04/28/16	0.450	10,000,000.00	10/27/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Hanmi Bank	02/04/16	0.470	30,000,000.00	08/04/16
Hanmi Bank	04/06/16	0.350	30,000,000.00	10/05/16
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16
Manufacturers Bank	04/08/16	0.280	100,000,000.00	07/08/16
Manufacturers Bank	04/15/16	0.270	50,000,000.00	07/15/16
Manufacturers Bank	05/12/16	0.290	35,000,000.00	08/11/16
Manufacturers Bank	06/09/16	0.320	50,000,000.00	09/08/16
Mission Valley Bank	04/13/16	0.340	7,000,000.00	10/12/16
Open Bank	01/06/16	0.470	2,000,000.00	07/06/16
Open Bank	03/11/16	0.330	5,000,000.00	07/06/16
Open Bank	03/18/16	0.350	2,000,000.00	07/06/16
Open Bank	06/09/16	0.300	10,000,000.00	09/08/16
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Opus Bank	01/29/16	0.490	10,000,000.00	07/29/16
Pacific City Bank	04/08/16	0.260	30,000,000.00	07/08/16
Pacific City Bank	05/11/16	0.230	17,200,000.00	08/10/16
Pacific City Bank	06/20/16	0.240	1,500,000.00	08/10/16
Pacific City Bank	03/10/16	0.490	30,000,000.00	09/08/16
Pacific Commerce Bank	03/18/16	0.560	10,000,000.00	09/16/16
Preferred Bank	05/20/16	0.300	30,000,000.00	08/19/16
Premier Business Bank	06/29/16	0.260	10,000,000.00	09/28/16
Wilshire Bank	04/08/16	0.260	78,000,000.00	07/08/16
Wilshire Bank	04/14/16	0.260	74,000,000.00	07/14/16
Wilshire Bank	05/13/16	0.270	30,000,000.00	08/12/16
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
MONTEREY				
1st Capital Bank	06/09/16	0.320	1,000,000.00	09/08/16
OAKDALE				
Oak Valley Community Bank	06/02/16	0.350	3,500,000.00	09/01/16
OAKLAND				
Beneficial State Bank	01/15/16	0.500	10,000,000.00	07/15/16
Beneficial State Bank	04/15/16	0.270	5,000,000.00	07/15/16
Beneficial State Bank	01/22/16	0.390	5,000,000.00	07/22/16
Beneficial State Bank	04/22/16	0.270	5,000,000.00	07/22/16
Beneficial State Bank	03/30/16	0.500	7,500,000.00	09/28/16
Beneficial State Bank	06/29/16	0.290	7,500,000.00	09/28/16
California Bank of Commerce	04/04/16	0.250	13,500,000.00	07/06/16
California Bank of Commerce	04/14/16	0.280	5,000,000.00	07/14/16
California Bank of Commerce	05/12/16	0.290	5,000,000.00	08/11/16
California Bank of Commerce	06/10/16	0.310	10,000,000.00	09/09/16
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	02/25/16	0.480	1,000,000.00	08/25/16
Metropolitan Bank	03/10/16	0.490	6,000,000.00	09/08/16
Metropolitan Bank	04/14/16	0.370	3,000,000.00	10/13/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ONTARIO				
Citizens Business Bank	04/06/16	0.220	40,000,000.00	07/06/16
Citizens Business Bank	04/20/16	0.240	50,000,000.00	07/20/16
Citizens Business Bank	04/29/16	0.280	30,000,000.00	07/29/16
Citizens Business Bank	05/04/16	0.220	30,000,000.00	08/03/16
Citizens Business Bank	05/12/16	0.270	50,000,000.00	08/11/16
Citizens Business Bank	05/18/16	0.290	30,000,000.00	08/17/16
Citizens Business Bank	06/03/16	0.360	50,000,000.00	09/02/16
ORANGE				
Grandpoint Bank	04/14/16	0.280	50,000,000.00	07/14/16
Grandpoint Bank	05/05/16	0.250	50,000,000.00	08/04/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	04/07/16	0.250	5,000,000.00	07/07/16
Malaga Bank, FSB	04/22/16	0.250	46,000,000.00	07/22/16
Malaga Bank, FSB	04/29/16	0.280	9,000,000.00	07/29/16
Malaga Bank, FSB	05/05/16	0.230	10,000,000.00	08/04/16
Malaga Bank, FSB	06/01/16	0.320	12,000,000.00	08/31/16
PASADENA				
American Plus Bank, NA	02/24/16	0.460	1,000,000.00	08/24/16
American Plus Bank, NA	06/16/16	0.290	2,240,000.00	09/15/16
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
Community Bank	04/01/16	0.320	25,000,000.00	07/01/16
Community Bank	01/13/16	0.480	25,000,000.00	07/13/16
Community Bank	05/04/16	0.240	30,000,000.00	08/03/16
Community Bank	05/13/16	0.290	25,000,000.00	08/12/16
Community Bank	06/08/16	0.310	30,000,000.00	09/07/16
Community Bank	06/15/16	0.290	35,000,000.00	09/14/16
East West Bank	04/14/16	0.280	50,000,000.00	07/14/16
East West Bank	04/20/16	0.260	125,000,000.00	07/20/16
East West Bank	04/22/16	0.270	50,000,000.00	07/22/16
East West Bank	05/06/16	0.250	75,000,000.00	08/05/16
EverTrust Bank	05/18/16	0.290	10,000,000.00	08/17/16
EverTrust Bank	05/27/16	0.370	20,000,000.00	08/26/16
EverTrust Bank	06/08/16	0.290	30,000,000.00	09/07/16
Wescom Central Credit Union	04/27/16	0.300	50,000,000.00	07/27/16
Wescom Central Credit Union	05/19/16	0.330	50,000,000.00	08/18/16
Wescom Central Credit Union	06/16/16	0.330	50,000,000.00	09/15/16
PASO ROBLES				
Heritage Oaks Bank	06/08/16	0.310	25,000,000.00	09/07/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	04/06/16	0.240	10,000,000.00	07/06/16
Bank of the Sierra	04/22/16	0.270	20,000,000.00	07/22/16
Bank of the Sierra	05/05/16	0.250	15,000,000.00	08/04/16
Bank of the Sierra	05/12/16	0.290	20,000,000.00	08/11/16
Bank of the Sierra	06/02/16	0.340	15,000,000.00	09/01/16
Bank of the Sierra	06/09/16	0.320	20,000,000.00	09/08/16
RANCHO CORDOVA				
American River Bank	04/06/16	0.240	4,500,000.00	07/06/16
American River Bank	01/20/16	0.390	3,000,000.00	07/20/16
American River Bank	01/29/16	0.450	2,500,000.00	07/20/16
American River Bank	02/04/16	0.490	2,500,000.00	08/04/16
American River Bank	03/10/16	0.430	1,500,000.00	08/04/16
American River Bank	05/19/16	0.300	1,000,000.00	08/04/16
American River Bank	02/11/16	0.450	7,500,000.00	08/11/16
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
REDDING				
Cornerstone Community Bank	05/23/16	0.340	7,000,000.00	08/24/16
REDWOOD CITY				
Provident Credit Union	04/14/16	0.260	20,000,000.00	07/14/16
Provident Credit Union	04/21/16	0.250	40,000,000.00	07/21/16
Provident Credit Union	04/27/16	0.270	40,000,000.00	07/27/16
Provident Credit Union	05/18/16	0.290	20,000,000.00	08/17/16
Provident Credit Union	05/26/16	0.380	20,000,000.00	08/25/16
Provident Credit Union	06/10/16	0.290	20,000,000.00	09/09/16
Provident Credit Union	06/15/16	0.270	20,000,000.00	09/14/16
RICHMOND				
Mechanics Bank	04/13/16	0.260	20,000,000.00	07/13/16
Mechanics Bank	04/21/16	0.270	20,000,000.00	07/21/16
Mechanics Bank	05/12/16	0.290	20,000,000.00	08/11/16
Mechanics Bank	06/09/16	0.320	20,000,000.00	09/08/16
ROCKLIN				
Five Star Bank	06/27/16	0.300	5,000,000.00	09/28/16
Five Star Bank	04/13/16	0.340	2,000,000.00	10/12/16
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
ROSEMEAD				
Pacific Alliance Bank	04/13/16	0.340	4,000,000.00	10/12/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Umpqua Bank	03/16/16	0.540	100,000,000.00	09/14/16
Umpqua Bank	03/24/16	0.480	20,000,000.00	09/22/16
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
SACRAMENTO				
Merchants National Bank of Sacramento	04/06/16	0.240	2,000,000.00	07/06/16
Merchants National Bank of Sacramento	04/27/16	0.290	2,000,000.00	07/27/16
Merchants National Bank of Sacramento	02/03/16	0.470	2,000,000.00	08/03/16
Merchants National Bank of Sacramento	05/18/16	0.300	2,000,000.00	08/03/16
Merchants National Bank of Sacramento	06/01/16	0.490	2,000,000.00	11/30/16
River City Bank	01/22/16	0.390	15,000,000.00	07/22/16
River City Bank	02/12/16	0.460	20,000,000.00	08/12/16
River City Bank	02/19/16	0.460	35,000,000.00	08/19/16
River City Bank	06/03/16	0.380	15,000,000.00	09/02/16
Schools Financial Credit Union	05/25/16	0.360	30,000,000.00	08/24/16
SAN DIEGO				
Bofl Federal Bank	05/31/16	0.280	25,000,000.00	08/31/16
California Coast Credit Union	06/01/16	0.470	25,000,000.00	11/30/16
Mission Federal Credit Union	04/13/16	0.240	10,000,000.00	07/13/16
Mission Federal Credit Union	05/18/16	0.290	10,000,000.00	08/17/16
San Diego County Credit Union	04/13/16	0.220	50,000,000.00	07/13/16
San Diego County Credit Union	02/12/16	0.420	50,000,000.00	08/12/16
San Diego County Credit Union	04/14/16	0.290	50,000,000.00	09/15/16
San Diego County Credit Union	06/15/16	0.270	50,000,000.00	09/29/16
San Diego County Credit Union	05/12/16	0.310	50,000,000.00	10/13/16
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
Western Alliance Bank	04/07/16	0.270	25,000,000.00	07/07/16
Western Alliance Bank	05/12/16	0.290	65,000,000.00	08/11/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
SAN FRANCISCO				
Bank of San Francisco	06/17/16	0.290	10,000,000.00	09/16/16
First Republic Bank	05/04/16	0.240	150,000,000.00	08/03/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	02/03/16	0.470	10,000,000.00	08/03/16
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Trans Pacific National Bank	04/22/16	0.270	2,000,000.00	07/22/16
Trans Pacific National Bank	06/17/16	0.310	3,000,000.00	09/16/16
SAN JOSE				
Heritage Bank of Commerce	04/21/16	0.270	50,000,000.00	07/21/16
Heritage Bank of Commerce	05/13/16	0.290	13,000,000.00	08/12/16
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE (Continued)				
Meriwest Credit Union	04/21/16	0.280	10,000,000.00	07/21/16
Meriwest Credit Union	04/21/16	0.280	20,000,000.00	07/21/16
SAN RAMON				
Tri-Valley Bank	02/18/16	0.440	6,000,000.00	08/18/16
Tri-Valley Bank	05/25/16	0.370	4,000,000.00	08/24/16
SANTA ROSA				
Summit State Bank	04/13/16	0.240	14,000,000.00	07/13/16
Summit State Bank	04/22/16	0.250	3,500,000.00	07/22/16
Summit State Bank	04/27/16	0.270	4,000,000.00	07/27/16
Summit State Bank	05/04/16	0.220	8,000,000.00	08/03/16
Summit State Bank	06/03/16	0.380	12,000,000.00	09/02/16
Summit State Bank	06/17/16	0.310	7,000,000.00	09/16/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/01/16	0.490	19,000,000.00	11/30/16
VACAVILLE				
Travis Credit Union	06/03/16	0.380	50,000,000.00	09/02/16
Travis Credit Union	04/07/16	0.380	50,000,000.00	10/06/16
WATSONVILLE				
Santa Cruz County Bank	04/15/16	0.250	10,000,000.00	07/15/16
Santa Cruz County Bank	04/29/16	0.280	10,000,000.00	07/29/16
WEST SACRAMENTO				
Community Business Bank	01/06/16	0.470	3,000,000.00	07/06/16
Community Business Bank	02/24/16	0.460	3,000,000.00	08/24/16
Community Business Bank	05/13/16	0.260	5,000,000.00	09/15/16
Community Business Bank	05/25/16	0.420	3,000,000.00	10/13/16
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
TOTAL TIME DEPOSITS JUNE 2016			**5,549,440,000.00**	

BANK DEMAND DEPOSITS
JUNE 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,132,126	$ 2,795,614
2	2,260,186	2,243,364
3	2,438,842	2,420,363
4	2,438,842	2,420,363
5	2,438,842	2,420,363
6	2,270,428	2,215,381
7	2,627,893	1,752,012
8	2,675,894	2,190,149
9	2,520,283	2,317,288
10	2,589,898	3,297,540
11	2,589,898	3,297,540
12	2,589,898	3,297,540
13	2,549,240	3,143,197
14	2,840,788	2,987,825
15	2,732,083	3,517,553
16	2,731,410	2,979,104
17	2,636,599	2,144,542
18	2,636,599	2,144,542
19	2,636,599	2,144,542
20	2,536,811	1,205,114
21	2,694,464	1,018,978
22	2,311,680	956,005
23	2,297,545	920,566
24	2,794,958	1,198,107
25	2,794,958	1,198,107
26	2,794,958	1,198,107
27	2,289,357	689,647
28	2,392,838	1,112,220
29	2,288,485	1,139,413
30	2,281,112	1,056,343

AVERAGE DOLLAR DAYS $2,527,117 a/

a/ The prescribed bank balance for June was $2,574,146. This consisted of $2,520,073 in compensating balances for services, balances for uncollected funds of $56,732 and a deduction of $2,659 for June 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 June 15, 2016, has determined and designated the amount of money available for deposit and investment as of June 8, 2016, 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: $ 2,520,100,000

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)	6/13/2016	6/17/2016	$ 6,261,200,000	$ 643,300,000	$ 5,617,900,000	$ 6,261,200,000
(2)	6/20/2016	6/24/2016	$ 2,772,700,000	$ 3,416,000,000	$ 5,617,900,000	$ 9,033,900,000
(3)	6/27/2016	7/1/2016	$ (4,186,000,000)	$ (770,000,000)	$ 5,617,900,000	$ 4,847,900,000
(4)	7/4/2016	7/8/2016	$ 126,600,000	$ (643,400,000)	$ 5,617,900,000	$ 4,974,500,000
(5)	7/11/2016	7/15/2016	$ 98,500,000	$ (544,900,000)	$ 5,617,900,000	$ 5,073,000,000
(6)	7/18/2016	7/22/2016	$ (2,326,400,000)	$ (2,871,300,000)	$ 5,617,900,000	$ 2,746,600,000
(7)	7/25/2016	7/29/2016	$ (608,400,000)	$ (3,479,700,000)	$ 5,617,900,000	$ 2,138,200,000
(8)	8/1/2016	8/5/2016	$ (396,500,000)	$ (3,876,200,000)	$ 5,617,900,000	$ 1,741,700,000
(9)	8/8/2016	8/12/2016	$ (1,081,400,000)	$ (4,957,600,000)	$ 5,617,900,000	$ 660,300,000
(10)	8/15/2016	8/19/2016	$ (272,400,000)	$ (5,230,000,000)	$ 5,617,900,000	$ 387,900,000

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 $ 2,520,100,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: June 15, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 7/31/16
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
08/08/16	07/21/16	BLAYBV	102190	FNMA 1.40 (CALLABLE)	1.40	05/08/20	100	$25,000,000.00	$25,000,000.00	$0.00
						PSI Non-Trading Total		$25,000,000.00	$25,000,000.00	$0.00
							TOTAL	**$25,000,000.00**	**$25,000,000.00**	**$0.00**