COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

MARK J. SALADINO
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

July 31, 2014

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JUNE 2014**

The Report of Investments for the month of June 2014 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 June 2014 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

Should you have any questions, please contact me directly or your staff may contact Nai-len Ishikawa at (213) 974-2139 or Nishikawa@ttc.lacounty.gov.

MJS:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2014

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 JUNE 2014

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 JUNE 2014

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 JUNE 30, 2014

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 06/30/14		
At Cost	$ 21,077,653,174	$ 133,440,732
At Market	$ 20,985,178,278	$ 131,950,543
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.22%	0.00%
United States Government and Agency Obligations	57.40%	58.41%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.47%	0.00%
Municipal Obligations	0.03%	3.60%
Corporate and Deposit Notes	0.88%	1.13%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	36.86%
1-60 days	36.08%	0.00%
61 days-1 year	13.22%	37.99%
Over 1 year	50.70%	62.01%
Weighted Average Days to Maturity	741	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2014

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 June 30, 2014:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	27.47%
Corporate and Deposit Notes	A-1+	P-1	0.76%
	AA-	Aa3	0.12%
Los Angeles County Securities	AA+	Aa2	0.03%
Negotiable Certificates of Deposit	A-1	P-1	13.98%
	AA-	Aa2	0.24%
U.S. Agency Securities	AA+	Aaa	52.91%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.65%
U.S. Treasury Bills	AA+	Aaa	2.84%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	36.86%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.13%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.60%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	58.35%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2014

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 6/30/14	$	21,077,653,174
Market Value at 6/30/14	$	20,985,178,278
Average Daily Balance	$	21,714,867,474
Gains and Losses:		
For the Month	$	91,307
For the Past 12 Months	$	1,527,552
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$	-
Earnings for the Month	$	14,134,358
Earnings for the Past 12 Months	$	157,983,177
Earnings Rate for the Month		0.79%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2014

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	47,314,073.76	
Bank of the West - Concentration	$	45,638,363.47	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	89,535,415.69	(B)
Union Bank- Concentration	$	1,867,791.77	
Wells Fargo - Concentration	$	6,432,864.23	
Total Ledger Balance for all Banks	$	190,788,508.92	

(A) $41.167 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) $89.516 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 JUNE 2014
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for June 2014

Total Deposits	$ 3,020,826,666.56
Total Disbursements	$ 5,096,544,589.07
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2014	1.09

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
July	$ 6,312,826,000.00	$ 3,318,400,000.00	$ 4,945,300,000.00	$ 4,685,926,000.00
August	$ 1,367,975,000.00	$ 2,807,200,000.00	$ 4,486,300,000.00	$ 4,374,801,000.00
September	$ 1,128,530,000.00	$ 2,642,200,000.00	$ 4,457,600,000.00	$ 3,687,931,000.00
October	$ 50,000,000.00	$ 4,104,100,000.00	$ 4,684,200,000.00	$ 3,157,831,000.00
November	$ 600,000,000.00	$ 4,449,600,000.00	$ 5,055,900,000.00	$ 3,151,531,000.00
December	$ 385,000,000.00	$ 8,128,300,000.00	$ 5,741,500,000.00	$ 5,923,331,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In May 2014, the Treasurer placed $231.466 million in the Bank of the West Money Market Plus Account and $257.093 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $45.113 million remained in the Bank of the West Money Market Plus Account and $52.874 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

GOVERNMENTS – Negotiable United States Treasury securities such as Treasury bills, notes and bonds. Treasury bills are issued on a discount basis in 1-month, 3-month, 6-month, and 52-week maturities. Treasury notes and bonds are coupon issues, with one to ten year and ten to thirty year maturities, respectively. Treasury securities are guaranteed as to principal and interest by the United States Government.

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2014
COMPLIANCE REPORT

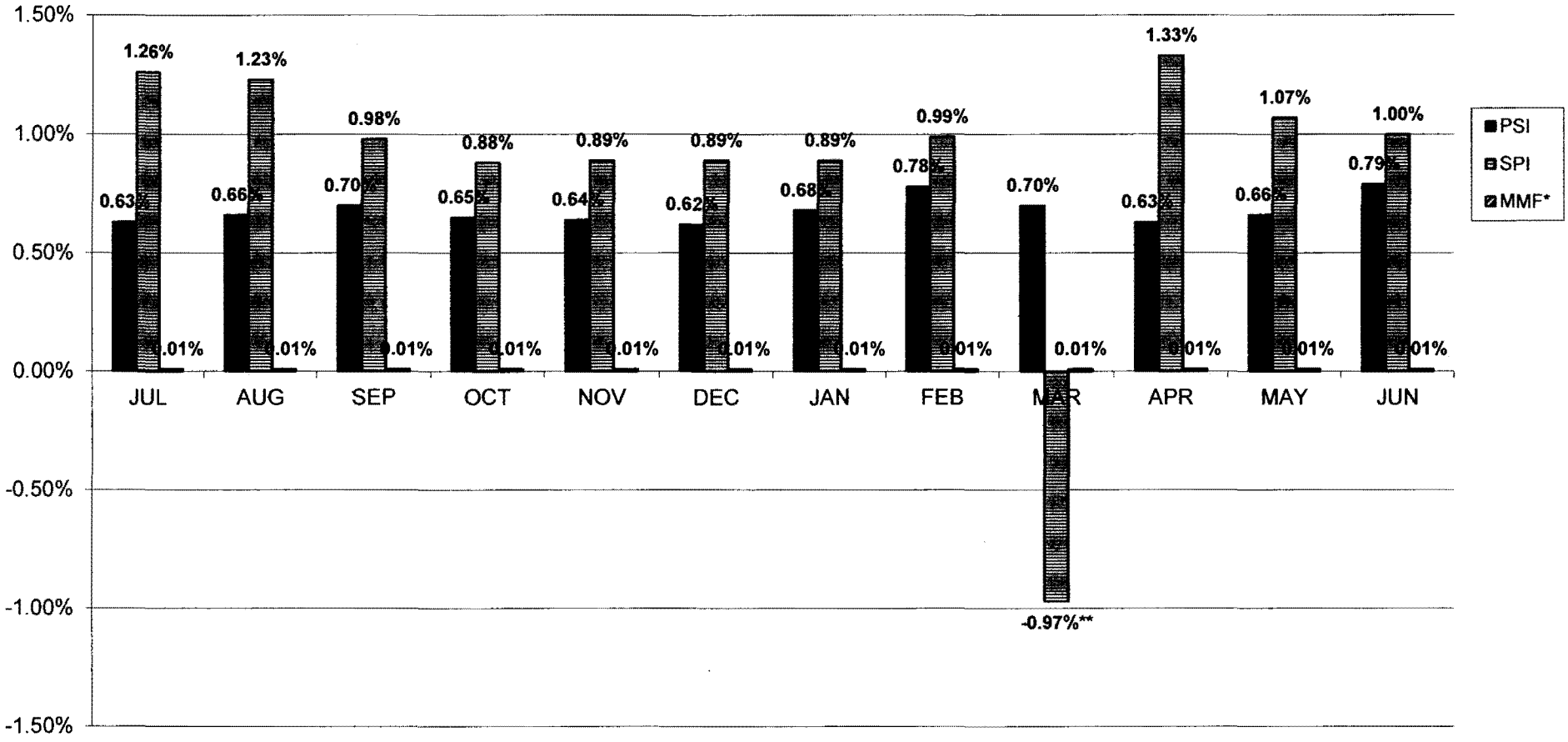
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2014

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 6/30/2014
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2014	23,218,334,722.11	131,185,771.77
6/2/2014	22,446,660,645.27	131,185,771.77
6/3/2014	22,364,631,530.28	131,185,771.77
6/4/2014	22,307,212,153.00	131,185,771.77
6/5/2014	21,918,865,741.90	131,185,771.77
6/6/2014	21,730,544,496.61	131,185,771.77
6/7/2014	21,730,544,496.61	131,185,771.77
6/8/2014	21,730,544,496.61	131,185,771.77
6/9/2014	21,696,430,238.83	131,185,771.77
6/10/2014	21,590,623,426.85	131,185,771.77
6/11/2014	21,595,427,672.51	131,185,771.77
6/12/2014	21,581,411,872.70	131,185,771.77
6/13/2014	21,381,400,724.64	131,185,771.77
6/14/2014	21,381,400,724.64	131,185,771.77
6/15/2014	21,381,400,724.64	131,185,771.77
6/16/2014	21,265,898,144.77	131,185,771.77
6/17/2014	21,377,889,289.20	131,185,771.77
6/18/2014	21,270,882,089.93	219,085,771.77
6/19/2014	21,233,859,808.06	220,285,771.77
6/20/2014	21,214,940,282.28	220,285,771.77
6/21/2014	21,214,940,282.28	220,285,771.77
6/22/2014	21,214,940,282.28	220,285,771.77
6/23/2014	21,194,937,582.28	220,285,771.77
6/24/2014	21,850,446,282.51	220,285,771.77
6/25/2014	21,895,429,127.01	133,442,771.77
6/26/2014	21,924,413,090.34	133,442,771.77
6/27/2014	22,218,120,371.47	133,442,771.77
6/28/2014	22,218,120,371.47	133,442,771.77
6/29/2014	22,218,120,371.47	133,442,771.77
6/30/2014	21,077,653,174.15	133,440,732.11
	21,714,867,473.89	**152,387,103.78**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2013-14
ATTACHMENT IV



* Source: Money Fund Report as of July 17, 2014. Provided for comparative purposes only.

** Loss due to sale of security as directed by SPI participant.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 06/30/2014 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$13,580,188	$127,769
Gains (Losses) on Sales of Non-Trading Securities.	91,307	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	462,863	(2,040)
Prior Accrual Adjustment	0	0
Total Revenues	$14,134,358	$125,729
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	4,252
	$0	$4,252
NET INCOME	$14,134,358	$121,477

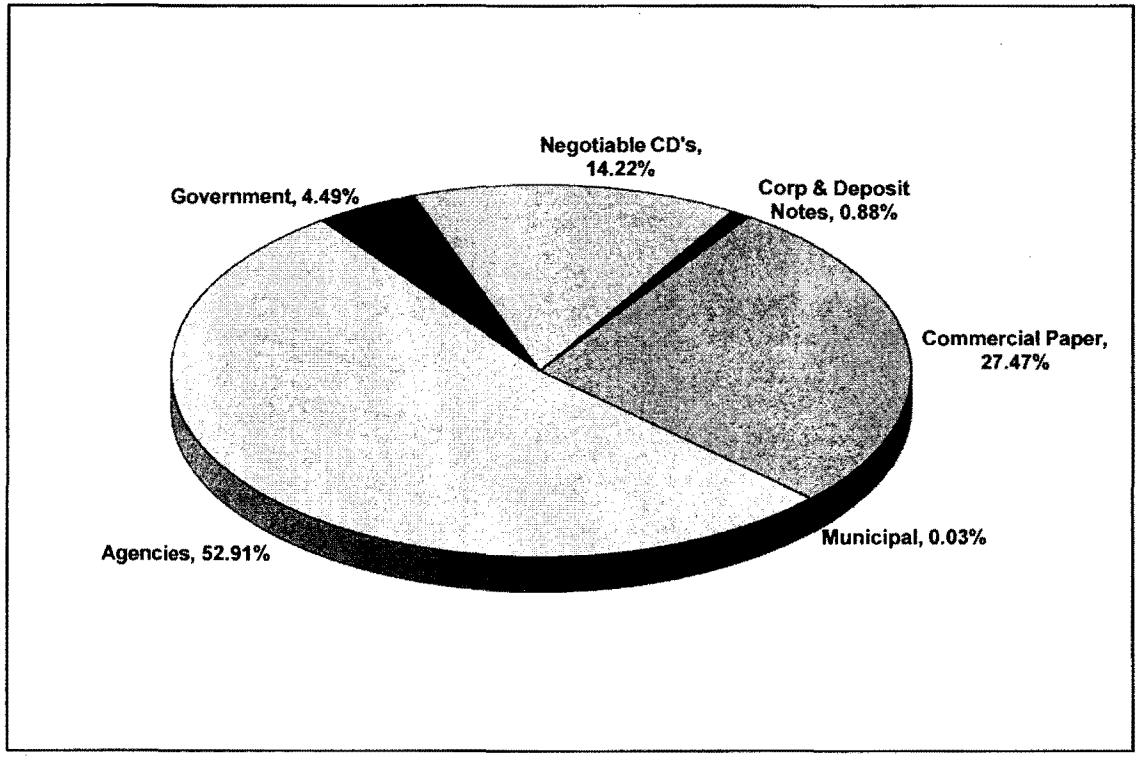
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of June 30, 2014
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.62%	
Los Angeles County and Related Entities	38.08%	
Consolidated Sanitation Districts		2.80%
Metropolitan Transportation Authority		0.84%
Miscellaneous Agencies Pooled Investments		2.75%
South Coast Air Quality Management District		2.42%
Miscellaneous		0.02%
Subtotal	89.70%	8.83%
County Bond Proceeds and Repayment Funds		1.47%
Grand Total	89.70%	10.30%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JUNE 2014
ATTACHMENT VII



	In Thousands
Negotiable CD's	2,996,584
Corp & Deposit Notes	185,057
Bankers Acceptance	-
Commercial Paper	5,790,408
Municipal	7,000
Agencies	11,151,284
Other	-
Government	947,320
Total	$ 21,077,653

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: June 1, 2014 to June 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	06/04/14	96106	LACCAL BANS	0.5510	06/30/16	7,000,000.00	7,000,000.00	0.00	SPNB	LAC
	BAN Total						7,000,000.00	7,000,000.00	0.00		
NTRD	CPD	06/02/14	96089	CANCARA ASSET SEC LLC CP	0.1200	07/07/14	40,000,000.00	39,995,333.33	0.00	CITI	JPM
NTRD	CPD	06/02/14	96090	ALPINE SECURITIZATION CORP CP	0.1400	07/08/14	50,000,000.00	49,993,000.00	0.00	CITI	BLAY
NTRD	CPD	06/02/14	96091	ALPINE SECURITIZATION CORP CP	0.1400	07/07/14	50,000,000.00	49,993,194.44	0.00	CITI	LOOP
NTRD	CPD	06/02/14	96092	BARTON CAPITAL LLC CP	0.1500	07/28/14	31,750,000.00	31,742,591.67	0.00	CITI	MS
NTRD	CPD	06/02/14	96093	AUTOBAHN FUNDING CO LLC CP	0.1200	07/03/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	06/02/14	96094	ABBEY NATIONAL NA LLC CP	0.1100	07/03/14	50,000,000.00	49,995,263.89	0.00	CITI	MFR
NTRD	CPD	06/03/14	96096	ALPINE SECURITIZATION CORP CP	0.1400	07/09/14	30,000,000.00	29,995,800.00	0.00	CITI	BLAY
NTRD	CPD	06/03/14	96097	ABBEY NATIONAL NA LLC CP	0.1100	06/30/14	50,000,000.00	49,995,875.00	0.00	CITI	MFR
NTRD	CPD	06/03/14	96098	DEUTSCHE BANK FINANCIAL LLC CP	0.2000	08/01/14	50,000,000.00	49,983,611.11	0.00	CITI	MFR
NTRD	CPD	06/03/14	96099	CANCARA ASSET SEC LLC CP	0.1200	07/08/14	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	06/04/14	96101	ATLANTIC ASSET SEC LLC CP	0.1300	07/07/14	40,000,000.00	39,995,233.33	0.00	CITI	JPM
NTRD	CPD	06/04/14	96102	AUTOBAHN FUNDING CO LLC CP	0.1200	07/08/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	06/04/14	96103	ALPINE SECURITIZATION CORP CP	0.1400	07/10/14	50,000,000.00	49,993,000.00	0.00	CITI	BLAY
NTRD	CPD	06/04/14	96104	BARTON CAPITAL LLC CP	0.1500	08/05/14	15,000,000.00	14,996,125.00	0.00	CITI	BLAY
NTRD	CPD	06/04/14	96105	AUTOBAHN FUNDING CO LLC CP	0.1200	07/08/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	06/05/14	96110	AUTOBAHN FUNDING CO LLC CP	0.1200	07/10/14	40,000,000.00	39,995,333.33	0.00	CITI	BLAY
NTRD	CPD	06/05/14	96111	ALPINE SECURITIZATION CORP CP	0.1400	07/11/14	40,000,000.00	39,994,400.00	0.00	CITI	CRSU
NTRD	CPD	06/05/14	96112	ALPINE SECURITIZATION CORP CP	0.1400	07/09/14	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	06/06/14	96115	AUTOBAHN FUNDING CO LLC CP	0.1200	07/07/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	06/06/14	96116	AUTOBAHN FUNDING CO LLC CP	0.1200	07/07/14	7,000,000.00	6,999,276.67	0.00	CITI	BLAY
NTRD	CPD	06/06/14	96117	ATLANTIC ASSET SEC LLC CP	0.1300	07/07/14	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	06/06/14	96118	SALISBURY REC CO LLC CP	0.1500	08/05/14	25,000,000.00	24,993,750.00	0.00	CITI	LOOP
NTRD	CPD	06/06/14	96119	CANCARA ASSET SEC LLC CP	0.1200	07/16/14	50,000,000.00	49,993,333.33	0.00	CITI	BLAY
NTRD	CPD	06/06/14	96120	ATLANTIC ASSET SEC LLC CP	0.1300	07/09/14	50,000,000.00	49,994,041.67	0.00	CITI	JPM
NTRD	CPD	06/06/14	96121	ALPINE SECURITIZATION CORP CP	0.1400	07/08/14	25,000,000.00	24,996,888.89	0.00	CITI	BLAY
NTRD	CPD	06/06/14	96122	ATLANTIC ASSET SEC LLC CP	0.1400	07/17/14	50,000,000.00	49,992,027.78	0.00	CITI	MS
NTRD	CPD	06/09/14	96124	ALPINE SECURITIZATION CORP CP	0.1300	07/11/14	50,000,000.00	49,994,222.22	0.00	CITI	MFR
NTRD	CPD	06/09/14	96125	ATLANTIC ASSET SEC LLC CP	0.1200	07/10/14	25,000,000.00	24,997,416.67	0.00	CITI	MS
NTRD	CPD	06/09/14	96126	SALISBURY REC CO LLC CP	0.1500	08/13/14	15,000,000.00	14,995,937.50	0.00	CITI	LOOP
NTRD	CPD	06/09/14	96127	BARTON CAPITAL LLC CP	0.1200	07/09/14	40,000,000.00	39,996,000.00	0.00	CITI	BLAY
NTRD	CPD	06/09/14	96128	ATLANTIC ASSET SEC LLC CP	0.1200	07/09/14	12,598,000.00	12,596,740.20	0.00	CITI	MS
NTRD	CPD	06/09/14	96129	ATLANTIC ASSET SEC LLC CP	0.1300	07/17/14	13,000,000.00	12,998,216.11	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	06/10/14	96131	AUTOBAHN FUNDING CO LLC CP	0.1200	07/11/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAY
NTRD	CPD	06/10/14	96132	ATLANTIC ASSET SEC LLC CP	0.1200	07/10/14	25,000,000.00	24,997,500.00	0.00	CITI	MS
NTRD	CPD	06/10/14	96133	ATLANTIC ASSET SEC LLC CP	0.1200	07/21/14	35,000,000.00	34,995,216.67	0.00	CITI	LOOP
NTRD	CPD	06/10/14	96134	ABBEY NATIONAL NA LLC CP	0.1200	07/22/14	25,000,000.00	24,996,500.00	0.00	CITI	MFR
NTRD	CPD	06/10/14	96135	ING U.S. FUNDING LLC CP	0.1300	07/25/14	7,000,000.00	6,998,862.50	0.00	CITI	INGF
NTRD	CPD	06/10/14	96136	ALPINE SECURITIZATION CORP CP	0.1400	07/18/14	15,000,000.00	14,997,783.33	0.00	CITI	CRSU
NTRD	CPD	06/10/14	96137	BARTON CAPITAL LLC CP	0.1200	07/15/14	30,000,000.00	29,996,500.00	0.00	CITI	BLAY
NTRD	CPD	06/11/14	96139	BARTON CAPITAL LLC CP	0.1200	07/10/14	30,000,000.00	29,997,100.00	0.00	CITI	BLAY
NTRD	CPD	06/11/14	96140	CANCARA ASSET SEC LLC CP	0.1200	07/15/14	25,000,000.00	24,997,166.67	0.00	CITI	JPM
NTRD	CPD	06/11/14	96141	ATLANTIC ASSET SEC LLC CP	0.1300	07/17/14	37,000,000.00	36,995,190.00	0.00	CITI	MS
NTRD	CPD	06/11/14	96142	SALISBURY REC CO LLC CP	0.1600	08/13/14	20,828,000.00	20,822,168.16	0.00	CITI	MS
NTRD	CPD	06/11/14	96143	ATLANTIC ASSET SEC LLC CP	0.1300	07/14/14	50,000,000.00	49,994,041.67	0.00	CITI	JPM
NTRD	CPD	06/11/14	96144	SALISBURY REC CO LLC CP	0.1200	07/16/14	25,000,000.00	24,997,083.33	0.00	CITI	JPM
NTRD	CPD	06/11/14	96145	ABBEY NATIONAL NA LLC CP	0.1200	07/24/14	25,000,000.00	24,996,416.67	0.00	CITI	MFR
NTRD	CPD	06/12/14	96147	ALPINE SECURITIZATION CORP CP	0.1800	08/04/14	25,000,000.00	24,993,375.00	0.00	CITI	MFR
NTRD	CPD	06/12/14	96148	ATLANTIC ASSET SEC LLC CP	0.1300	07/11/14	35,000,000.00	34,996,334.72	0.00	CITI	BLAY
NTRD	CPD	06/12/14	96149	ATLANTIC ASSET 5EC LLC CP	0.1200	07/14/14	40,000,000.00	39,995,733.33	0.00	CITI	MS
NTRD	CPD	06/12/14	96150	CANCARA ASSET SEC LLC CP	0.1200	07/15/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	06/13/14	96158	ALPINE SECURITIZATION CORP CP	0.1400	07/22/14	50,000,000.00	49,992,416.67	0.00	CITI	CRSU
NTRD	CPD	06/13/14	96153	AUTOBAHN FUNDING CO LLC CP	0.1200	07/15/14	30,000,000.00	29,996,800.00	0.00	CITI	BLAY
NTRD	CPD	06/13/14	96154	BARTON CAPITAL LLC CP	0.1200	07/10/14	50,000,000.00	49,995,500.00	0.00	CITI	BLAY
NTRD	CPD	06/13/14	96155	BARTON CAPITAL LLC CP	0.1200	07/18/14	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	06/13/14	96156	BARTON CAPITAL LLC CP	0.1200	07/18/14	5,010,000.00	5,009,415.50	0.00	CITI	MS
NTRD	CPD	06/16/14	96161	BARTON CAPITAL LLC CP	0.1200	07/16/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	06/16/14	96162	BARTON CAPITAL LLC CP	0.1200	07/16/14	5,000,000.00	4,999,500.00	0.00	CITI	BLAY
NTRD	CPD	06/16/14	96163	ATLANTIC ASSET 5EC LLC CP	0.1200	07/15/14	50,000,000.00	49,995,166.67	0.00	CITI	LOOP
NTRD	CPD	06/16/14	96164	REGENCY MARKETS NO. 1 LLC CP	0.1400	07/14/14	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	06/16/14	96165	AUTOBAHN FUNDING CO LLC CP	0.1100	07/11/14	30,000,000.00	29,997,708.33	0.00	CITI	MS
NTRD	CPD	06/16/14	96166	ABBEY NATIONAL NA LLC CP	0.1100	07/10/14	50,000,000.00	49,996,333.33	0.00	CITI	MFR
NTRD	CPD	06/17/14	96168	ATLANTIC ASSET SEC LLC CP	0.1100	07/11/14	50,000,000.00	49,996,333.33	0.00	CITI	MS
NTRD	CPD	06/17/14	96169	BARTON CAPITAL LLC CP	0.1200	07/17/14	25,000,000.00	24,997,500.00	0.00	CITI	BLAY
NTRD	CPD	06/17/14	96170	CANCARA ASSET SEC LLC CP	0.1200	07/18/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAY
NTRD	CPD	06/17/14	96171	ABBEY NATIONAL NA LLC CP	0.1200	07/18/14	50,000,000.00	49,994,833.33	0.00	CITI	MFR
NTRD	CPD	06/17/14	96172	ABBEY NATIONAL NA LLC CP	0.1300	07/21/14	50,000,000.00	49,993,861.11	0.00	CITI	MFR
NTRD	CPD	06/18/14	96176	CANCARA ASSET SEC LLC CP	0.1200	07/18/14	50,000,000.00	49,995,000.00	0.00	CITI	JPM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	06/18/14	96177	BARTON CAPITAL LLC CP	0.1200	07/17/14	50,000,000.00	49,995,166.67	0.00	CITI	BLAY
NTRD	CPD	06/18/14	96178	REGENCY MARKETS NO. 1 LLC CP	0.1400	07/16/14	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	06/18/14	96179	ATLANTIC ASSET SEC LLC CP	0.1700	08/18/14	15,000,000.00	14,995,679.17	0.00	CITI	MS
NTRD	CPD	06/18/14	96180	ABBEY NATIONAL NA LLC CP	0.1400	08/05/14	30,000,000.00	29,994,400.00	0.00	CITI	MFR
NTRD	CPD	06/18/14	96181	ATLANTIC ASSET SEC LLC CP	0.1400	07/15/14	25,000,000.00	24,997,375.00	0.00	CITI	MS
NTRD	CPD	06/19/14	96184	BARTON CAPITAL LLC CP	0.1200	07/18/14	30,000,000.00	29,997,100.00	0.00	CITI	BLAY
NTRD	CPD	06/19/14	96185	CANCARA ASSET SEC LLC CP	0.1200	07/21/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	06/19/14	96187	AUTOBAHN FUNDING CO LLC CP	0.1200	07/21/14	25,000,000.00	24,997,333.33	0.00	CITI	BLAY
NTRD	CPD	06/19/14	96188	ABBEY NATIONAL NA LLC CP	0.1200	07/24/14	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	06/20/14	96190	BARTON CAPITAL LLC CP	0.1200	07/21/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	06/20/14	96191	CANCARA ASSET SEC LLC CP	0.1200	07/22/14	25,000,000.00	24,997,333.33	0.00	CITI	BLAY
NTRD	CPD	06/20/14	96192	REGENCY MARKETS NO. 1 LLC CP	0.1400	07/21/14	28,094,000.00	28,090,613.11	0.00	CITI	MS
NTRD	CPD	06/20/14	96193	AUTOBAHN FUNDING CO LLC CP	0.1200	07/22/14	25,000,000.00	24,997,333.33	0.00	CITI	MS
NTRD	CPD	06/20/14	96194	ABBEY NATIONAL NA LLC CP	0.1200	07/25/14	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	06/20/14	96195	AUTOBAHN FUNDING CO LLC CP	0.1300	07/21/14	35,000,000.00	34,996,081.94	0.00	CITI	BLAY
NTRD	CPD	06/20/14	96196	AUTOBAHN FUNDING CO LLC CP	0.1200	07/25/14	30,000,000.00	29,996,500.00	0.00	CITI	BLAY
NTRD	CPD	06/20/14	96197	ATLANTIC ASSET SEC LLC CP	0.1300	07/25/14	23,000,000.00	22,997,093.06	0.00	CITI	MS
NTRD	CPD	06/23/14	96200	CREDIT AGRICOLE NA INC CP	0.1200	08/01/14	20,000,000.00	19,997,400.00	0.00	CITI	MS
NTRD	CPD	06/23/14	96201	ATLANTIC ASSET SEC LLC CP	0.1300	07/21/14	25,000,000.00	24,997,472.22	0.00	CITI	MS
NTRD	CPD	06/23/14	96202	CANCARA ASSET SEC LLC CP	0.1200	07/24/14	30,000,000.00	29,996,900.00	0.00	CITI	BLAY
NTRD	CPD	06/23/14	96203	ABBEY NATIONAL NA LLC CP	0.1200	07/22/14	50,000,000.00	49,995,166.67	0.00	CITI	MFR
NTRD	CPD	06/23/14	96204	ABBEY NATIONAL NA LLC CP	0.1200	07/23/14	25,000,000.00	24,997,500.00	0.00	CITI	MFR
NTRD	CPD	06/23/14	96205	CANCARA ASSET SEC LLC CP	0.1200	07/24/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAY
NTRD	CPD	06/24/14	96207	AUTOBAHN FUNDING CO LLC CP	0.1200	07/24/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	06/24/14	96208	AUTOBAHN FUNDING CO LLC CP	0.1200	07/24/14	25,000,000.00	24,997,500.00	0.00	CITI	BLAY
NTRD	CPD	06/24/14	96209	CANCARA ASSET SEC LLC CP	0.1200	07/24/14	30,000,000.00	29,997,000.00	0.00	CITI	MS
NTRD	CPD	06/24/14	96210	ATLANTIC ASSET SEC LLC CP	0.1300	07/22/14	50,000,000.00	49,994,944.44	0.00	CITI	MS
NTRD	CPD	06/24/14	96212	AUTOBAHN FUNDING CO LLC CP	0.1300	07/23/14	10,176,000.00	10,174,934.35	0.00	CITI	KEYBANC
NTRD	CPD	06/24/14	96221	SHEFFIELD RECEIVABLES CORP CP	0.1200	07/25/14	25,000,000.00	24,997,416.67	0.00	CITI	LOOP
NTRD	CPD	06/24/14	96222	SHEFFIELD RECEIVABLES CORP CP	0.1200	07/25/14	30,000,000.00	29,996,900.00	0.00	CITI	LOOP
NTRD	CPD	06/24/14	96223	ALPINE SECURITIZATION CORP CP	0.1400	07/25/14	50,000,000.00	49,993,972.22	0.00	CITI	BLAY
NTRD	CPD	06/24/14	96224	ALPINE SECURITIZATION CORP CP	0.1400	07/24/14	25,000,000.00	24,997,083.33	0.00	CITI	BLAY
NTRD	CPD	06/24/14	96225	BARTON CAPITAL LLC CP	0.1350	08/06/14	3,680,000.00	3,679,406.60	0.00	CITI	KEYBANC
NTRD	CPD	06/24/14	96226	DEUTSCHE BANK FINANCIAL LLC CP	0.2200	09/22/14	25,000,000.00	24,986,250.00	0.00	CITI	BLAY
NTRD	CPD	06/24/14	96227	SALISBURY REC CO LLC CP	0.1400	08/13/14	29,700,000.00	29,694,225.00	0.00	CITI	BLAY

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	06/24/14	96214	ABBEY NATIONAL NA LLC CP	0.1200	07/30/14	50,000,000.00	49,994,000.00	0.00	CITI	MFR
NTRD	CPD	06/24/14	96215	ABBEY NATIONAL NA LLC CP	0.1200	07/23/14	50,000,000.00	49,995,166.67	0.00	CITI	MFR
NTRD	CPD	06/24/14	96219	SALISBURY REC CO LLC CP	0.1800	09/19/14	10,000,000.00	9,995,650.00	0.00	CITI	MS
NTRD	CPD	06/25/14	96231	AUTOBAHN FUNDING CO LLC CP	0.1200	07/29/14	20,000,000.00	19,997,733.33	0.00	CITI	BLAY
NTRD	CPD	06/25/14	96232	BARTON CAPITAL LLC CP	0.1400	08/25/14	50,000,000.00	49,988,138.89	0.00	CITI	MFR
NTRD	CPD	06/25/14	96233	CIESCO LLC CP	0.1300	08/14/14	50,000,000.00	49,990,972.22	0.00	CITI	KEYBANC
NTRD	CPD	06/25/14	96234	CANCARA ASSET SEC LLC CP	0.1200	07/28/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	06/25/14	96235	REGENCY MARKETS NO. 1 LLC CP	0.1300	07/25/14	50,000,000.00	49,994,583.33	0.00	CITI	LOOP
NTRD	CPD	06/25/14	96236	ABBEY NATIONAL NA LLC CP	0.1200	07/24/14	50,000,000.00	49,995,166.67	0.00	CITI	MFR
NTRD	CPD	06/26/14	96241	CANCARA ASSET SEC LLC CP	0.1200	07/28/14	50,000,000.00	49,994,666.67	0.00	CITI	BLAY
NTRD	CPD	06/26/14	96242	CANCARA ASSET SEC LLC CP	0.1200	07/28/14	3,000,000.00	2,999,680.00	0.00	CITI	BLAY
NTRD	CPD	06/26/14	96243	ALPINE SECURITIZATION CORP CP	0.1400	07/30/14	30,000,000.00	29,996,033.33	0.00	CITI	BLAY
NTRD	CPD	06/26/14	96244	CRC FUNDING LLC CP	0.1300	08/11/14	50,000,000.00	49,991,694.44	0.00	CITI	BLAY
NTRD	CPD	06/26/14	96245	ABBEY NATIONAL NA LLC CP	0.1200	07/28/14	50,000,000.00	49,994,666.67	0.00	CITI	MFR
NTRD	CPD	06/27/14	96249	ALPINE SECURITIZATION CORP CP	0.1400	07/31/14	50,000,000.00	49,993,388.89	0.00	CITI	CRSU
NTRD	CPD	06/27/14	96250	ING U.S. FUNDING LLC CP	0.1400	08/01/14	50,000,000.00	49,993,194.44	0.00	CITI	BLAY
NTRD	CPD	06/27/14	96251	ING U.S. FUNDING LLC CP	0.1400	08/01/14	50,000,000.00	49,993,194.44	0.00	CITI	BLAY
NTRD	CPD	06/27/14	96259	ATLANTIC ASSET SEC LLC CP	0.1400	08/06/14	50,000,000.00	49,992,222.22	0.00	CITI	BLAY
NTRD	CPD	06/27/14	96260	ABBEY NATIONAL NA LLC CP	0.1200	07/30/14	50,000,000.00	49,994,500.00	0.00	CITI	MFR
NTRD	CPD	06/27/14	96253	AUTOBAHN FUNDING CO LLC CP	0.1200	08/01/14	50,000,000.00	49,994,166.67	0.00	CITI	LOOP
NTRD	CPD	06/27/14	96254	AUTOBAHN FUNDING CO LLC CP	0.1200	07/29/14	20,000,000.00	19,997,866.67	0.00	CITI	MS
NTRD	CPD	06/27/14	96255	ATLANTIC ASSET SEC LLC CP	0.1300	07/29/14	50,000,000.00	49,994,222.22	0.00	CITI	MS
NTRD	CPD	06/27/14	96256	AUTOBAHN FUNDING CO LLC CP	0.1200	07/30/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	06/27/14	96257	AUTOBAHN FUNDING CO LLC CP	0.1200	07/31/14	30,000,000.00	29,996,600.00	0.00	CITI	BLAY
NTRD	CPD	06/27/14	96262	ABBEY NATIONAL NA LLC CP	0.1200	08/01/14	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	06/30/14	96265	ABBEY NATIONAL NA LLC CP	0.1200	07/30/14	50,000,000.00	49,995,000.00	0.00	CITI	MFR
NTRD	CPD	06/30/14	96266	ATLANTIC ASSET SEC LLC CP	0.1300	08/01/14	24,267,000.00	24,264,195.81	0.00	CITI	MS
	CPD Total						4,576,103,000.00	4,575,521,972.63	0.00		
NTRD	NCD1	06/25/14	96238	UNION BANK OF CALIFORNIA NA CD	0.1300	09/05/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	06/27/14	96263	UNION BANK OF CALIFORNIA NA CD	0.1200	08/28/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						100,000,000.00	100,000,000.00	0.00		
NTRD	YANK1	06/04/14	96107	TORONTO DOMINION NY CD	0.1100	07/07/14	50,000,000.00	50,000,229.14	0.00	CITI	MFR
NTRD	YANK1	06/12/14	96151	BNP PARIBAS SF CD	0.1300	07/18/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	06/13/14	96157	BNP PARIBAS SF CD	0.1300	07/14/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/17/14	96173	BNP PARIBAS SF CD	0.1300	08/01/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/17/14	96174	BANK OF MONTREAL CHICAGO CD	0.1500	08/15/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	06/19/14	96186	BNP PARIBAS SF CD	0.1300	07/25/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/20/14	96198	CREDIT AGRICOLE CIB NY CD	0.2300	09/19/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	06/24/14	96213	BNP PARIBAS SF CD	0.1400	08/01/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/24/14	96211	CREDIT SUISSE NY CD	0.2200	09/25/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	06/24/14	96220	TORONTO DOMINION BANK NY CD	0.1600	08/13/14	50,000,000.00	50,002,775.72	9,555.56	CITI	TULL
NTRD	YANK1	06/24/14	96216	LLOYDS TSB BANK PLC NY CD	0.1500	09/25/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	06/24/14	96217	CREDIT AGRICOLE CIB NY CD	0.1400	08/29/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	06/24/14	96218	CREDIT AGRICOLE CIB NY CD	0.1500	09/02/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	06/24/14	96228	DNB BANK ASA NY CD	0.1500	09/25/14	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	06/24/14	96229	DEUTSCHE BANK AG NY CD	0.2300	09/26/14	50,000,000.00	50,001,304.81	0.00	CITI	MFR
NTRD	YANK1	06/25/14	96237	SVENSKA HANDELSBANKEN NY CD	0.1550	09/23/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	06/26/14	96246	BANK OF NOVA SCOTIA HOUSTON CD	0.1400	09/29/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	06/26/14	96247	LLOYDS TSB BANK PLC NY CD	0.1500	09/30/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	06/27/14	96252	UBS AG STAMFORD CT CD	0.1800	09/26/14	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	06/27/14	96261	TORONTO DOMINION BANK NY CD	0.1050	08/01/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	06/27/14	96258	CREDIT SUISSE NY CD	0.1500	07/31/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	06/30/14	96267	SVENSKA HANDELSBANKEN NY CD	0.1550	09/30/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	06/30/14	96268	CREDIT SUISSE NY CD	0.2200	09/30/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
	YANK1 Total						1,150,000,000.00	1,150,004,309.67	9,555.56		
NTRD Total							5,833,103,000.00	5,832,526,282.30	9,555.56		
				PSI Total			**5,833,103,000.00**	**5,832,526,282.30**	**9,555.56**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FFCB	06/19/14	96183	FFCB (CALLABLE)	3.2400	11/13/23	1,200,000.00	1,200,000.00	3,888.00	CITI	MS
	FFCB Total						1,200,000.00	1,200,000.00	3,888.00		
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							1,200,000.00	1,200,000.00	3,888.00		
SANIT	MCSA	06/18/14	96046	FHLB (CALLABLE)	1.4500	06/18/19	39,000,000.00	39,000,000.00	0.00	CITI	CF
SANIT	MCSA	06/18/14	96047	FHLMC (CALLABLE)	1.4000	06/18/19	48,900,000.00	48,900,000.00	0.00	CITI	CF
	MCSA Total						87,900,000.00	87,900,000.00	0.00		
SANIT - SANITATION DISTRICT Total							87,900,000.00	87,900,000.00	0.00		
				SPI Total			**89,100,000.00**	**89,100,000.00**	**3,888.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/26/14	NTRD	88203	LACCAL BANS	Sell	100.0000	7,000,000.00	7,000,000.00	109,958.33	7,109,958.33	0.00
06/26/14	NTRD	89778	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	157,083.33	10,157,083.33	0.00
06/26/14	NTRD	91813	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	157,083.33	10,157,083.33	0.00
06/26/14	NTRD	93392	LACCAL BANS	Sell	100.0000	5,000,000.00	5,000,000.00	14,161.67	5,014,161.67	0.00
06/26/14	NTRD	94260	LACCAL BANS	Sell	100.0000	7,000,000.00	7,000,000.00	19,826.33	7,019,826.33	0.00
06/26/14	NTRD	95430	LACCAL BANS	Sell	100.0000	10,000,000.00	10,000,000.00	17,600.00	10,017,600.00	0.00
			LACCAL BANS Total			49,000,000.00	49,000,000.00	475,712.99	49,475,712.99	0.00
06/27/14	NTRD	95022	FFCB 1.74 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	57,760.19
06/27/14	NTRD	95023	FFCB 1.74 (CALLABLE)	Call	100.0000	29,040,000.00	29,040,000.00	0.00	29,040,000.00	33,547.12
			FFCB Total			79,040,000.00	79,040,000.00	0.00	79,040,000.00	91,307.31
06/13/14	NTRD	95821	FHLB 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	41,666.67	25,041,666.67	0.00
			FHLB Total			25,000,000.00	25,000,000.00	41,666.67	25,041,666.67	0.00
06/04/14	NTRD	94526	FHLMC 1.875 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/05/14	NTRD	94516	FHLMC 1.85 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/05/14	NTRD	94517	FHLMC 1.85 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/27/14	NTRD	94992	FHLMC 1.98 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			FHLMC Total			125,000,000.00	125,000,000.00	0.00	125,000,000.00	0.00
06/19/14	NTRD	94742	FNMA 1.80 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FNMA Total			25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
	NTRD Total					303,040,000.00	303,040,000.00	517,379.66	303,557,379.66	91,307.31
			PSI Total			**303,040,000.00**	**303,040,000.00**	**517,379.66**	**303,557,379.66**	**91,307.31**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: June 1, 2014 to June 30, 2014
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/25/14	SANIT	96046	FHLB 1.45 (CALLABLE)	Sell	100.0000	39,000,000.00	39,000,000.00	10,995.83	39,010,995.83	0.00
06/25/14	SANIT	96047	FHLMC 1.40 (CALLABLE)	Sell	100.0000	47,843,000.00	47,843,000.00	13,023.93	47,856,023.93	0.00
			MCSA Total			86,843,000.00	86,843,000.00	24,019.76	86,867,019.76	0.00
	SANIT - SANITATION DISTRICT Total					86,843,000.00	86,843,000.00	24,019.76	86,867,019.76	0.00
			SPI Total			**86,843,000.00**	**86,843,000.00**	**24,019.76**	**86,867,019.76**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2014
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,996,583,582.22	2,996,382,591.50	(200,990.72)	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	5,790,407,832.64	5,790,367,548.82	(40,283.82)	0.00	0.00	0.00
Governments	947,320,420.82	947,635,105.00	314,684.18	85,404.14	95,810.98	10,406.84
Agencies	11,151,284,116.04	11,058,737,077.54	(92,547,038.50)	77,851,484.58	76,340,976.44	(1,510,508.14)
Municipals	7,000,000.00	7,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	185,057,222.43	185,055,955.00	(1,267.43)	1,509,571.44	1,519,483.50	9,912.06
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	49,184,271.96	49,184,271.96	0.00
TOTAL	$21,077,653,174.15	$20,985,178,277.86	($92,474,896.29)	$133,440,732.12	$131,950,542.88	($1,490,189.24)

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, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.03% of the PSI Portfolio.

Los Angeles County Treasurer

Market Pricing Exceptions

As of June 30, 2014

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC	99.950000
91282	WESTPAC BANKING CORP NY	99.950000
91255	BANK OF NOVA SCOTIA HOU	99.950000
93072	WESTPAC BANKING CORP NY	99.950000
95815	WESTPAC BANKING CORP NY	99.950000
95818	FHLB 6.00 (CALLABLE)	99.116000
95837	FHLB 6.00 (CALLABLE)	99.116000
96268	CREDIT SUISSE NY CD	99.994892
96267	SVENSKA HANDELSBANKEN NY CD	99.978291

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	0.55100	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
		BAN Total					7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY CD FRN	0.88410	09/28/15	50,000,000.00	50,061,777.17	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.20740	03/05/15	25,000,000.00	25,000,000.00	24,995,275.00
		CNFL Total					75,000,000.00	75,061,777.17	74,970,275.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.03410	12/29/14	35,000,000.00	35,000,000.00	35,030,205.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,110,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,699,225.00
		CNFRQ Total					85,000,000.00	85,000,000.00	84,839,430.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,995,445.26	25,246,250.00
		CNFX Total					25,000,000.00	24,995,445.26	25,246,250.00
PSI	NTRD	CPD	95738	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/11/14	25,000,000.00	24,998,888.89	24,999,082.50
PSI	NTRD	CPD	95768	ING U.S. FUNDING LLC CP	0.18000	07/02/14	50,000,000.00	49,999,750.00	49,999,720.00
PSI	NTRD	CPD	95929	CANCARA ASSET SEC LLC CP	0.14000	07/01/14	40,000,000.00	40,000,000.00	39,999,856.00
PSI	NTRD	CPD	95938	CRC FUNDING LLC CP	0.15000	08/01/14	16,500,000.00	16,497,868.75	16,497,638.85
PSI	NTRD	CPD	95945	AUTOBAHN FUNDING CO LLC CP	0.14000	07/02/14	27,000,000.00	26,999,895.00	26,999,805.60
PSI	NTRD	CPD	95978	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/10/14	25,000,000.00	24,999,062.50	24,999,180.00
PSI	NTRD	CPD	95985	MONTE BLANC CAPITAL CORP CP	0.18000	07/11/14	4,572,000.00	4,571,771.40	4,571,804.32
PSI	NTRD	CPD	95990	SALISBURY REC CO LLC CP	0.15000	07/08/14	15,000,000.00	14,999,562.50	14,999,556.00
PSI	NTRD	CPD	95994	SHEFFIELD RECEIVABLES CORP CP	0.13000	07/14/14	25,000,000.00	24,998,826.39	24,998,755.00
PSI	NTRD	CPD	95997	SHEFFIELD RECEIVABLES CORP CP	0.13000	07/07/14	25,000,000.00	24,999,458.33	24,999,465.00
PSI	NTRD	CPD	96021	SALISBURY REC CO LLC CP	0.14000	07/16/14	25,000,000.00	24,998,541.67	24,998,332.50
PSI	NTRD	CPD	96026	BARTON CAPITAL LLC CP	0.15000	07/15/14	25,000,000.00	24,998,541.67	24,999,062.50
PSI	NTRD	CPD	96035	BARTON CAPITAL LLC CP	0.15000	07/15/14	25,016,000.00	25,014,540.73	25,015,061.90
PSI	NTRD	CPD	96037	BARTON CAPITAL LLC CP	0.15000	07/14/14	15,000,000.00	14,999,187.50	14,999,475.00
PSI	NTRD	CPD	96041	SHEFFIELD RECEIVABLES CORP CP	0.18000	08/11/14	15,000,000.00	14,996,925.00	14,997,409.50
PSI	NTRD	CPD	96043	BARTON CAPITAL LLC CP	0.15000	07/16/14	25,000,000.00	24,998,437.50	24,999,000.00
PSI	NTRD	CPD	96048	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/28/14	25,000,000.00	24,996,250.00	24,996,820.00
PSI	NTRD	CPD	96053	CANCARA ASSET SEC LLC CP	0.13000	07/02/14	40,000,000.00	39,999,855.56	39,999,712.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96054	BARTON CAPITAL LLC CP	0.15000	07/14/14	15,400,000.00	15,399,165.83	15,399,461.00
PSI	NTRD	CPD	96056	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/30/14	50,000,000.00	49,991,944.44	49,992,915.00
PSI	NTRD	CPD	96057	ALPINE SECURITIZATION CORP CP	0.14000	07/03/14	50,000,000.00	49,999,611.11	49,999,540.00
PSI	NTRD	CPD	96058	ATLANTIC ASSET SEC LLC CP	0.13000	07/11/14	50,000,000.00	49,998,194.44	49,998,165.00
PSI	NTRD	CPD	96059	ALPINE SECURITIZATION CORP CP	0.14000	07/01/14	50,000,000.00	50,000,000.00	49,999,845.00
PSI	NTRD	CPD	96061	ALPINE SECURITIZATION CORP CP	0.14000	07/02/14	25,000,000.00	24,999,902.78	24,999,847.50
PSI	NTRD	CPD	96062	BARTON CAPITAL LLC CP	0.15000	07/16/14	25,015,000.00	25,013,436.56	25,013,999.40
PSI	NTRD	CPD	96063	SHEFFIELD RECEIVABLES CORP CP	0.17000	08/06/14	13,000,000.00	12,997,790.00	12,998,063.00
PSI	NTRD	CPD	96065	AUTOBAHN FUNDING CO LLC CP	0.12000	07/01/14	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	96066	AUTOBAHN FUNDING CO LLC CP	0.12000	07/01/14	5,000,000.00	5,000,000.00	4,999,982.00
PSI	NTRD	CPD	96067	ATLANTIC ASSET SEC LLC CP	0.12000	07/02/14	50,000,000.00	49,999,833.33	49,999,695.00
PSI	NTRD	CPD	96068	AUTOBAHN FUNDING CO LLC CP	0.12000	07/01/14	15,000,000.00	15,000,000.00	14,999,946.00
PSI	NTRD	CPD	96069	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/29/14	50,000,000.00	49,992,222.22	49,993,280.00
PSI	NTRD	CPD	96072	AUTOBAHN FUNDING CO LLC CP	0.13000	07/11/14	15,000,000.00	14,999,458.33	14,999,358.00
PSI	NTRD	CPD	96073	BARTON CAPITAL LLC CP	0.15000	07/25/14	10,000,000.00	9,999,000.00	9,999,375.00
PSI	NTRD	CPD	96074	SALISBURY REC CO LLC CP	0.12000	07/09/14	50,000,000.00	49,998,666.67	49,998,315.00
PSI	NTRD	CPD	96075	SALISBURY REC CO LLC CP	0.12000	07/09/14	25,000,000.00	24,999,333.33	24,999,157.50
PSI	NTRD	CPD	96076	ALPINE SECURITIZATION CORP CP	0.15000	07/07/14	50,000,000.00	49,998,750.00	49,996,750.00
PSI	NTRD	CPD	96080	CANCARA ASSET SEC LLC CP	0.12000	07/08/14	50,000,000.00	49,998,833.33	49,998,520.00
PSI	NTRD	CPD	96081	ALPINE SECURITIZATION CORP CP	0.14000	07/08/14	40,000,000.00	39,998,911.11	39,996,796.00
PSI	NTRD	CPD	96082	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/30/14	25,000,000.00	24,995,972.22	24,996,457.50
PSI	NTRD	CPD	96083	AUTOBAHN FUNDING CO LLC CP	0.12000	07/08/14	25,000,000.00	24,999,416.67	24,999,260.00
PSI	NTRD	CPD	96084	AUTOBAHN FUNDING CO LLC CP	0.12000	07/02/14	25,000,000.00	24,999,916.67	24,999,820.00
PSI	NTRD	CPD	96085	SALISBURY REC CO LLC CP	0.12000	07/02/14	50,000,000.00	49,999,833.33	49,999,640.00
PSI	NTRD	CPD	96086	SALISBURY REC CO LLC CP	0.12000	07/02/14	3,195,000.00	3,194,989.35	3,194,977.00
PSI	NTRD	CPD	96089	CANCARA ASSET SEC LLC CP	0.12000	07/07/14	40,000,000.00	39,999,200.00	39,998,988.00
PSI	NTRD	CPD	96090	ALPINE SECURITIZATION CORP CP	0.14000	07/08/14	50,000,000.00	49,998,638.89	49,995,995.00
PSI	NTRD	CPD	96091	ALPINE SECURITIZATION CORP CP	0.14000	07/07/14	50,000,000.00	49,998,833.33	49,996,750.00
PSI	NTRD	CPD	96092	BARTON CAPITAL LLC CP	0.15000	07/28/14	31,750,000.00	31,746,428.13	31,747,777.50
PSI	NTRD	CPD	96093	AUTOBAHN FUNDING CO LLC CP	0.12000	07/03/14	50,000,000.00	49,999,666.67	49,999,460.00
PSI	NTRD	CPD	96094	ABBEY NATIONAL NA LLC CP	0.11000	07/03/14	50,000,000.00	49,999,694.44	49,999,625.00
PSI	NTRD	CPD	96096	ALPINE SECURITIZATION CORP CP	0.14000	07/09/14	30,000,000.00	29,999,066.67	29,999,139.00
PSI	NTRD	CPD	96098	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	08/01/14	50,000,000.00	49,991,388.89	49,992,310.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96099	CANCARA ASSET SEC LLC CP	0.12000	07/08/14	50,000,000.00	49,998,833.33	49,998,520.00
PSI	NTRD	CPD	96101	ATLANTIC ASSET SEC LLC CP	0.13000	07/07/14	40,000,000.00	39,999,133.33	39,999,144.00
PSI	NTRD	CPD	96102	AUTOBAHN FUNDING CO LLC CP	0.12000	07/08/14	25,000,000.00	24,999,416.67	24,999,260.00
PSI	NTRD	CPD	96103	ALPINE SECURITIZATION CORP CP	0.14000	07/10/14	50,000,000.00	49,998,250.00	49,998,360.00
PSI	NTRD	CPD	96104	BARTON CAPITAL LLC CP	0.15000	08/05/14	15,000,000.00	14,997,812.50	14,998,470.00
PSI	NTRD	CPD	96105	AUTOBAHN FUNDING CO LLC CP	0.12000	07/08/14	25,000,000.00	24,999,416.67	24,999,260.00
PSI	NTRD	CPD	96110	AUTOBAHN FUNDING CO LLC CP	0.12000	07/10/14	40,000,000.00	39,998,800.00	39,998,468.00
PSI	NTRD	CPD	96111	ALPINE SECURITIZATION CORP CP	0.14000	07/11/14	40,000,000.00	39,998,444.44	39,998,532.00
PSI	NTRD	CPD	96112	ALPINE SECURITIZATION CORP CP	0.14000	07/09/14	50,000,000.00	49,998,444.44	49,998,565.00
PSI	NTRD	CPD	96115	AUTOBAHN FUNDING CO LLC CP	0.12000	07/07/14	50,000,000.00	49,999,000.00	49,998,735.00
PSI	NTRD	CPD	96116	AUTOBAHN FUNDING CO LLC CP	0.12000	07/07/14	7,000,000.00	6,999,860.00	6,999,822.90
PSI	NTRD	CPD	96117	ATLANTIC ASSET SEC LLC CP	0.13000	07/07/14	50,000,000.00	49,998,916.67	49,998,930.00
PSI	NTRD	CPD	96118	SALISBURY REC CO LLC CP	0.15000	08/05/14	25,000,000.00	24,996,354.17	24,995,900.00
PSI	NTRD	CPD	96119	CANCARA ASSET SEC LLC CP	0.12000	07/16/14	50,000,000.00	49,997,500.00	49,996,665.00
PSI	NTRD	CPD	96120	ATLANTIC ASSET SEC LLC CP	0.13000	07/09/14	50,000,000.00	49,998,555.56	49,998,565.00
PSI	NTRD	CPD	96121	ALPINE SECURITIZATION CORP CP	0.14000	07/08/14	25,000,000.00	24,999,319.44	24,997,997.50
PSI	NTRD	CPD	96122	ATLANTIC ASSET SEC LLC CP	0.14000	07/17/14	50,000,000.00	49,996,888.89	49,996,930.00
PSI	NTRD	CPD	96124	ALPINE SECURITIZATION CORP CP	0.13000	07/11/14	50,000,000.00	49,998,194.44	49,998,165.00
PSI	NTRD	CPD	96125	ATLANTIC ASSET SEC LLC CP	0.12000	07/10/14	25,000,000.00	24,999,250.00	24,999,180.00
PSI	NTRD	CPD	96126	SALISBURY REC CO LLC CP	0.15000	08/13/14	15,000,000.00	14,997,312.50	14,996,901.00
PSI	NTRD	CPD	96127	BARTON CAPITAL LLC CP	0.12000	07/09/14	40,000,000.00	39,998,933.33	39,999,100.00
PSI	NTRD	CPD	96128	ATLANTIC ASSET SEC LLC CP	0.12000	07/09/14	12,598,000.00	12,597,664.05	12,597,638.44
PSI	NTRD	CPD	96129	ATLANTIC ASSET SEC LLC CP	0.13000	07/17/14	13,000,000.00	12,999,248.89	12,999,201.80
PSI	NTRD	CPD	96131	AUTOBAHN FUNDING CO LLC CP	0.12000	07/11/14	25,000,000.00	24,999,166.67	24,998,930.00
PSI	NTRD	CPD	96132	ATLANTIC ASSET SEC LLC CP	0.12000	07/10/14	25,000,000.00	24,999,250.00	24,999,180.00
PSI	NTRD	CPD	96133	ATLANTIC ASSET SEC LLC CP	0.12000	07/21/14	35,000,000.00	34,997,666.67	34,997,347.00
PSI	NTRD	CPD	96134	ABBEY NATIONAL NA LLC CP	0.12000	07/22/14	25,000,000.00	24,998,250.00	24,998,270.00
PSI	NTRD	CPD	96135	ING U.S. FUNDING LLC CP	0.13000	07/25/14	7,000,000.00	6,999,393.33	6,999,397.30
PSI	NTRD	CPD	96136	ALPINE SECURITIZATION CORP CP	0.14000	07/18/14	15,000,000.00	14,999,008.33	14,999,025.00
PSI	NTRD	CPD	96137	BARTON CAPITAL LLC CP	0.12000	07/15/14	30,000,000.00	29,998,600.00	29,998,875.00
PSI	NTRD	CPD	96139	BARTON CAPITAL LLC CP	0.12000	07/10/14	30,000,000.00	29,999,100.00	29,999,250.00
PSI	NTRD	CPD	96140	CANCARA ASSET SEC LLC CP	0.12000	07/15/14	25,000,000.00	24,998,833.33	24,998,437.50
PSI	NTRD	CPD	96141	ATLANTIC ASSET SEC LLC CP	0.13000	07/17/14	37,000,000.00	36,997,862.22	36,997,728.20

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96142	SALISBURY REC CO LLC CP	0.16000	08/13/14	20,828,000.00	20,824,019.54	20,823,696.94
PSI	NTRD	CPD	96143	ATLANTIC ASSET SEC LLC CP	0.13000	07/14/14	50,000,000.00	49,997,652.78	49,997,510.00
PSI	NTRD	CPD	96144	SALISBURY REC CO LLC CP	0.12000	07/16/14	25,000,000.00	24,998,750.00	24,998,332.50
PSI	NTRD	CPD	96145	ABBEY NATIONAL NA LLC CP	0.12000	07/24/14	25,000,000.00	24,998,083.34	24,998,005.00
PSI	NTRD	CPD	96147	ALPINE SECURITIZATION CORP CP	0.18000	08/04/14	25,000,000.00	24,995,750.00	24,996,525.00
PSI	NTRD	CPD	96148	ATLANTIC ASSET SEC LLC CP	0.13000	07/11/14	35,000,000.00	34,998,736.11	34,998,715.50
PSI	NTRD	CPD	96149	ATLANTIC ASSET SEC LLC CP	0.12000	07/14/14	40,000,000.00	39,998,266.67	39,998,008.00
PSI	NTRD	CPD	96150	CANCARA ASSET SEC LLC CP	0.12000	07/15/14	25,000,000.00	24,998,833.33	24,998,437.50
PSI	NTRD	CPD	96153	AUTOBAHN FUNDING CO LLC CP	0.12000	07/15/14	30,000,000.00	29,998,600.00	29,998,125.00
PSI	NTRD	CPD	96154	BARTON CAPITAL LLC CP	0.12000	07/10/14	50,000,000.00	49,998,500.00	49,998,750.00
PSI	NTRD	CPD	96155	BARTON CAPITAL LLC CP	0.12000	07/18/14	50,000,000.00	49,997,166.67	49,997,750.00
PSI	NTRD	CPD	96156	BARTON CAPITAL LLC CP	0.12000	07/18/14	5,010,000.00	5,009,716.10	5,009,774.55
PSI	NTRD	CPD	96158	ALPINE SECURITIZATION CORP CP	0.14000	07/22/14	50,000,000.00	49,995,916.67	49,995,995.00
PSI	NTRD	CPD	96161	BARTON CAPITAL LLC CP	0.12000	07/16/14	50,000,000.00	49,997,500.00	49,998,000.00
PSI	NTRD	CPD	96162	BARTON CAPITAL LLC CP	0.12000	07/16/14	5,000,000.00	4,999,750.00	4,999,800.00
PSI	NTRD	CPD	96163	ATLANTIC ASSET SEC LLC CP	0.12000	07/15/14	50,000,000.00	49,997,666.67	49,997,290.00
PSI	NTRD	CPD	96164	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/14/14	50,000,000.00	49,997,472.22	49,997,120.00
PSI	NTRD	CPD	96165	AUTOBAHN FUNDING CO LLC CP	0.11000	07/11/14	30,000,000.00	29,999,083.33	29,998,716.00
PSI	NTRD	CPD	96166	ABBEY NATIONAL NA LLC CP	0.11000	07/10/14	50,000,000.00	49,998,625.00	49,998,695.00
PSI	NTRD	CPD	96168	ATLANTIC ASSET SEC LLC CP	0.11000	07/11/14	50,000,000.00	49,998,472.22	49,998,165.00
PSI	NTRD	CPD	96169	BARTON CAPITAL LLC CP	0.12000	07/17/14	25,000,000.00	24,998,666.67	24,998,937.50
PSI	NTRD	CPD	96170	CANCARA ASSET SEC LLC CP	0.12000	07/18/14	25,000,000.00	24,998,583.34	24,998,125.00
PSI	NTRD	CPD	96171	ABBEY NATIONAL NA LLC CP	0.12000	07/18/14	50,000,000.00	49,997,166.66	49,997,375.00
PSI	NTRD	CPD	96172	ABBEY NATIONAL NA LLC CP	0.13000	07/21/14	50,000,000.00	49,996,388.89	49,996,790.00
PSI	NTRD	CPD	96176	CANCARA ASSET SEC LLC CP	0.12000	07/18/14	50,000,000.00	49,997,166.67	49,996,250.00
PSI	NTRD	CPD	96177	BARTON CAPITAL LLC CP	0.12000	07/17/14	50,000,000.00	49,997,333.34	49,997,875.00
PSI	NTRD	CPD	96178	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/16/14	50,000,000.00	49,997,083.34	49,996,665.00
PSI	NTRD	CPD	96179	ATLANTIC ASSET SEC LLC CP	0.17000	08/18/14	15,000,000.00	14,996,600.00	14,996,877.00
PSI	NTRD	CPD	96180	ABBEY NATIONAL NA LLC CP	0.14000	08/05/14	30,000,000.00	29,995,916.67	29,995,680.00
PSI	NTRD	CPD	96181	ATLANTIC ASSET SEC LLC CP	0.14000	07/15/14	25,000,000.00	24,998,638.89	24,998,645.00
PSI	NTRD	CPD	96184	BARTON CAPITAL LLC CP	0.12000	07/18/14	30,000,000.00	29,998,300.00	29,998,650.00
PSI	NTRD	CPD	96185	CANCARA ASSET SEC LLC CP	0.12000	07/21/14	50,000,000.00	49,996,666.67	49,995,625.00
PSI	NTRD	CPD	96187	AUTOBAHN FUNDING CO LLC CP	0.12000	07/21/14	25,000,000.00	24,998,333.33	24,997,812.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96188	ABBEY NATIONAL NA LLC CP	0.12000	07/24/14	50,000,000.00	49,996,166.67	49,996,010.00
PSI	NTRD	CPD	96190	BARTON CAPITAL LLC CP	0.12000	07/21/14	50,000,000.00	49,996,666.66	49,997,375.00
PSI	NTRD	CPD	96191	CANCARA ASSET SEC LLC CP	0.12000	07/22/14	25,000,000.00	24,998,250.00	24,997,692.50
PSI	NTRD	CPD	96192	REGENCY MARKETS NO. 1 LLC CP	0.14000	07/21/14	28,094,000.00	28,091,814.91	28,091,541.78
PSI	NTRD	CPD	96193	AUTOBAHN FUNDING CO LLC CP	0.12000	07/22/14	25,000,000.00	24,998,250.00	24,997,692.50
PSI	NTRD	CPD	96194	ABBEY NATIONAL NA LLC CP	0.12000	07/25/14	50,000,000.00	49,996,000.00	49,995,735.00
PSI	NTRD	CPD	96195	AUTOBAHN FUNDING CO LLC CP	0.13000	07/21/14	35,000,000.00	34,997,472.22	34,996,937.50
PSI	NTRD	CPD	96196	AUTOBAHN FUNDING CO LLC CP	0.12000	07/25/14	30,000,000.00	29,997,600.00	29,996,793.00
PSI	NTRD	CPD	96197	ATLANTIC ASSET SEC LLC CP	0.13000	07/25/14	23,000,000.00	22,998,006.67	22,997,858.70
PSI	NTRD	CPD	96200	CREDIT AGRICOLE NA INC CP	0.12000	08/01/14	20,000,000.00	19,997,933.33	19,997,636.00
PSI	NTRD	CPD	96201	ATLANTIC ASSET SEC LLC CP	0.13000	07/21/14	25,000,000.00	24,998,194.44	24,998,105.00
PSI	NTRD	CPD	96202	CANCARA ASSET SEC LLC CP	0.12000	07/24/14	30,000,000.00	29,997,700.00	29,996,940.00
PSI	NTRD	CPD	96203	ABBEY NATIONAL NA LLC CP	0.12000	07/22/14	50,000,000.00	49,996,500.00	49,996,540.00
PSI	NTRD	CPD	96204	ABBEY NATIONAL NA LLC CP	0.12000	07/23/14	25,000,000.00	24,998,166.67	24,998,140.00
PSI	NTRD	CPD	96205	CANCARA ASSET SEC LLC CP	0.12000	07/24/14	25,000,000.00	24,998,083.34	24,997,450.00
PSI	NTRD	CPD	96207	AUTOBAHN FUNDING CO LLC CP	0.12000	07/24/14	50,000,000.00	49,996,166.67	49,994,900.00
PSI	NTRD	CPD	96208	AUTOBAHN FUNDING CO LLC CP	0.12000	07/24/14	25,000,000.00	24,998,083.33	24,997,450.00
PSI	NTRD	CPD	96209	CANCARA ASSET SEC LLC CP	0.12000	07/24/14	30,000,000.00	29,997,700.00	29,996,940.00
PSI	NTRD	CPD	96210	ATLANTIC ASSET SEC LLC CP	0.13000	07/22/14	50,000,000.00	49,996,208.33	49,995,995.00
PSI	NTRD	CPD	96212	AUTOBAHN FUNDING CO LLC CP	0.13000	07/23/14	10,176,000.00	10,175,191.58	10,175,011.91
PSI	NTRD	CPD	96214	ABBEY NATIONAL NA LLC CP	0.12000	07/30/14	50,000,000.00	49,995,166.67	49,994,165.00
PSI	NTRD	CPD	96215	ABBEY NATIONAL NA LLC CP	0.12000	07/23/14	50,000,000.00	49,996,333.34	49,996,280.00
PSI	NTRD	CPD	96219	SALISBURY REC CO LLC CP	0.18000	09/19/14	10,000,000.00	9,996,000.00	9,995,635.00
PSI	NTRD	CPD	96221	SHEFFIELD RECEIVABLES CORP CP	0.12000	07/25/14	25,000,000.00	24,998,000.00	24,997,672.50
PSI	NTRD	CPD	96222	SHEFFIELD RECEIVABLES CORP CP	0.12000	07/25/14	30,000,000.00	29,997,600.00	29,997,207.00
PSI	NTRD	CPD	96223	ALPINE SECURITIZATION CORP CP	0.14000	07/25/14	50,000,000.00	49,995,333.33	49,995,345.00
PSI	NTRD	CPD	96224	ALPINE SECURITIZATION CORP CP	0.14000	07/24/14	25,000,000.00	24,997,763.89	24,997,782.50
PSI	NTRD	CPD	96225	BARTON CAPITAL LLC CP	0.13500	08/06/14	3,680,000.00	3,679,503.20	3,679,606.61
PSI	NTRD	CPD	96226	DEUTSCHE BANK FINANCIAL LLC CP	0.22000	09/22/14	25,000,000.00	24,987,319.44	24,985,650.00
PSI	NTRD	CPD	96227	SALISBURY REC CO LLC CP	0.14000	08/13/14	29,700,000.00	29,695,033.50	29,693,863.98
PSI	NTRD	CPD	96231	AUTOBAHN FUNDING CO LLC CP	0.12000	07/29/14	20,000,000.00	19,998,133.33	19,997,438.00
PSI	NTRD	CPD	96232	BARTON CAPITAL LLC CP	0.14000	08/25/14	50,000,000.00	49,989,305.56	49,990,120.00
PSI	NTRD	CPD	96233	CIESCO LLC CP	0.13000	08/14/14	50,000,000.00	49,992,055.55	49,989,375.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96234	CANCARA ASSET SEC LLC CP	0.12000	07/28/14	25,000,000.00	24,997,750.00	24,996,927.50
PSI	NTRD	CPD	96235	REGENCY MARKETS NO. 1 LLC CP	0.13000	07/25/14	50,000,000.00	49,995,666.66	49,994,655.00
PSI	NTRD	CPD	96236	ABBEY NATIONAL NA LLC CP	0.12000	07/24/14	50,000,000.00	49,996,166.67	49,996,010.00
PSI	NTRD	CPD	96241	CANCARA ASSET SEC LLC CP	0.12000	07/28/14	50,000,000.00	49,995,500.00	49,993,855.00
PSI	NTRD	CPD	96242	CANCARA ASSET SEC LLC CP	0.12000	07/28/14	3,000,000.00	2,999,730.00	2,999,631.30
PSI	NTRD	CPD	96243	ALPINE SECURITIZATION CORP CP	0.14000	07/30/14	30,000,000.00	29,996,616.66	29,996,499.00
PSI	NTRD	CPD	96244	CRC FUNDING LLC CP	0.13000	08/11/14	50,000,000.00	49,992,597.22	49,990,200.00
PSI	NTRD	CPD	96245	ABBEY NATIONAL NA LLC CP	0.12000	07/28/14	50,000,000.00	49,995,500.00	49,994,805.00
PSI	NTRD	CPD	96249	ALPINE SECURITIZATION CORP CP	0.14000	07/31/14	50,000,000.00	49,994,166.67	49,993,930.00
PSI	NTRD	CPD	96250	ING U.S. FUNDING LLC CP	0.14000	08/01/14	50,000,000.00	49,993,972.22	49,994,090.00
PSI	NTRD	CPD	96251	ING U.S. FUNDING LLC CP	0.14000	08/01/14	50,000,000.00	49,993,972.22	49,994,090.00
PSI	NTRD	CPD	96253	AUTOBAHN FUNDING CO LLC CP	0.12000	08/01/14	50,000,000.00	49,994,833.34	49,992,845.00
PSI	NTRD	CPD	96254	AUTOBAHN FUNDING CO LLC CP	0.12000	07/29/14	20,000,000.00	19,998,133.34	19,997,438.00
PSI	NTRD	CPD	96255	ATLANTIC ASSET SEC LLC CP	0.13000	07/29/14	50,000,000.00	49,994,944.44	49,994,400.00
PSI	NTRD	CPD	96256	AUTOBAHN FUNDING CO LLC CP	0.12000	07/30/14	25,000,000.00	24,997,583.33	24,996,667.50
PSI	NTRD	CPD	96257	AUTOBAHN FUNDING CO LLC CP	0.12000	07/31/14	30,000,000.00	29,997,000.00	29,995,842.00
PSI	NTRD	CPD	96259	ATLANTIC ASSET SEC LLC CP	0.14000	08/06/14	50,000,000.00	49,993,000.00	49,992,550.00
PSI	NTRD	CPD	96260	ABBEY NATIONAL NA LLC CP	0.12000	07/30/14	50,000,000.00	49,995,166.67	49,994,165.00
PSI	NTRD	CPD	96262	ABBEY NATIONAL NA LLC CP	0.12000	08/01/14	50,000,000.00	49,994,833.34	49,993,705.00
PSI	NTRD	CPD	96265	ABBEY NATIONAL NA LLC CP	0.12000	07/30/14	50,000,000.00	49,995,166.67	49,994,165.00
PSI	NTRD	CPD	96266	ATLANTIC ASSET SEC LLC CP	0.13000	08/01/14	24,267,000.00	24,264,283.44	24,263,959.34
		CPD Total					5,790,801,000.00	5,790,407,832.64	5,790,367,548.82
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,992,572.56	25,002,650.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,977,717.69	25,002,650.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,606,617.09	20,627,186.25
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,113,622.49	35,061,981.76
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,390,795.62	18,325,314.40
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,985,503.91	26,886,384.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,823.55	24,931,375.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,968,789.94	24,609,100.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,205,393.75
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,029,700.86	26,878,956.90

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,047.69	23,144,248.92
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,472,465.60
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,841,510.20
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,959,717.37	49,717,200.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,004,194.94	31,848,838.32
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,644,550.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,962,405.37	49,507,250.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,972,697.37	49,720,500.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,515,049.97	36,330,769.35
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,860,462.51	44,692,343.97
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,348,447.83
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,697,855.36	23,467,945.00
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,191,331.00	44,950,197.60
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,891,539.57	49,406,200.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,674.62	148,218.60
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,659,700.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,980,830.67	24,659,700.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,936.10	10,455,712.80
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,659,700.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,500,400.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,500,400.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,500,400.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,012,310.40
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,640,288.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,971,659.36	24,827,575.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,675,833.73
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,623,963.43	28,205,101.60
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,203,508.95
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,865,516.48
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,134,744.55	14,911,175.40
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,988,319.26	24,361,800.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,479,325.09	42,389,532.00
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,979,860.79	19,684,720.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,522,650.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,964,476.84	24,401,475.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,964,476.84	24,401,475.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,964,476.84	24,401,475.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,764,300.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,975,681.13	24,733,175.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,995,018.71	19,858,800.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,765.91	16,879,980.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,194,502.20	24,730,950.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	20,026,000.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,516,250.00
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	8,010,400.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,159,295.00
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,847,635.05	8,922,926.76
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	15,028,230.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,993,629.62	10,018,820.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,425,218.80
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,401,147.74	24,502,450.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,536,916.86	16,663,239.24
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,979,490.69	25,044,425.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,981,131.43	23,040,871.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,982,684.21	20,039,140.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,887,099.74	14,929,159.30
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,031,040.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,031,040.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,031,040.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,744,209.17	11,818,719.75
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,476,162.77	23,580,931.23
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,047,220.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,047,220.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,498,982.35	32,647,791.00
PSI	NTRD	FFCB	94422	FFCB (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,983,476.45	19,057,874.00
PSI	NTRD	FFCB	94423	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,303.40	20,060,920.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	94424	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,303.40	20,060,920.00
PSI	NTRD	FFCB	94464	FFCB (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,100,050.00
PSI	NTRD	FFCB	94486	FFCB (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,824,619.66	15,898,371.67
PSI	NTRD	FFCB	94487	FFCB (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,448,801.95	9,492,838.91
PSI	NTRD	FFCB	94515	FFCB (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	25,089,375.00
PSI	NTRD	FFCB	94675	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,600.00
PSI	NTRD	FFCB	94676	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,600.00
PSI	NTRD	FFCB	94677	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,600.00
PSI	NTRD	FFCB	94678	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,600.00
PSI	NTRD	FFCB	94679	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,600.00
PSI	NTRD	FFCB	94720	FFCB (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,184,101.90
PSI	NTRD	FFCB	94758	FFCB (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,793,697.50
PSI	NTRD	FFCB	94759	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,124,850.00
PSI	NTRD	FFCB	94760	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,124,850.00
PSI	NTRD	FFCB	94761	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,124,850.00
PSI	NTRD	FFCB	94762	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,124,850.00
PSI	NTRD	FFCB	94778	FFCB	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,930,487.78
PSI	NTRD	FFCB	94855	FFCB (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	28,139,832.00
PSI	NTRD	FFCB	94885	FFCB (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	28,085,046.38
PSI	NTRD	FFCB	94900	FFCB (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,972,902.40	24,918,850.00
PSI	NTRD	FFCB	94917	FFCB (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,084,485.50	23,230,729.32
PSI	NTRD	FFCB	95817	FFCB (CALLABLE)	1.87500	04/23/19	13,950,000.00	13,950,000.00	13,991,389.65
PSI	NTRD	FFCB	95873	FFCB (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,462,565.72	15,610,592.50
PSI	NTRD	FFCB	95874	FFCB (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,207,579.05	17,237,728.49
PSI	NTRD	FFCB	95961	FFCB (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	24,988,025.00
PSI	NTRD	FFCB	95970	FFCB (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,242,216.25
		FFCB Total					2,328,366,000.00	2,325,100,284.36	2,313,376,205.24
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,159,745.02	19,531,123.63
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	43,642,263.22	43,801,757.79
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,248,543.36	50,907,400.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,205,533.14	9,326,235.68
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,127,057.81	25,454,025.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,193,872.07	50,802,300.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,952,667.31	45,180,675.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,587,927.30	26,574,011.80
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,711,508.98	29,695,958.68
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,992,230.28	24,962,375.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,254.56	24,815,675.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,878,550.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,758,945.56
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,574,810.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,983,029.20	24,707,450.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,932,281.37
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,600,050.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,191,624.28	44,105,120.40
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,990,734.82	48,788,850.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,989,623.00	27,321,756.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,863,958.52	44,703,708.30
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,960,739.13	48,696,850.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,916,623.74	36,956,039.47
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,543,384.75
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,600,050.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,022,550.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,004,500.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,754,451.57	31,416,483.84
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,598,800.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,043,600.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,990,295.53	24,532,525.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,018,868.40
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,657,525.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,364,378.55
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,009,123.55
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,884,825.00
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,071,330.53	43,006,987.05
PSI	NTRD	FHLB	94411	FHLB (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,121,520.20	22,188,250.60

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	94441	FHLB (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,989,074.48	24,943,575.00
PSI	NTRD	FHLB	94454	FHLB (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,344,550.44	23,350,696.20
PSI	NTRD	FHLB	94465	FHLB (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,463,465.87	19,466,664.62
PSI	NTRD	FHLB	94674	FHLB (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,639,695.65
PSI	NTRD	FHLB	94780	FHLB (CALLABLE)	1.76000	12/20/18	25,000,000.00	24,978,313.12	24,992,450.00
PSI	NTRD	FHLB	94854	FHLB (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,544,868.79	11,551,720.95
PSI	NTRD	FHLB	94991	FHLB (CALLABLE)	1.80000	12/27/18	35,085,000.00	34,990,466.48	35,020,969.88
PSI	NTRD	FHLB	95689	FHLB	0.12500	03/20/15	50,000,000.00	49,994,011.43	49,970,650.00
PSI	NTRD	FHLB	95816	FHLB (CALLABLE)	2.07000	04/15/19	13,995,000.00	13,995,000.00	13,985,091.54
PSI	NTRD	FHLB	95819	FHLB (CALLABLE)	2.00000	05/08/19	25,000,000.00	25,000,000.00	25,015,225.00
PSI	NTRD	FHLB	95822	FHLB (CALLABLE)	2.03000	05/14/19	25,000,000.00	25,000,000.00	25,009,275.00
PSI	NTRD	FHLB	95823	FHLB (CALLABLE)	2.00000	05/15/19	25,000,000.00	25,000,000.00	24,962,750.00
PSI	NTRD	FHLB	95824	FHLB (CALLABLE)	2.00000	05/15/19	25,000,000.00	25,000,000.00	24,962,750.00
PSI	NTRD	FHLB	95826	FHLB (CALLABLE)	2.03000	05/16/19	25,000,000.00	25,000,000.00	24,972,275.00
PSI	NTRD	FHLB	95839	FHLB (CALLABLE)	2.03000	05/21/19	25,000,000.00	25,000,000.00	25,028,825.00
PSI	NTRD	FHLB	95846	FHLB (CALLABLE)	1.10000	05/19/17	50,000,000.00	50,000,000.00	50,043,900.00
PSI	NTRD	FHLB	95848	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	24,833,850.00
PSI	NTRD	FHLB	95886	FHLB (CALLABLE)	2.00000	05/15/19	16,450,000.00	16,445,993.35	16,425,489.50
PSI	NTRD	FHLB	95912	FHLB (CALLABLE)	1.10000	05/19/17	25,000,000.00	24,996,397.13	25,021,950.00
PSI	NTRD	FHLB	95913	FHLB (CALLABLE)	1.12500	05/22/17	25,000,000.00	25,000,000.00	25,034,875.00
PSI	NTRD	FHLB	95916	FHLB (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	25,029,450.00
PSI	NTRD	FHLB	95917	FHLB (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	25,029,450.00
PSI	NTRD	FHLB	95927	FHLB (CALLABLE)	1.10000	05/19/17	7,865,000.00	7,865,000.00	7,871,905.47
		FHLB Total					1,831,225,000.00	1,830,659,674.66	1,819,131,284.23
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,037,357.66	25,452,147.50
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,566,850.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,094,700.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,992,482.23	49,682,500.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,014,900.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,695,000.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,686,850.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,686,850.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,688,800.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,693,200.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,952,620.95
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,005,250.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,242,757.16	47,278,491.75
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,145,246.55	22,163,356.45
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,821,700.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,615,555.62
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,721,700.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,721,700.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,721,700.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,495,950.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,495,950.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,993,105.15	24,747,975.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,747,975.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,000,712.43
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,251,900.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,141,042.96
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,182,900.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,456,650.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,398,404.20
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,554,900.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,819,473.28
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,534,282.00
PSI	NTRD	FHLM	94629	FHLMC (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,729,761.17	24,577,075.00
PSI	NTRD	FHLM	94695	FHLMC (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,937,790.90	17,929,293.20
PSI	NTRD	FHLM	94737	FHLMC (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,064,750.00
PSI	NTRD	FHLM	94738	FHLMC (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,063,500.00
PSI	NTRD	FHLM	94741	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,988,834.88	25,058,225.00
PSI	NTRD	FHLM	94743	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,973,174.34	25,058,225.00
PSI	NTRD	FHLM	94804	FHLMC (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,757,746.04	49,865,300.00
PSI	NTRD	FHLM	94805	FHLMC (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,144,820.25	4,153,779.49
PSI	NTRD	FHLM	94817	FHLMC (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	25,056,675.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	94930	FHLMC (CALLABLE)	1.87500	01/07/19	25,000,000.00	25,000,000.00	25,007,525.00
PSI	NTRD	FHLM	94964	FHLMC (CALLABLE)	2.00000	01/07/19	25,000,000.00	25,000,000.00	25,008,050.00
PSI	NTRD	FHLM	94966	FHLMC (CALLABLE)	2.00000	01/15/19	25,000,000.00	25,000,000.00	25,018,675.00
PSI	NTRD	FHLM	95009	FHLMC (CALLABLE)	2.00000	01/16/19	25,000,000.00	24,974,931.36	25,018,250.00
PSI	NTRD	FHLM	95026	FHLMC (CALLABLE)	2.05000	01/07/19	25,000,000.00	25,000,000.00	25,008,250.00
PSI	NTRD	FHLM	95838	FHLMC (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	25,062,025.00
PSI	NTRD	FHLM	95844	FHLMC (CALLABLE)	1.95000	04/29/19	25,000,000.00	25,000,000.00	25,036,250.00
PSI	NTRD	FHLM	95845	FHLMC (CALLABLE)	2.02000	05/13/19	25,000,000.00	25,000,000.00	25,046,475.00
PSI	NTRD	FHLM	95847	FHLMC (CALLABLE)	2.02000	05/20/19	25,000,000.00	25,000,000.00	25,065,500.00
PSI	NTRD	FHLM	95850	FHLMC (CALLABLE)	2.00000	05/06/19	25,000,000.00	25,000,000.00	25,046,300.00
PSI	NTRD	FHLM	95865	FHLMC (CALLABLE)	2.06000	05/21/19	25,000,000.00	25,000,000.00	25,063,025.00
PSI	NTRD	FHLM	95901	FHLMC (CALLABLE)	2.05000	05/28/19	25,000,000.00	25,000,000.00	25,078,100.00
PSI	NTRD	FHLM	95902	FHLMC (CALLABLE)	2.05000	05/28/19	25,000,000.00	25,000,000.00	25,078,100.00
PSI	NTRD	FHLM	95903	FHLMC (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,987,899.54	25,035,400.00
PSI	NTRD	FHLM	95914	FHLMC (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	25,034,375.00
PSI	NTRD	FHLM	95915	FHLMC (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	25,034,375.00
		FHLM Total					1,823,270,000.00	1,822,410,907.23	1,814,559,484.83
PSI	NTRD	FHLMD	94643	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,984,638.89	49,995,650.00
PSI	NTRD	FHLMD	94644	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,984,638.89	49,995,650.00
PSI	NTRD	FHLMD	94645	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,984,638.89	49,995,650.00
PSI	NTRD	FHLMD	94646	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,984,638.89	49,995,650.00
PSI	NTRD	FHLMD	94806	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,995,847.22	49,999,100.00
PSI	NTRD	FHLMD	94807	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,995,847.22	49,999,100.00
PSI	NTRD	FHLMD	94808	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,995,847.22	49,999,100.00
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,965,000.00	49,983,750.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,965,000.00	49,983,750.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,964,166.67	49,983,350.00
		FHLMD Total					500,000,000.00	499,820,263.89	499,930,750.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,532,275.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,992,555.45	25,472,450.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,204,661.76	25,585,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,068,774.14	35,598,220.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,975,364.78	25,424,650.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,253,086.47	50,719,800.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,235,764.97	50,719,800.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	54,354,563.93	55,168,300.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	54,354,563.93	55,168,300.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,175,770.00	50,719,800.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,201,137.60	50,719,800.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,263,643.13	50,625,450.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,492,197.14	50,719,800.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,246,098.57	25,359,900.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,433,504.28	50,719,800.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,433,504.28	50,719,800.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,263,643.13	50,625,450.00
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,704,620.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,016.84	14,784,021.45
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,133.24	14,642,232.00
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,081,177.26	49,933,500.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,585,399.84	12,548,288.55
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,567,000.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,541,150.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,541,150.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,987,924.42	49,541,150.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,764,950.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,211,820.23
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,126,513.20
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,684,450.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,884,422.77	20,330,788.50
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,894,750.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,905,300.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,711,650.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,712,900.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,710,850.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,711,650.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,613,495.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	50,014,500.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,947,800.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,593,128.08	35,286,133.20
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,438,675.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,438,675.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,456,875.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,330,575.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,968,909.44	24,400,325.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,867,838.54	12,627,568.43
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,844,500.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,627,008.15	24,911,775.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,274,775.31	49,395,250.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,959,063.39	30,032,312.00
PSI	NTRD	FNMA	94739	FNMA (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,144,268.64	23,147,721.14
PSI	NTRD	FNMA	94777	FNMA (CALLABLE)	1.80000	07/17/18	15,000,000.00	15,000,000.00	15,009,885.00
PSI	NTRD	FNMA	94792	FNMA (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,573,156.91	24,587,275.00
PSI	NTRD	FNMA	94797	FNMA (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,729,301.11	42,764,433.38
PSI	NTRD	FNMA	94798	FNMA (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,135,029.90	46,172,593.50
PSI	NTRD	FNMA	94799	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,267,650.00
PSI	NTRD	FNMA	94800	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,267,650.00
PSI	NTRD	FNMA	94801	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,267,650.00
PSI	NTRD	FNMA	94856	FNMA (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,600,600.77	29,423,416.12
PSI	NTRD	FNMA	94990	FNMA	1.62500	11/27/18	50,000,000.00	49,632,236.92	50,267,650.00
		FNMA Total					2,317,994,000.00	2,326,463,225.09	2,316,082,461.70
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,973,958.33	49,989,600.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,973,958.33	49,989,600.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,973,958.33	49,989,600.00
PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,973,958.33	49,989,600.00
		FNMD Total					200,000,000.00	199,895,833.32	199,958,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,255,100.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,255,100.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.33260	06/25/15	50,000,000.00	50,000,000.00	49,985,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.33260	06/25/15	50,000,000.00	50,000,000.00	49,985,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,970,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.17730	01/12/15	21,500,000.00	21,568,110.67	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.52730	10/10/14	50,000,000.00	50,001,353.28	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.37785	04/27/15	50,000,000.00	50,004,059.08	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FRCD	0.37635	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					171,500,000.00	171,573,523.03	171,414,250.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,178,350.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,175,500.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,017,450.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,074,050.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,125,750.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,125,750.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	47,982,750.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	48,086,850.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	48,162,050.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	48,166,950.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,134,750.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	48,125,200.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	48,114,200.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,134,750.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	48,165,500.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	23,990,650.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	23,930,600.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,793,425.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,793,425.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,835,550.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,835,550.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,793,425.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,778,175.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	23,764,950.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	47,740,400.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,870,200.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,870,200.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	47,860,700.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	1.75000	07/11/19	25,000,000.00	25,000,000.00	24,307,475.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	1.75000	07/17/19	25,000,000.00	25,000,000.00	24,282,075.00
PSI	NTRD	MCPN	94630	FHLB (CALLABLE)	2.00000	12/12/18	25,000,000.00	25,000,000.00	24,601,850.00
PSI	NTRD	MCPN	94631	FHLB (CALLABLE)	1.62500	12/13/18	25,000,000.00	25,000,000.00	24,559,300.00
PSI	NTRD	MCPN	94680	FHLB (CALLABLE)	1.50000	12/19/18	25,000,000.00	25,000,000.00	24,543,675.00
PSI	NTRD	MCPN	94681	FHLB (CALLABLE)	1.60000	12/19/18	25,000,000.00	25,000,000.00	24,578,850.00
PSI	NTRD	MCPN	94696	FHLB (CALLABLE)	2.00000	12/17/18	25,000,000.00	25,000,000.00	24,594,100.00
PSI	NTRD	MCPN	94697	FHLB (CALLABLE)	2.00000	12/17/18	25,000,000.00	25,000,000.00	24,594,100.00
PSI	NTRD	MCPN	94698	FHLB (CALLABLE)	2.00000	12/18/18	25,000,000.00	24,995,533.95	24,592,250.00
PSI	NTRD	MCPN	94949	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,697,700.00
PSI	NTRD	MCPN	94950	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,697,700.00
PSI	NTRD	MCPN	94951	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,697,700.00
PSI	NTRD	MCPN	94965	FHLB (CALLABLE)	3.00000	01/07/19	25,000,000.00	25,000,000.00	24,760,200.00
PSI	NTRD	MCPN	95818	FHLB (CALLABLE)	6.00000	05/07/19	25,000,000.00	25,000,000.00	24,779,000.00
PSI	NTRD	MCPN	95820	FHLB (CALLABLE)	6.12500	05/13/19	25,000,000.00	25,000,000.00	24,723,525.00
PSI	NTRD	MCPN	95825	FHLB (CALLABLE)	6.00000	05/15/19	25,000,000.00	25,000,000.00	24,739,275.00
PSI	NTRD	MCPN	95837	FHLB (CALLABLE)	6.00000	05/07/19	25,000,000.00	25,000,000.00	24,779,000.00
PSI	NTRD	MCPN	95849	FHLB (CALLABLE)	6.00000	05/22/19	25,000,000.00	25,000,000.00	24,878,100.00
PSI	NTRD	MCPN	95875	FHLB (CALLABLE)	6.50000	05/22/19	25,000,000.00	24,987,740.25	24,751,475.00
		MCPN Total					1,600,000,000.00	1,599,983,274.20	1,551,784,450.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,070.10	49,500,650.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,388,447.04
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,987,600.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,676,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,978,400.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,942,300.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,910,900.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,633,700.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,794,872.00
PSI	NTRD	MCSA	94740	FHLMC (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,043,525.00
PSI	NTRD	MCSA	94763	FHLMC (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	25,046,700.00
PSI	NTRD	MCSA	95900	FHLB (CALLABLE)	1.75000	05/28/19	25,000,000.00	25,000,000.00	25,014,647.50
		MCSA Total					422,380,000.00	422,377,070.10	420,917,741.54
PSI	NTRD	NCD1	95754	WELLS FARGO BANK NA CD	0.14000	07/15/14	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	NCD1	95755	WELLS FARGO BANK NA CD	0.14000	07/15/14	25,000,000.00	25,000,000.00	25,000,825.00
PSI	NTRD	NCD1	95787	WELLS FARGO BANK NA CD	0.14000	07/16/14	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	NCD1	95788	WELLS FARGO BANK NA CD	0.14000	07/18/14	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	NCD1	96238	UNION BANK OF CALIFORNIA NA CD	0.13000	09/05/14	50,000,000.00	50,000,000.00	49,990,700.00
PSI	NTRD	NCD1	96263	UNION BANK OF CALIFORNIA NA CD	0.12000	08/28/14	50,000,000.00	50,000,000.00	50,003,250.00
		NCD1 Total					275,000,000.00	275,000,000.00	275,000,175.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,065,625.00	50,189,450.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,032,812.50	25,094,725.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,528,032.20	50,808,590.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,515,758.81	50,808,590.00
		NOTE Total					175,000,000.00	174,142,228.51	176,901,355.00
PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,978,437.50	49,990,600.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,978,437.50	49,990,600.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,978,437.50	49,990,600.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,978,437.50	49,990,600.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,978,671.87	49,990,600.00
PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,978,671.87	49,990,600.00
PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,978,671.87	49,990,600.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,978,671.87	49,990,600.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,970,569.44	49,988,700.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,970,569.44	49,988,700.00
PSI	NTRD	TBIL	95554	UST BILL	0.12000	03/05/15	50,000,000.00	49,958,833.33	49,980,250.00
PSI	NTRD	TBIL	95555	UST BILL	0.12300	03/05/15	50,000,000.00	49,957,804.17	49,980,250.00
		TBIL Total					600,000,000.00	599,686,213.86	599,862,700.00
PSI	NTRD	YANK1	95539	CIBC NY CD	0.18000	09/18/14	50,000,000.00	50,001,096.30	50,006,650.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	50,000,000.00	50,001,855.93	50,014,850.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	25,000,000.00	25,000,927.97	25,007,425.00
PSI	NTRD	YANK1	95591	SVENSKA HANDELSBANKEN NY CD	0.16000	07/01/14	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	95610	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,001,165.68	50,002,350.00
PSI	NTRD	YANK1	95611	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	95612	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	95640	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	49,996,400.00
PSI	NTRD	YANK1	95641	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	49,996,400.00
PSI	NTRD	YANK1	95666	NORDEA BANK FINLAND PLC NY CD	0.13500	07/03/14	50,000,000.00	49,999,986.12	50,000,100.00
PSI	NTRD	YANK1	95667	NORDEA BANK FINLAND PLC NY CD	0.13500	07/03/14	25,000,000.00	24,999,993.06	25,000,050.00
PSI	NTRD	YANK1	95688	CREDIT AGRICOLE CIB NY CD	0.19000	07/03/14	50,000,000.00	50,000,027.77	50,000,400.00
PSI	NTRD	YANK1	95719	SVENSKA HANDELSBANKEN NY CD	0.15000	07/07/14	50,000,000.00	50,000,041.65	50,000,350.00
PSI	NTRD	YANK1	95744	SVENSKA HANDELSBANKEN NY CD	0.14000	07/03/14	50,000,000.00	50,000,027.77	50,000,100.00
PSI	NTRD	YANK1	95745	SVENSKA HANDELSBANKEN NY CD	0.14000	07/03/14	25,000,000.00	25,000,013.88	25,000,050.00
PSI	NTRD	YANK1	95747	NORDEA BANK FINLAND PLC NY CD	0.15000	07/07/14	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	95759	NORDEA BANK FINLAND PLC NY CD	0.15000	07/11/14	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	95760	CIBC NY CD	0.16000	08/01/14	50,000,000.00	50,000,430.04	50,002,200.00
PSI	NTRD	YANK1	95761	CIBC NY CD	0.16000	08/01/14	25,000,000.00	25,000,215.02	25,001,100.00
PSI	NTRD	YANK1	95898	NORDEA BANK FINLAND PLC NY CD	0.15500	07/30/14	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	YANK1	95932	BANK OF MONTREAL CHICAGO CD	0.14000	07/03/14	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	96010	BANK OF MONTREAL CHICAGO CD	0.13000	07/28/14	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	96027	CREDIT SUISSE NY CD	0.16000	07/01/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	96029	SOCIETE GENERALE NY CD	0.20000	08/01/14	50,000,000.00	50,000,430.39	50,002,650.00
PSI	NTRD	YANK1	96045	BANK OF MONTREAL CHICAGO CD	0.16000	08/29/14	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	96071	BANK OF MONTREAL CHICAGO CD	0.17000	08/25/14	50,000,000.00	49,999,808.55	50,001,550.00
PSI	NTRD	YANK1	96077	DEUTSCHE BANK AG NY CD	0.21000	07/30/14	50,000,000.00	50,000,402.64	50,001,650.00
PSI	NTRD	YANK1	96087	CREDIT SUISSE NY CD	0.18000	07/31/14	50,000,000.00	50,000,000.00	50,000,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	96107	TORONTO DOMINION NY CD	0.11000	07/07/14	50,000,000.00	50,000,041.66	50,000,050.00
PSI	NTRD	YANK1	96151	BNP PARIBAS SF CD	0.13000	07/18/14	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	96157	BNP PARIBAS SF CD	0.13000	07/14/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	96173	BNP PARIBAS SF CD	0.13000	08/01/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	96174	BANK OF MONTREAL CHICAGO CD	0.15000	08/15/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96186	BNP PARIBAS SF CD	0.13000	07/25/14	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	96198	CREDIT AGRICOLE CIB NY CD	0.23000	09/19/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	96211	CREDIT SUISSE NY CD	0.22000	09/25/14	50,000,000.00	50,000,000.00	49,997,550.00
PSI	NTRD	YANK1	96213	BNP PARIBAS SF CD	0.14000	08/01/14	50,000,000.00	50,000,000.00	49,998,200.00
PSI	NTRD	YANK1	96216	LLOYDS TSB BANK PLC NY CD	0.15000	09/25/14	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	96217	CREDIT AGRICOLE CIB NY CD	0.14000	08/29/14	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	96218	CREDIT AGRICOLE CIB NY CD	0.15000	09/02/14	50,000,000.00	50,000,000.00	49,991,100.00
PSI	NTRD	YANK1	96220	TORONTO DOMINION BANK NY CD	0.16000	08/13/14	50,000,000.00	50,002,387.12	50,002,400.00
PSI	NTRD	YANK1	96228	DNB BANK ASA NY CD	0.15000	09/25/14	50,000,000.00	50,000,000.00	49,997,550.00
PSI	NTRD	YANK1	96229	DEUTSCHE BANK AG NY CD	0.23000	09/26/14	50,000,000.00	50,001,207.64	50,000,000.00
PSI	NTRD	YANK1	96237	SVENSKA HANDELSBANKEN NY CD	0.15500	09/23/14	50,000,000.00	50,000,000.00	49,991,150.00
PSI	NTRD	YANK1	96246	BANK OF NOVA SCOTIA HOUSTO	0.14000	09/29/14	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	96247	LLOYDS TSB BANK PLC NY CD	0.15000	09/30/14	50,000,000.00	50,000,000.00	49,998,700.00
PSI	NTRD	YANK1	96252	UBS AG STAMFORD CT CD	0.18000	09/26/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96258	CREDIT SUISSE NY CD	0.15000	07/31/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	96261	TORONTO DOMINION BANK NY CD	0.10500	08/01/14	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	96267	SVENSKA HANDELSBANKEN NY CD	0.15500	09/30/14	50,000,000.00	50,000,000.00	49,989,145.50
PSI	NTRD	YANK1	96268	CREDIT SUISSE NY CD	0.22000	09/30/14	50,000,000.00	50,000,000.00	49,997,446.00
		YANK1 Total					2,450,000,000.00	2,450,010,059.19	2,449,998,166.50
	NTRD Total						20,827,536,000.00	20,829,587,612.51	20,740,566,027.86
				NTRD Historical Cost				**20,845,190,547.26**	
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,763,333.33	49,160,800.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,810,249.86	24,580,400.00
		FNMA Total					75,000,000.00	74,573,583.19	73,741,200.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,652,977.90	48,820,300.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,652,977.90	48,820,300.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,554,199.76	48,820,300.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,631,822.89	24,410,150.00
		NOTE Total					175,000,000.00	173,491,978.45	170,871,050.00
	TRADE Total						250,000,000.00	248,065,561.64	244,612,250.00
				TRADE Historical Cost				247,507,887.50	
				PSI Total			**21,077,536,000.00**	**21,077,653,174.15**	**20,985,178,277.86**
Grand Total				**PSI Historical Cost**				**21,092,698,434.76**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,509,571.44	1,519,483.50
		CNFX Total					1,500,000.00	1,509,571.44	1,519,483.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,509,571.44	1,519,483.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,404.14	95,810.98
		BOND Total					85,000.00	85,404.14	95,810.98
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,404.14	95,810.98
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,285,620.00
SPI	PHHPA	FFCB	96183	FFCB (CALLABLE)	3.24000	11/13/23	1,200,000.00	1,200,000.00	1,201,657.20
		FFCB Total					11,200,000.00	11,200,000.00	10,487,277.20
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,165.83	785,686.61
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,440,128.00
		FHLB Total					8,818,225.81	8,817,165.83	8,225,814.61
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,739.09	1,379,095.50
		FHLM Total					1,500,000.00	1,493,739.09	1,379,095.50
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,020.31	5,825,358.00
		FNMA Total					6,000,000.00	5,995,020.31	5,825,358.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,872,665.00
		MCSA Total					3,000,000.00	3,000,000.00	2,872,665.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORTITY Total						30,518,225.81	30,505,925.23	28,790,210.31
SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,910.30	129,044.76
		FFCB Total					130,000.00	129,910.30	129,044.76

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	469,220.33
		FHLM Total					476,000.00	476,000.00	469,220.33
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,649.05	1,558,924.80
		FNMA Total					1,573,000.00	1,572,649.05	1,558,924.80
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.75000	10/17/17	100,000.00	100,000.00	100,016.80
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,400,399.00
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	599,874.00
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,770.49
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.65000	12/14/17	800,000.00	800,000.00	795,852.00
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	186,960.55
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	197,624.00
SPI	SANIT	MCSA	95445	FHLMC (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	491,032.28
SPI	SANIT	MCSA	95523	FNMA (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	227,042.76
SPI	SANIT	MCSA	96047	FHLMC (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,054,744.36
		MCSA Total					5,167,000.00	5,167,000.00	5,160,316.24
	SANIT SANITATION DISTRICT Total						7,346,000.00	7,345,559.35	7,317,506.13
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/14	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/14	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/14	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/14	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/14	383,954.85	383,954.85	383,954.85

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/14	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/14	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/14	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/14	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/14	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/14	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/14	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/14	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/14	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/14	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/14	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/14	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/14	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/14	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/14	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/14	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/14	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/14	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/14	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/14	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/14	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/14	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/14	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/14	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/14	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/14	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/14	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/14	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/14	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/14	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/14	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/14	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/14	150,112.75	150,112.75	150,112.75

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/14	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/14	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/14	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/14	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/14	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/14	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/14	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/14	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/14	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/14	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/14	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/14	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/14	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/14	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/14	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/14	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/14	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/14	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/14	22,379.23	22,379.23	22,379.23
		CTDQ Total					38,993,395.21	38,993,395.21	38,993,395.21
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						38,993,395.21	38,993,395.21	38,993,395.21
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,106,670.00
		FFCB Total					10,000,000.00	10,000,000.00	10,106,670.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,106,670.00
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,009,960.00
		FHLM Total					10,000,000.00	10,000,000.00	10,009,960.00
	SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	10,009,960.00
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,106,670.00
		FFCB Total					10,000,000.00	10,000,000.00	10,106,670.00
	SCP6F - SCAQMD MOBILE SOURCE AIR FUND Total						10,000,000.00	10,000,000.00	10,106,670.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,009,960.00
		FHLM Total					10,000,000.00	10,000,000.00	10,009,960.00
	SCP6U - SCAQMD FUND 58 MITIGATION FEE FUND Total						10,000,000.00	10,000,000.00	10,009,960.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						78,993,395.21	78,993,395.21	79,226,655.21
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/14	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/14	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/14	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/14	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/14	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/14	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/14	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/14	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/14	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/14	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/14	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/14	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/14	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/14	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/14	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/14	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/14	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/14	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/14	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/14	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/14	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/14	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/14	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/14	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/14	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/14	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/14	152,132.72	152,132.72	152,132.72

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/14	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/14	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/14	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/14	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/14	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/14	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/14	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/14	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/14	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/14	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/14	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/14	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/14	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/14	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/14	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/14	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/14	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/14	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/14	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/14	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/14	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/14	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/14	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/14	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/14	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/14	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/14	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/14	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/14	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/14	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/14	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/14	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/14	93,633.67	93,633.67	93,633.67

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/14	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/14	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/14	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/14	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/14	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/14	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/14	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/14	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/14	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/14	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/14	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/14	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/14	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/14	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/14	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/14	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/14	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/14	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/14	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/14	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/14	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/14	5,767.66	5,767.66	5,767.66
		CTDQ Total					10,152,619.62	10,152,619.62	10,152,619.62
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,152,619.62	10,152,619.62	10,152,619.62
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/14	24.70	24.70	24.70
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/14	24.62	24.62	24.62

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/14	21.73	21.73	21.73
		CTDQ Total					38,257.13	38,257.13	38,257.13
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,257.13	38,257.13	38,257.13
				SPI Total			**133,443,497.77**	**133,440,732.12**	**131,950,542.88**
				SPI Historical Cost				**133,512,753.16**	

TRUSTEE & MANAGED FUNDS
AS OF 06/30/14
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,281.66
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,281.66

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/14
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	135,461.64
03/08/06	CCTSA TOBACCO BONDS 2006	38,294,763.16
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	726,446.56
12/21/11	LAC-CAL 2011 SERIES A	2,031,843.30
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,188,514.66

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/14
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,266,620.75
03/21/12	DISNEY PROJECT, 2012	4,204,046.32
12/02/02	MASTER REFUNDING 2002B	1,784,951.42
03/02/05	MASTER REFUNDING 2005A	18,508,322.34
12/13/06	MASTER REFUNDING 2006 A & B	29,659,703.70
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	183,628,023.77
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	60,650,930.03
04/09/13	COMMERCIAL PAPER 2013	17,053,774.73
01/05/06	CALABASAS LANDFILL 2005	2,604,046.89
	U.S. BANK - TRUSTEE TOTAL	$325,360,419.95

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/14
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,923.66
	TREASURER TOTAL	$301,923.66

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
91175	NORDEA BK FINLAND PLC NY FRN	0.88	09/28/15	50,000,000.00	50,061,777.17	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.21	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**75,000,000.00**	**75,061,777.17**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.03	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	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				**85,000,000.00**	**85,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91282	WESTPAC BANKING CORP NY FRCD	0.53	10/10/14	50,000,000.00	50,001,353.28	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.18	01/12/15	21,500,000.00	21,568,110.67	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.38	04/27/15	50,000,000.00	50,004,059.08	Cpn rate=Qtrly US$LIBOR+15bp.
95815	WESTPAC BANKING CORP NY FRCD	0.38	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**171,500,000.00**	**171,573,523.03**	
	CORPORATE AND AGENCY ISSUED TOTAL			**481,500,000.00**	**481,635,300.20**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 06/30/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN						
96106	LACCAL BANS	0.55	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
BAN Totals				**7,000,000.00**	**7,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**7,000,000.00**	**7,000,000.00**	
NTRD - PSI NON-TRADING Total				**488,500,000.00**	**488,635,300.20**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 6/30/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.551%
			$ 7,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of June 30, 2014
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,996,583,582.22	81.14 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	5,790,407,832.64	18.94 DAYS	0.00	0.00 DAYS
GOVERNMENTS	773,828,442.37	195.79 DAYS	173,491,978.45	1,400.00 DAYS
AGENCIES	11,076,710,532.85	1,326.55 DAYS	74,573,583.19	1,421.00 DAYS
MUNICIPALS	7,000,000.00	731.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	185,057,222.43	358.66 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	$20,829,587,612.51	733.08 DAYS	$248,065,561.64	1,406.31 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of June 30, 2014

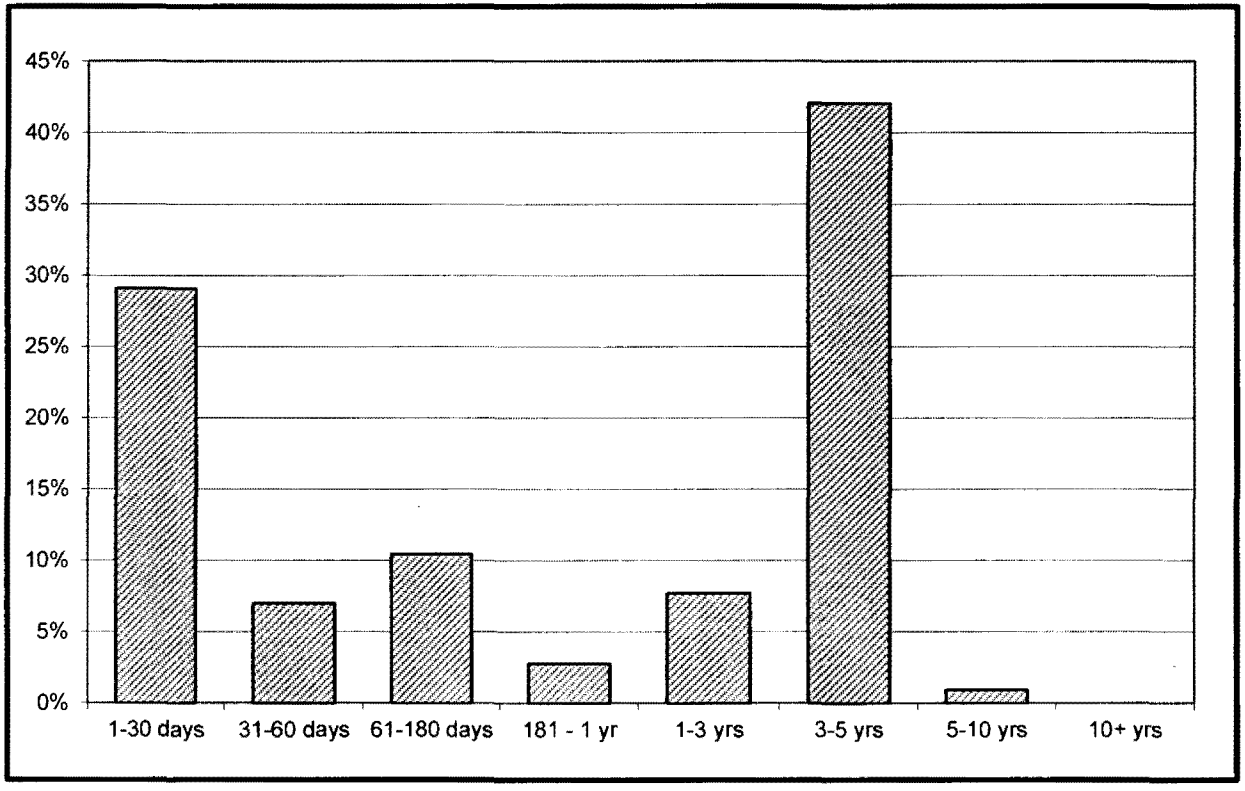
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	07/01/14 - 07/30/14	$6,132,826,000.00	29.09	29.09	$6,132,552,361.80	29.09	29.09
31 to 60 Days	07/31/14 - 08/29/14	$1,472,975,000.00	6.99	36.08	$1,472,863,498.73	6.99	36.08
61 to 90 Days	08/30/14 - 09/28/14	$1,003,530,000.00	4.76	40.84	$1,003,666,045.34	4.76	40.84
91 to 120 Days	09/29/14 - 10/28/14	$250,000,000.00	1.18	42.02	$250,001,353.28	1.18	42.02
121 to 180 Days	10/29/14 - 12/27/14	$950,000,000.00	4.51	46.53	$949,559,576.35	4.51	46.53
181 to 270 Days	12/28/14 - 03/27/15	$415,660,000.00	1.98	48.51	$415,931,065.26	1.97	48.50
271 to 365 Days	03/28/15 - 06/30/15	$169,045,000.00	0.80	49.31	$169,163,804.10	0.80	49.30
1 to 1.5 YEARS	07/01/15 - 12/29/15	$385,000,000.00	1.83	51.14	$384,705,211.85	1.83	51.13
1.5 to 2 YEARS	12/30/15 - 06/29/16	$50,000,000.00	0.24	51.38	$50,000,000.00	0.24	51.37
2 to 3 YEARS	06/30/16 - 06/30/17	$1,174,885,000.00	5.57	56.95	$1,186,307,434.47	5.63	57.00
3 to 4 YEARS	06/30/17 - 06/30/18	$3,547,281,000.00	16.83	73.78	$3,540,050,021.06	16.80	73.80
4 to 5 YEARS	06/30/18 - 06/30/19	$5,330,394,000.00	25.29	99.07	$5,326,980,477.62	25.27	99.07
5 to 10 YEARS	06/30/19 - 06/30/24	$195,940,000.00	0.93	100.00	$195,872,324.29	0.93	100.00
Portfolio Total:		**$21,077,536,000.00**			**$21,077,653,174.15**		
BLPSI							
121 to 180 Days	10/29/14 - 12/27/14	$1,500,000.00	100.00	100.00	$1,509,571.44	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,509,571.44**		
GF							
5 to 10 YEARS	06/30/19 - 06/30/24	$4,810,000.00	100.00	100.00	$4,810,000.00	$100.00	$100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
1.5 to 2 YEARS	12/30/15 - 06/29/16	$85,000.00	100.00	100.00	$85,404.14	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,404.14**		
PHHPA							
5 to 10 YEARS	06/30/19 - 06/30/24	$1,200,000.00	3.93	3.93	$1,200,000.00	3.93	3.93
10 + YEARS	06/30/24 - 06/30/64	$29,318,225.81	96.07	100.00	$29,305,925.23	96.07	100.00
Portfolio Total:		**$30,518,225.81**			**$30,505,925.23**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2014
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
3 to 4 YEARS	06/30/17 - 06/30/18	$5,574,000.00	75.88	75.88	$5,573,559.35	75.88	75.88
4 to 5 YEARS	06/30/18 - 06/30/19	$1,772,000.00	24.12	100.00	$1,772,000.00	24.12	100.00
Portfolio Total:		**$7,346,000.00**			**$7,345,559.35**		
SCAQM							
181 to 270 Days	12/28/14 - 03/27/15	$38,993,395.21	100.00	100.00	$38,993,395.21	100.00	100.00
Portfolio Total:		**$38,993,395.21**			**$38,993,395.21**		
SCP61							
2 to 3 YEARS	06/30/16 - 06/30/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	06/30/16 - 06/30/17	$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							
2 to 3 YEARS	06/30/16 - 06/30/17	$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**		
SCP6U							
2 to 3 YEARS	06/30/16 - 06/30/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
181 to 270 Days	12/28/14 - 03/27/15	$10,152,619.62	100.00	100.00	$10,152,619.62	100.00	100.00
Portfolio Total:		**$10,152,619.62**			**$10,152,619.62**		
WASIA							
181 to 270 Days	12/28/14 - 03/27/15	$38,257.13	100.00	100.00	$38,257.13	100.00	100.00
Portfolio Total:		**$38,257.13**			**$38,257.13**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 2014
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,132,552	29.09%
31 - 60 days	1,472,863	6.99%
61 - 180 days	2,203,227	10.45%
181 - 1 yr	585,095	2.77%
1 - 3 yrs	1,621,013	7.70%
3 - 5 yrs	8,867,030	42.07%
5 - 10 yrs	195,872	0.93%
10+ yrs	-	0.00%
	$ 21,077,653	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 06/30/2014
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,152,619.62
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,993,395.21
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,257.13
	LAIF TOTAL	$49,184,271.96

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of May 2014 with May 2013
(DOLLARS IN THOUSANDS)

	May 2014	May 2013	Change
Average Daily Portfolio ($)	60,405,907	69,445,667	-9,039,760
Accrued Earnings ($)	11,717	14,451	-2,734
Effective Yield (%)	0.228	0.245	-0.017
Average Life-Month End (In Days)	199	249	-50
Total Security Transactions			
Amount ($)	20,371,233	23,859,192	-3,487,959
Number	409	477	-68
Total Time Deposit Transactions			
Amount ($)	1,146,980	1,933,480	-786,500
Number	75	96	-21
Average Workday Investment Activity ($)	1,024,677	1,172,394	-147,717
Prescribed Demand Account Balances For Services ($)	2,220,131	1,730,244	+489,887

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

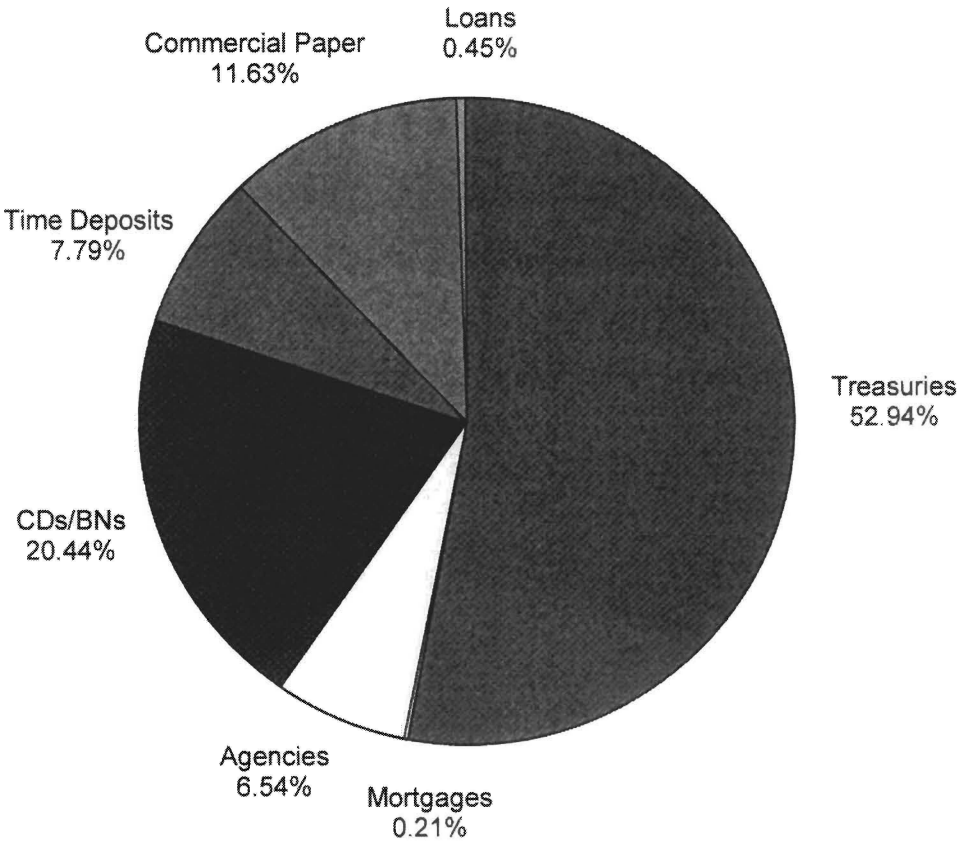
May 31, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	12,087,174	20.09	-2.69
Bonds	0	0.00	0
Notes	19,766,396	32.85	+2.10
Strips	0	0.00	0
Total Government	31,853,570	52.94	-0.59
Agency Debentures	2,112,336	3.51	+0.32
Certificates of Deposit	11,800,030	19.61	+0.61
Bank Notes	500,000	0.83	-0.12
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,674,217	2.78	+0.17
Time Deposits	4,680,140	7.79	+0.42
GNMAs	0	0.00	0
Commercial Paper	6,997,735	11.63	-0.88
FHLMC/Remics	125,318	0.21	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	273,223	0.45	+0.05
GF Loans	0	0.00	0
NOW Accounts	0	0.00	0
Other	149,907	0.25	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	60,166,476	100.00	

INVESTMENT ACTIVITY

	May 2014		April 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	409	20,371,233	507	25,326,359
Other	34	1,228,588	14	798,436
Time Deposits	75	1,146,980	111	2,612,800
Total	518	22,746,801	632	28,737,595
PMIA Monthly Average Effective Yield (%)	0.228		0.233	
Year to Date Yield Last Day of Month (%)	0.251		0.254	

Pooled Money Investment Account
Portfolio Composition
$60.2 Billion
05/31/14



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/14	REDEMPTIONS								
	CP	BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
	CP	BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
	CP	BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
	CP	BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
	CP	BNP FIN		05/01/14	0.070	50,000	1	97.22	0.071
	TR	BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
	TR	BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
	TR	BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
	TR	BILL		05/01/14	0.113	50,000	310	48,437.50	0.114
	TR	BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
	TR	BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
	TR	BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
	TR	BILL		05/01/14	0.115	50,000	310	49,513.89	0.117
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.118	50,000	337	54,996.53	0.119
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.108	50,000	338	50,465.28	0.109
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/14	**REDEMPTIONS (Continued)**								
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	363	52,937.50	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
	TR	BILL		05/01/14	0.105	50,000	364	53,083.33	0.107
05/01/14	**PURCHASES**								
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.098	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	TR	BILL		04/30/15	0.100	50,000			
	YCD	CIBC	0.180	10/29/14	0.180	50,000			
	YCD	CIBC	0.180	10/29/14	0.180	50,000			
05/02/14	**REDEMPTIONS**								
	CD	UNIONBANK	0.090	05/02/14	0.090	50,000	38	4,750.00	0.091
	CD	UNIONBANK	0.090	05/02/14	0.090	50,000	38	4,750.00	0.091
	CD	BOWEST	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	CD	BOWEST	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	CD	UNIONBANK	0.100	05/02/14	0.100	50,000	42	5,833.33	0.101
	CD	UNIONBANK	0.100	05/02/14	0.100	50,000	42	5,833.33	0.101
	CP	SOC GEN		05/02/14	0.070	50,000	10	972.22	0.071
	CP	SOC GEN		05/02/14	0.070	50,000	10	972.22	0.071
	CP	BARCLY US		05/02/14	0.080	50,000	22	2,444.44	0.081
	CP	BARCLY US		05/02/14	0.080	50,000	22	2,444.44	0.081
	CP	BARCLY US		05/02/14	0.080	50,000	22	2,444.44	0.081
	CP	BNP FIN		05/02/14	0.120	50,000	38	6,333.33	0.122
	CP	BNP FIN		05/02/14	0.120	50,000	38	6,333.33	0.122
	CP	TOYOTA		05/02/14	0.140	50,000	99	19,250.00	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	99	19,250.00	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	99	19,250.00	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	100	19,444.44	0.142
	CP	TOYOTA		05/02/14	0.140	50,000	100	19,444.44	0.142

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/02/14	**REDEMPTIONS (Continued)**								
	YCD	MONTREAL	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	YCD	MONTREAL	0.100	05/02/14	0.100	50,000	39	5,416.67	0.101
	YCD	NORDEA	0.150	05/02/14	0.150	50,000	100	20,833.33	0.152
	YCD	NORDEA	0.150	05/02/14	0.150	50,000	100	20,833.33	0.152
05/02/14	**NO PURCHASES**								
05/05/14	**NO REDEMPTIONS**								
05/05/14	**PURCHASES**								
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	BARCLY US		05/07/14	0.080	50,000			
	CP	RABO USA		05/12/14	0.060	50,000			
05/06/14	**NO REDEMPTIONS**								
05/06/14	**NO PURCHASES**								
05/07/14	**SALES**								
	TR	BILL		04/02/15	0.085	50,000	8	3,291.67	0.301
	TR	BILL		04/02/15	0.085	50,000	8	3,291.67	0.301
	TR	BILL		04/02/15	0.084	50,000	20	5,250.00	0.192
	TR	BILL		04/02/15	0.084	50,000	20	5,250.00	0.192
05/07/14	**REDEMPTIONS**								
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BARCLY US		05/07/14	0.080	50,000	2	222.22	0.081
	CP	BNP FIN		05/07/14	0.100	50,000	22	3,055.56	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	22	3,055.56	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	26	3,611.11	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	26	3,611.11	0.101
	CP	BNP FIN		05/07/14	0.100	50,000	26	3,611.11	0.101
	CP	CIBC HLD		05/07/14	0.060	50,000	42	3,500.00	0.061
	CP	TOYOTA		05/07/14	0.070	50,000	43	4,180.56	0.071
	CP	TOYOTA		05/07/14	0.070	50,000	43	4,180.56	0.071
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000	22	3,972.22	0.132

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/07/14	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.140	05/07/14	0.140	50,000	27	5,250.00	0.142
	YCD	TOKYO-MIT	0.140	05/07/14	0.140	50,000	27	5,250.00	0.142
	YCD	TOKYO-MIT	0.150	05/07/14	0.150	50,000	34	7,083.33	0.152
	YCD	TOKYO-MIT	0.150	05/07/14	0.150	50,000	34	7,083.33	0.152
05/07/14	**PURCHASES**								
	DN	FHLB		07/09/14	0.045	25,000			
	DN	FHLB		07/09/14	0.045	50,000			
	DN	FHLB		07/09/14	0.045	50,000			
05/08/14	**REDEMPTIONS**								
	YCD	SUMITOMO	0.140	05/08/14	0.140	50,000	23	4,472.22	0.142
	YCD	SUMITOMO	0.140	05/08/14	0.140	50,000	23	4,472.22	0.142
05/08/14	**NO PURCHASES**								
05/09/14	**NO REDEMPTIONS**								
05/09/14	**NO PURCHASES**								
05/12/14	**REDEMPTIONS**								
	CP	RABO USA		05/12/14	0.060	50,000	7	583.33	0.061
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
	CP	BARCLY US		05/12/14	0.080	50,000	27	3,000.00	0.081
05/12/14	**PURCHASES**								
	CP	RABO USA		05/19/14	0.070	50,000			
	CP	RABO USA		05/19/14	0.070	50,000			
	YCD	NORINCHUK	0.100	05/19/14	0.100	50,000			
05/13/14	**NO REDEMPTIONS**								
05/13/14	**NO PURCHASES**								
05/14/14	**NO REDEMPTIONS**								
05/14/14	**PURCHASES**								
	CP	BNP FIN		05/19/14	0.080	50,000			
	CP	BNP FIN		05/19/14	0.080	50,000			
	CP	BNP FIN		05/19/14	0.080	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/14/14	**PURCHASES (Continued)**								
	YCD	NORINCHUK	0.140	06/09/14	0.140	50,000			
	YCD	NORINCHUK	0.140	06/09/14	0.140	50,000			
05/15/14	**NO REDEMPTIONS**								
05/15/14	**PURCHASES**								
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	SOC GEN		06/02/14	0.075	50,000			
	CP	CIBC HLD		06/09/14	0.060	50,000			
	CP	GE CO		06/23/14	0.050	50,000			
	DN	FHLB		07/16/14	0.045	50,000			
	DN	FHLB		07/16/14	0.045	50,000			
	YCD	TOKYO-MIT	0.130	06/09/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	06/09/14	0.130	50,000			
	YCD	NB CANADA	0.250	05/01/15	0.240	50,000			
	YCD	NB CANADA	0.250	05/01/15	0.240	50,000			
05/16/14	**NO REDEMPTIONS**								
05/16/14	**PURCHASES**								
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BARCLY US		05/30/14	0.080	50,000			
	CP	BNP FIN		05/30/14	0.090	50,000			
	CP	BNP FIN		05/30/14	0.090	50,000			
05/19/14	**REDEMPTIONS**								
	CP	BNP FIN		05/19/14	0.080	50,000	5	555.56	0.081
	CP	BNP FIN		05/19/14	0.080	50,000	5	555.56	0.081
	CP	BNP FIN		05/19/14	0.080	50,000	5	555.56	0.081
	CP	RABO USA		05/19/14	0.070	50,000	7	680.56	0.071
	CP	RABO USA		05/19/14	0.070	50,000	7	680.56	0.071
	CP	BNP FIN		05/19/14	0.120	50,000	34	5,666.67	0.122
	CP	BNP FIN		05/19/14	0.120	50,000	34	5,666.67	0.122
	YCD	NORINCHUK	0.100	05/19/14	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000	25	5,208.33	0.152
05/19/14	**NO PURCHASES**								
05/20/14	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/20/14	**PURCHASES**								
	CP	SOC GEN		05/30/14	0.075	50,000			
	CP	SOC GEN		05/30/14	0.075	50,000			
	CP	SOC GEN		05/30/14	0.075	50,000			
	YCD	NORINCHUK	0.100	05/30/14	0.100	50,000			
	YCD	NORINCHUK	0.100	05/30/14	0.100	50,000			
05/21/14	**REDEMPTIONS**								
	CP	BNP FIN		05/21/14	0.120	50,000	33	5,500.00	0.122
	CP	BNP FIN		05/21/14	0.120	50,000	33	5,500.00	0.122
	CP	BNP FIN		05/21/14	0.120	50,000	33	5,500.00	0.122
	YCD	TOKYO-MIT	0.140	05/21/14	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	05/21/14	0.140	50,000	21	4,083.33	0.142
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000	26	4,694.44	0.132
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000	26	4,694.44	0.132
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000	26	4,694.44	0.132
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000	36	8,000.00	0.162
05/21/14	**PURCHASES**								
	CP	BNP FIN		06/23/14	0.120	50,000			
	CP	BNP FIN		06/23/14	0.120	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	YCD	NORINCHUK	0.130	06/09/14	0.130	50,000			
	YCD	NORINCHUK	0.130	06/09/14	0.130	50,000			
	YCD	TOKYO-MIT	0.140	06/23/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	06/23/14	0.140	50,000			
05/22/14	**NO REDEMPTIONS**								
05/22/14	**PURCHASES**								
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	SOC GEN		05/27/14	0.080	50,000			
	CP	RABO USA		05/30/14	0.070	50,000			
	CP	RABO USA		05/30/14	0.070	50,000			
	CP	RABO USA		05/30/14	0.070	50,000			
	YCD	CIBC	0.070	07/01/14	0.070	50,000			
	YCD	CIBC	0.070	07/01/14	0.070	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/22/14	**PURCHASES (Continued)**								
	YCD	TOKYO-MIT	0.140	07/01/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	07/01/14	0.140	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
05/23/14	**NO REDEMPTIONS**								
05/23/14	**PURCHASES**								
	CD	CITIBANK	0.170	08/27/14	0.170	50,000			
	CD	CITIBANK	0.170	08/27/14	0.170	50,000			
	CP	GECC		06/30/14	0.050	50,000			
	CP	GECC		06/30/14	0.050	50,000			
	CP	TD USA		07/01/14	0.110	50,000			
	CP	TD USA		07/01/14	0.110	50,000			
	CP	TOYOTA		07/21/14	0.080	50,000			
	CP	TOYOTA		07/21/14	0.080	50,000			
	CP	TOYOTA		07/21/14	0.080	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	CP	GECC		08/01/14	0.080	50,000			
	DEB	FHLB	0.220	11/23/15	0.237	50,000			
	YCD	TOKYO-MIT	0.120	06/09/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	06/09/14	0.120	50,000			
	YCD	NB CANADA	0.260	05/22/15	0.260	50,000			
	YCD	NB CANADA	0.260	05/22/15	0.260	50,000			
05/27/14	**REDEMPTIONS**								
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
	CP	SOC GEN		05/27/14	0.080	50,000	5	555.56	0.081
05/27/14	**PURCHASES**								
	CP	BNP FIN		06/27/14	0.120	50,000			
	CP	BNP FIN		06/27/14	0.120	50,000			
	CP	BNP FIN		06/30/14	0.120	50,000			
	CP	BNP FIN		06/30/14	0.120	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	CP	TOYOTA		07/24/14	0.060	50,000			
	TR	BILL		04/30/15	0.080	50,000			
	TR	BILL		04/30/15	0.080	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/27/14	**PURCHASES (Continued)**								
	TR	NOTE	0.250	02/29/16	0.283	50,000			
	TR	NOTE	0.250	02/29/16	0.283	50,000			
	TR	NOTE	0.250	02/29/16	0.283	50,000			
	YCD	NORINCHUK	0.140	06/27/14	0.140	50,000			
	YCD	NORINCHUK	0.140	06/27/14	0.140	50,000			
	YCD	SUMITOMO	0.160	06/30/14	0.160	50,000			
	YCD	SUMITOMO	0.160	06/30/14	0.160	50,000			
	YCD	TOKYO-MIT	0.150	07/01/14	0.150	50,000			
	YCD	TOKYO-MIT	0.150	07/01/14	0.150	50,000			
05/28/14	**REDEMPTIONS**								
	CD	WELLS FGO	0.200	05/28/14	0.200	50,000	204	56,666.67	0.203
	CD	WELLS FGO	0.200	05/28/14	0.200	50,000	204	56,666.67	0.203
	CP	GE CO		05/28/14	0.050	50,000	28	1,944.44	0.051
	CP	GE CO		05/28/14	0.050	50,000	28	1,944.44	0.051
	DEB	FHLB	1.375	05/28/14	0.141	13,000	279	14,191.67	0.141
	DEB	FHLB	1.375	05/28/14	0.141	50,000	279	54,583.33	0.141
	DEB	FHLB	1.375	05/28/14	0.141	50,000	279	54,583.33	0.141
	DEB	FHLB	1.375	05/28/14	0.142	35,000	285	39,124.17	0.142
	DEB	FHLB	1.375	05/28/14	0.141	50,000	293	57,469.44	0.142
	DN	FHLMC		05/28/14	0.120	50,000	279	46,500.00	0.122
	DN	FHLMC		05/28/14	0.120	50,000	279	46,500.00	0.122
	DN	IBRD		05/28/14	0.140	50,000	279	54,250.00	0.142
	DN	IBRD		05/28/14	0.140	50,000	279	54,250.00	0.142
	YCD	NAT AUB	0.240	05/28/14	0.240	50,000	274	91,333.33	0.243
	YCD	NAT AUB	0.240	05/28/14	0.240	50,000	274	91,333.33	0.243
	YCD	RB CANADA	0.210	05/28/14	0.210	50,000	279	81,375.00	0.213
	YCD	RB CANADA	0.210	05/28/14	0.210	50,000	279	81,375.00	0.213
05/28/14	**PURCHASES**								
	CD	US BANK	0.100	10/01/14	0.100	50,000			
	CD	US BANK	0.100	10/01/14	0.100	50,000			
	CP	BARCLY US		05/29/14	0.080	50,000			
	CP	BARCLY US		05/29/14	0.080	50,000			
	CP	BARCLY US		05/29/14	0.080	50,000			
	CP	BARCLY US		05/29/14	0.080	50,000			
	DEB	FHLB	0.090	02/27/15	0.107	50,000			
	DEB	FHLB	0.090	02/27/15	0.107	50,000			
	DEB	FHLB	0.090	02/27/15	0.107	50,000			
	TR	NOTE	0.250	02/29/16	0.263	50,000			
	TR	NOTE	0.250	02/29/16	0.263	50,000			
	TR	NOTE	0.250	02/29/16	0.263	50,000			
	TR	NOTE	0.250	02/29/16	0.263	50,000			
	YCD	STNDRD CH	0.170	08/27/14	0.170	50,000			
	YCD	STNDRD CH	0.170	08/27/14	0.170	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/29/14	**REDEMPTIONS**								
	CP	BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		05/29/14	0.080	50,000	1	111.11	0.081
	TR	BILL		05/29/14	0.118	50,000	343	55,975.69	0.119
	TR	BILL		05/29/14	0.118	50,000	343	55,975.69	0.119
	TR	BILL		05/29/14	0.113	50,000	344	53,750.00	0.114
	TR	BILL		05/29/14	0.113	50,000	344	53,750.00	0.114
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.115	50,000	345	55,104.17	0.117
	TR	BILL		05/29/14	0.123	50,000	356	60,569.44	0.124
	TR	BILL		05/29/14	0.123	50,000	356	60,569.44	0.124
	TR	BILL		05/29/14	0.123	50,000	356	60,569.44	0.124
	TR	BILL		05/29/14	0.128	50,000	358	63,395.83	0.129
	TR	BILL		05/29/14	0.128	50,000	358	63,395.83	0.129
	TR	BILL		05/29/14	0.128	50,000	358	63,395.83	0.129
05/29/14	**PURCHASES**								
	CD	BOWEST	0.370	12/01/14	0.370	50,000			
	CD	BOWEST	0.370	12/01/14	0.370	50,000			
	CP	BNP FIN		07/01/14	0.120	50,000			
	CP	BNP FIN		07/01/14	0.120	50,000			
	CP	BNP FIN		07/01/14	0.120	50,000			
	CP	BNP FIN		07/01/14	0.120	50,000			
	CP	GECC		07/07/14	0.050	50,000			
	CP	CRC		09/02/14	0.160	50,000			
	CP	UBS FIN		09/02/14	0.170	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/29/14	**PURCHASES (Continued)**								
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.093	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000			
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000			
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000			
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000			
	YCD	NORINCHUK	0.140	07/01/14	0.140	50,000			
	YCD	NORINCHUK	0.140	07/01/14	0.140	50,000			
	YCD	MIZUHO	0.200	07/10/14	0.170	50,000			
05/30/14	**REDEMPTIONS**								
	BN	BOFA	0.210	05/30/14	0.210	50,000	122	35,583.33	0.213
	BN	BOFA	0.210	05/30/14	0.210	50,000	122	35,583.33	0.213
	CP	RABO USA		05/30/14	0.070	50,000	8	777.78	0.071
	CP	RABO USA		05/30/14	0.070	50,000	8	777.78	0.071
	CP	RABO USA		05/30/14	0.070	50,000	8	777.78	0.071
	CP	SOC GEN		05/30/14	0.075	50,000	10	1,041.67	0.076
	CP	SOC GEN		05/30/14	0.075	50,000	10	1,041.67	0.076
	CP	SOC GEN		05/30/14	0.075	50,000	10	1,041.67	0.076
	CP	BARCLY US		05/30/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		05/30/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		05/30/14	0.080	50,000	14	1,555.56	0.081
	CP	BARCLY US		05/30/14	0.080	50,000	14	1,555.56	0.081
	CP	BNP FIN		05/30/14	0.090	50,000	14	1,750.00	0.091
	CP	BNP FIN		05/30/14	0.090	50,000	14	1,750.00	0.091
	CP	BNP FIN		05/30/14	0.110	50,000	31	4,736.11	0.112
	CP	TD USA		05/30/14	0.110	50,000	35	5,347.22	0.112
	CP	BNP FIN		05/30/14	0.120	50,000	38	6,333.33	0.122
	CP	BNP FIN		05/30/14	0.120	50,000	38	6,333.33	0.122
	CP	BNP FIN		05/30/14	0.120	50,000	38	6,333.33	0.122
	CP	BNP FIN		05/30/14	0.120	50,000	43	7,166.67	0.122
	CP	BNP FIN		05/30/14	0.120	50,000	43	7,166.67	0.122
	CP	TOYOTA		05/30/14	0.100	50,000	65	9,027.78	0.101
	CP	TOYOTA		05/30/14	0.100	50,000	65	9,027.78	0.101
	CP	TD USA		05/30/14	0.130	50,000	91	16,430.56	0.132
	CP	TD USA		05/30/14	0.130	50,000	91	16,430.56	0.132
	CP	GECC		05/30/14	0.120	50,000	93	15,500.00	0.122
	CP	GECC		05/30/14	0.120	50,000	93	15,500.00	0.122
	CP	GECC		05/30/14	0.160	50,000	150	33,333.33	0.162
	CP	GECC		05/30/14	0.160	50,000	157	34,888.89	0.162
	CP	GECC		05/30/14	0.160	50,000	157	34,888.89	0.162
	YCD	NORINCHUK	0.100	05/30/14	0.100	50,000	10	1,388.89	0.101
	YCD	NORINCHUK	0.100	05/30/14	0.100	50,000	10	1,388.89	0.101

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/30/14	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000	35	7,777.78	0.162
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000	35	7,777.78	0.162
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000	38	8,444.44	0.162
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000	38	8,444.44	0.162
	YCD	NORINCHUK	0.160	05/30/14	0.160	50,000	65	14,444.44	0.162
	YCD	NORINCHUK	0.160	05/30/14	0.160	50,000	65	14,444.44	0.162
	YCD	TORONTO	0.130	05/30/14	0.130	50,000	66	11,916.67	0.132
	YCD	TORONTO	0.130	05/30/14	0.130	50,000	66	11,916.67	0.132
	YCD	NAT AUB	0.150	05/30/14	0.150	50,000	133	27,708.33	0.152
	YCD	NAT AUB	0.150	05/30/14	0.150	50,000	133	27,708.33	0.152
05/30/14	**PURCHASES**								
	DEB	FHLB	0.230	12/18/15	0.240	50,000			
	DEB	FHLB	0.230	12/18/15	0.240	50,000			
05/31/14	**REDEMPTIONS**								
	TR	NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
	TR	NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
	TR	NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
	TR	NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
	TR	NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
	TR	NOTE	0.250	05/31/14	0.282	50,000	711	274,760.93	0.282
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	716	284,281.08	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290
	TR	NOTE	0.250	05/31/14	0.290	50,000	717	284,622.61	0.290

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

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	04/10/14	0.050	5,000,000.00	06/26/14
New Omni Bank, NA	04/07/14	0.040	1,000,000.00	07/09/14
New Omni Bank, NA	01/23/14	0.080	2,000,000.00	07/24/14
New Omni Bank, NA	02/27/14	0.100	5,000,000.00	08/28/14
New Omni Bank, NA	03/07/14	0.110	1,000,000.00	09/05/14
New Omni Bank, NA	03/14/14	0.110	2,000,000.00	09/12/14
New Omni Bank, NA	04/17/14	0.080	2,000,000.00	10/16/14
New Omni Bank, NA	04/24/14	0.080	2,000,000.00	10/23/14
New Omni Bank, NA	05/01/14	0.070	2,000,000.00	10/30/14
New Omni Bank, NA	05/08/14	0.080	2,000,000.00	11/06/14
New Omni Bank, NA	05/16/14	0.080	2,000,000.00	11/14/14
ARCADIA				
American Plus Bank, NA	03/19/14	0.100	2,000,000.00	09/17/14
American Plus Bank, NA	05/15/14	0.080	240,000.00	11/13/14
AUBURN				
Community 1st Bank	03/21/14	0.130	2,000,000.00	09/19/14
Community 1st Bank	04/23/14	0.100	2,000,000.00	10/22/14
BEVERLY HILLS				
Bank Leumi USA	04/23/14	0.110	30,000,000.00	10/22/14
BREA				
CapitalSource Bank	03/19/14	0.100	40,000,000.00	09/17/14
Pacific Western Bank	01/10/14	0.120	10,000,000.00	07/11/14
Pacific Western Bank	01/28/14	0.110	40,000,000.00	07/30/14
CHICO				
Tri Counties Bank	03/12/14	0.090	5,000,000.00	06/11/14
CITY OF INDUSTRY				
EverTrust Bank	12/11/13	0.120	20,000,000.00	06/11/14
EverTrust Bank	02/18/14	0.090	10,000,000.00	08/20/14
EverTrust Bank	05/23/14	0.080	20,000,000.00	11/21/14
DIAMOND BAR				
Prospectors Federal Credit Union	03/13/14	0.140	4,000,000.00	09/11/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ENCINO				
California United Bank	04/03/14	0.090	10,000,000.00	10/02/14
FAIRFIELD				
Westamerica Bank	01/10/14	0.100	40,000,000.00	07/11/14
Westamerica Bank	01/16/14	0.090	25,000,000.00	07/17/14
Westamerica Bank	02/05/14	0.080	25,000,000.00	08/06/14
FOLSOM				
Folsom Lake Bank	01/31/14	0.120	3,500,000.00	08/01/14
Folsom Lake Bank	03/05/14	0.130	3,000,000.00	09/03/14
Folsom Lake Bank	04/16/14	0.110	1,500,000.00	10/15/14
Sierra Vista Bank	05/07/14	0.070	1,500,000.00	08/06/14
FRESNO				
Central Valley Community Bank	05/28/14	0.080	5,000,000.00	08/27/14
Central Valley Community Bank	03/13/14	0.130	5,000,000.00	09/11/14
IRVINE				
CommerceWest Bank, NA	03/14/14	0.070	5,000,000.00	06/13/14
CommerceWest Bank, NA	04/17/14	0.060	5,000,000.00	07/17/14
CommerceWest Bank, NA	05/02/14	0.050	2,500,000.00	08/01/14
CommerceWest Bank, NA	05/08/14	0.050	2,500,000.00	08/07/14
First Foundation Bank	03/07/14	0.100	10,000,000.00	06/06/14
First Foundation Bank	02/12/14	0.110	12,000,000.00	08/13/14
First Foundation Bank	03/06/14	0.110	12,000,000.00	09/04/14
First Foundation Bank	03/07/14	0.130	10,000,000.00	09/05/14
First Foundation Bank	04/11/14	0.100	12,000,000.00	10/10/14
LAFAYETTE				
California Bank of Commerce	01/16/14	0.090	5,000,000.00	07/17/14
California Bank of Commerce	03/14/14	0.110	10,000,000.00	09/12/14
California Bank of Commerce	05/15/14	0.080	5,000,000.00	11/13/14
LODI				
Farmers & Merchants Bk Cen CA	03/05/14	0.070	35,000,000.00	06/04/14
Farmers & Merchants Bk Cen CA	03/12/14	0.070	20,000,000.00	06/11/14
Farmers & Merchants Bk Cen CA	04/18/14	0.060	35,000,000.00	07/18/14
Farmers & Merchants Bk Cen CA	04/24/14	0.060	35,000,000.00	07/24/14

TIME DEPOSITS

LOS ANGELES	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
1st Century Bank, NA	04/16/14	0.080	18,000,000.00	07/16/14
1st Century Bank, NA	05/16/14	0.070	20,000,000.00	08/15/14
BBCN Bank	03/05/14	0.070	90,000,000.00	06/04/14
BBCN Bank	03/14/14	0.070	75,000,000.00	06/13/14
BBCN Bank	04/10/14	0.080	90,000,000.00	10/09/14
BBCN Bank	04/16/14	0.080	45,000,000.00	10/15/14
Commonwealth Business Bank	12/04/13	0.110	5,000,000.00	06/06/14
Commonwealth Business Bank	04/11/14	0.060	5,000,000.00	07/11/14
Commonwealth Business Bank	01/24/14	0.090	5,000,000.00	07/25/14
Commonwealth Business Bank	01/31/14	0.090	5,000,000.00	08/01/14
Commonwealth Business Bank	02/28/14	0.100	5,000,000.00	09/05/14
Commonwealth Business Bank	03/21/14	0.110	5,000,000.00	09/19/14
Commonwealth Business Bank	03/28/14	0.100	10,000,000.00	10/03/14
Commonwealth Business Bank	05/23/14	0.080	5,000,000.00	11/21/14
CTBC Bank	01/16/14	0.090	50,000,000.00	07/17/14
CTBC Bank	01/30/14	0.090	10,000,000.00	07/31/14
Eastern International Bank	04/23/14	0.060	1,900,000.00	07/23/14
Hanmi Bank	02/06/14	0.100	30,000,000.00	08/07/14
Hanmi Bank	04/09/14	0.070	30,000,000.00	10/08/14
HSBC Bank USA, NA	05/14/14	0.080	25,000,000.00	08/13/14
Manufacturers Bank	03/13/14	0.080	50,000,000.00	06/12/14
Manufacturers Bank	04/11/14	0.060	100,000,000.00	07/11/14
Manufacturers Bank	04/18/14	0.060	50,000,000.00	07/18/14
Mission Valley Bank	04/16/14	0.080	7,000,000.00	07/16/14
Open Bank	12/12/13	0.120	5,000,000.00	06/12/14
Open Bank	01/08/14	0.110	2,000,000.00	07/09/14
Open Bank	02/12/14	0.110	10,000,000.00	08/13/14
Open Bank	03/14/14	0.110	5,000,000.00	09/12/14
Open Bank	03/21/14	0.110	2,000,000.00	09/19/14
Opus Bank	01/31/14	0.090	10,000,000.00	08/01/14
Pacific City Bank	03/13/14	0.080	10,000,000.00	06/12/14
Pacific City Bank	03/21/14	0.080	20,000,000.00	06/20/14
Pacific City Bank	04/11/14	0.060	30,000,000.00	07/11/14
State Bank of India (California)	02/06/14	0.120	2,000,000.00	08/07/14
State Bank of India (California)	02/12/14	0.130	5,000,000.00	08/07/14
State Bank of India (California)	03/12/14	0.100	5,000,000.00	08/07/14
State Bank of India (California)	04/10/14	0.100	12,000,000.00	10/09/14
State Bank of India (California)	04/16/14	0.100	23,000,000.00	10/15/14
State Bank of India (California)	04/24/14	0.100	13,000,000.00	10/23/14
Wilshire Bank	03/12/14	0.070	39,000,000.00	06/11/14
Wilshire Bank	04/11/14	0.060	78,000,000.00	07/11/14
Wilshire Bank	04/17/14	0.060	74,000,000.00	07/17/14
Wilshire Bank	05/16/14	0.050	30,000,000.00	08/15/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	03/13/14	0.080	5,000,000.00	06/12/14
1st Capital Bank	04/24/14	0.060	1,000,000.00	07/24/14
1st Capital Bank	04/30/14	0.040	8,000,000.00	07/30/14
NORTH HIGHLANDS				
SAFE Credit Union	03/07/14	0.130	5,000,000.00	09/05/14
OAKDALE				
Oak Valley Community Bank	03/06/14	0.080	3,500,000.00	06/05/14
OAKLAND				
Community Bank of the Bay	12/06/13	0.140	5,000,000.00	06/06/14
Metropolitan Bank	12/12/13	0.140	4,500,000.00	06/12/14
Metropolitan Bank	01/10/14	0.120	1,500,000.00	07/11/14
Metropolitan Bank	01/16/14	0.110	1,000,000.00	07/17/14
Metropolitan Bank	01/31/14	0.110	2,000,000.00	08/01/14
Metropolitan Bank	02/27/14	0.120	1,000,000.00	08/28/14
ONTARIO				
Citizens Business Bank	03/07/14	0.080	25,000,000.00	06/06/14
Citizens Business Bank	03/12/14	0.070	25,000,000.00	06/11/14
Citizens Business Bank	04/11/14	0.060	50,000,000.00	07/11/14
Citizens Business Bank	04/25/14	0.050	30,000,000.00	07/25/14
Citizens Business Bank	05/01/14	0.050	30,000,000.00	07/31/14
Citizens Business Bank	05/07/14	0.050	50,000,000.00	08/06/14
Citizens Business Bank	05/15/14	0.050	30,000,000.00	08/14/14
PALOS VERDES ESTATES				
Malaga Bank, FSB	03/05/14	0.070	12,000,000.00	06/04/14
Malaga Bank, FSB	03/07/14	0.080	4,000,000.00	06/06/14
Malaga Bank, FSB	04/10/14	0.060	5,000,000.00	07/10/14
Malaga Bank, FSB	04/25/14	0.050	8,000,000.00	07/25/14
Malaga Bank, FSB	05/02/14	0.050	9,000,000.00	08/01/14
Malaga Bank, FSB	05/08/14	0.050	10,000,000.00	08/07/14
PASADENA				
Community Bank	12/11/13	0.140	30,000,000.00	06/11/14
Community Bank	01/15/14	0.100	25,000,000.00	07/16/14
Community Bank	02/14/14	0.130	25,000,000.00	08/15/14
Community Bank	03/19/14	0.120	35,000,000.00	09/17/14
Community Bank	04/04/14	0.110	25,000,000.00	10/03/14
Community Bank	05/07/14	0.090	30,000,000.00	11/05/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
East West Bank	01/16/14	0.110	50,000,000.00	07/17/14
East West Bank	01/22/14	0.110	125,000,000.00	07/23/14
East West Bank	02/07/14	0.120	75,000,000.00	08/08/14
East West Bank	04/25/14	0.100	50,000,000.00	10/24/14
Wescom Central Credit Union	01/28/14	0.120	50,000,000.00	07/30/14
Wescom Central Credit Union	03/27/14	0.130	50,000,000.00	09/25/14
PASO ROBLES				
Heritage Oaks Bank	03/12/14	0.090	25,000,000.00	06/11/14
PORTERVILLE				
Bank of the Sierra	03/06/14	0.110	15,000,000.00	06/05/14
Bank of the Sierra	03/06/14	0.110	10,000,000.00	06/12/14
Bank of the Sierra	04/10/14	0.080	10,000,000.00	07/10/14
Bank of the Sierra	04/25/14	0.070	20,000,000.00	07/25/14
Bank of the Sierra	05/08/14	0.070	15,000,000.00	08/07/14
Bank of the Sierra	05/15/14	0.070	10,000,000.00	08/14/14
RANCHO CORDOVA				
American River Bank	12/12/13	0.150	1,500,000.00	06/12/14
American River Bank	01/31/14	0.110	2,500,000.00	08/01/14
American River Bank	02/06/14	0.120	7,500,000.00	08/07/14
American River Bank	04/09/14	0.090	2,500,000.00	10/08/14
American River Bank	04/18/14	0.100	2,000,000.00	10/17/14
American River Bank	04/23/14	0.100	3,000,000.00	10/22/14
American River Bank	05/08/14	0.100	2,500,000.00	11/06/14
American River Bank	05/15/14	0.100	6,500,000.00	11/13/14
American River Bank	05/22/14	0.100	1,000,000.00	11/20/14
REDWOOD CITY				
Provident Credit Union	12/13/13	0.120	20,000,000.00	06/13/14
Provident Credit Union	01/23/14	0.080	40,000,000.00	07/24/14
Provident Credit Union	02/18/14	0.090	20,000,000.00	08/20/14
Provident Credit Union	04/17/14	0.080	20,000,000.00	10/16/14
Provident Credit Union	04/30/14	0.070	40,000,000.00	10/29/14
Provident Credit Union	05/22/14	0.080	20,000,000.00	11/20/14
RICHMOND				
Mechanics Bank, The	04/16/14	0.080	20,000,000.00	07/16/14
Mechanics Bank, The	04/24/14	0.080	20,000,000.00	07/24/14
Mechanics Bank, The	05/15/14	0.070	20,000,000.00	08/14/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	12/12/13	0.120	10,500,000.00	06/12/14
Five Star Bank	01/10/14	0.100	14,500,000.00	07/11/14
Five Star Bank	01/15/14	0.080	2,000,000.00	07/16/14
Five Star Bank	01/31/14	0.090	3,000,000.00	08/01/14
Five Star Bank	02/13/14	0.110	8,000,000.00	08/14/14
ROSEMEAD				
Pacific Alliance Bank	12/06/13	0.150	1,500,000.00	06/06/14
Pacific Alliance Bank	04/16/14	0.100	4,000,000.00	10/15/14
ROSEVILLE				
Umpqua Bank	03/27/14	0.120	20,000,000.00	09/25/14
Umpqua Bank	05/15/14	0.100	50,000,000.00	11/13/14
SACRAMENTO				
Bank of Sacramento	02/05/14	0.100	4,000,000.00	08/06/14
Bank of Sacramento	04/02/14	0.100	6,000,000.00	10/01/14
Bank of Sacramento	04/24/14	0.100	10,000,000.00	10/23/14
Comerica Bank	12/11/13	0.140	25,000,000.00	06/11/14
Comerica Bank	01/08/14	0.130	50,000,000.00	07/09/14
Comerica Bank	01/15/14	0.100	75,000,000.00	07/16/14
Comerica Bank	02/05/14	0.100	50,000,000.00	08/06/14
Comerica Bank	02/12/14	0.130	25,000,000.00	08/13/14
Comerica Bank	02/27/14	0.120	75,000,000.00	08/28/14
Merchants National Bank of Sacramento	12/04/13	0.130	2,000,000.00	06/04/14
Merchants National Bank of Sacramento	04/09/14	0.070	2,000,000.00	10/08/14
Merchants National Bank of Sacramento	04/29/14	0.070	2,000,000.00	10/29/14
Merchants National Bank of Sacramento	05/07/14	0.070	2,000,000.00	11/05/14
Merchants National Bank of Sacramento	05/21/14	0.070	2,000,000.00	11/19/14
River City Bank	12/06/13	0.120	15,000,000.00	06/06/14
River City Bank	05/16/14	0.100	20,000,000.00	11/14/14
River City Bank	05/23/14	0.100	15,000,000.00	11/21/14
River City Bank	05/23/14	0.100	20,000,000.00	11/21/14
SAN DIEGO				
Mission Federal Credit Union	04/16/14	0.080	10,000,000.00	10/15/14
San Diego County Credit Union	12/18/13	0.090	50,000,000.00	06/18/14
San Diego County Credit Union	01/15/14	0.060	100,000,000.00	07/16/14
San Diego County Credit Union	04/17/14	0.060	50,000,000.00	10/16/14
San Diego County Credit Union	04/30/14	0.050	50,000,000.00	10/29/14
San Diego County Credit Union	05/16/14	0.060	50,000,000.00	11/14/14
Torrey Pines Bank	12/20/13	0.120	50,000,000.00	06/20/14
Torrey Pines Bank	01/09/14	0.100	25,000,000.00	07/10/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Western Alliance Bank	05/15/14	0.080	15,000,000.00	11/13/14
Western Alliance Bank	05/21/14	0.070	25,000,000.00	11/19/14
SAN FRANCISCO				
Presidio Bank	05/05/14	0.050	10,000,000.00	08/06/14
Trans Pacific National Bank	12/20/13	0.140	3,000,000.00	06/20/14
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Union Bank, NA	03/06/14	0.100	150,000,000.00	06/05/14
Union Bank, NA	04/24/14	0.080	150,000,000.00	07/24/14
SAN JOSE				
Heritage Bank of Commerce	12/11/13	0.140	20,000,000.00	06/11/14
Heritage Bank of Commerce	01/23/14	0.100	50,000,000.00	07/24/14
Heritage Bank of Commerce	03/28/14	0.120	15,000,000.00	09/26/14
Heritage Bank of Commerce	05/16/14	0.100	13,000,000.00	11/14/14
SANTA ROSA				
Summit State Bank	01/15/14	0.100	5,000,000.00	07/16/14
Summit State Bank	01/24/14	0.110	3,500,000.00	07/25/14
Summit State Bank	01/29/14	0.110	4,000,000.00	07/30/14
Summit State Bank	03/07/14	0.130	12,000,000.00	09/05/14
Summit State Bank	03/21/14	0.130	7,000,000.00	09/19/14
Summit State Bank	04/17/14	0.100	9,000,000.00	10/16/14
Summit State Bank	05/07/14	0.090	8,000,000.00	11/05/14
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/04/13	0.150	4,000,000.00	06/04/14
First National Bank of Northern California	03/12/14	0.130	15,000,000.00	09/10/14
VACAVILLE				
Travis Credit Union	01/09/14	0.100	40,000,000.00	07/10/14
Travis Credit Union	03/26/14	0.070	10,000,000.00	07/10/14
WALNUT CREEK				
Bank of the West	12/13/13	0.140	100,000,000.00	06/13/14
Bank of the West	01/30/14	0.110	134,000,000.00	07/31/14
Bank of the West	03/05/14	0.120	66,000,000.00	09/03/14
WEST SACRAMENTO				
Community Business Bank	01/08/14	0.110	3,000,000.00	07/09/14
TOTAL TIME DEPOSITS May 2014			**4,680,140,000.00**	

BANK DEMAND DEPOSITS
MAY 2014

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,572,870	$ 3,461,596
2	2,113,171	3,180,320
3	2,113,171	3,180,320
4	2,113,171	3,180,320
5	2,754,674	3,053,320
6	2,257,631	2,684,163
7	2,523,257	2,499,717
8	2,443,616	2,472,912
9	2,525,128	2,468,850
10	2,525,128	2,468,850
11	2,525,128	2,468,850
12	2,283,671	2,153,130
13	2,250,367	2,016,191
14	2,378,861	1,861,550
15	2,297,185	2,167,028
16	2,084,031	2,331,352
17	2,084,031	2,331,352
18	2,084,031	2,331,352
19	2,422,327	1,758,639
20	2,763,787	1,660,318
21	2,428,547	2,072,971
22	2,460,468	2,148,455
23	2,190,906	2,575,049
24	2,190,906	2,575,049
25	2,190,906	2,575,049
26	2,190,906	2,575,049
27	2,688,412	3,939,430
28	2,595,156	2,909,138
29	2,378,935	2,774,125
30	2,664,726	3,154,922
31	2,664,726	3,159,182
AVERAGE DOLLAR DAYS	2,379,349 a/	

a/ The prescribed bank balance for May was $2,349,996. This consisted of $2,220,131 in compensating balances for services, balances for uncollected funds of $133,513 and a deduction of $3,648 for May 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 May 21, 2014, has determined and designated the amount of money available for deposit and investment as of May 14, 2014, 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: $ 2,220,131,000

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)	5/19/2014	5/23/2014	$ 723,600,000	$ 5,902,804,000	$ 4,665,140,000	$ 10,567,944,000
(2)	5/26/2014	5/30/2014	$ 72,300,000	$ 5,975,104,000	$ 4,665,140,000	$ 10,640,244,000
(3)	6/2/2014	6/6/2014	$ 632,000,000	$ 6,607,104,000	$ 4,665,140,000	$ 11,272,244,000
(4)	6/9/2014	6/13/2014	$ 1,960,200,000	$ 8,567,304,000	$ 4,665,140,000	$ 13,232,444,000
(5)	6/16/2014	6/20/2014	$ 5,391,500,000	$ 13,958,040,000	$ 4,665,140,000	$ 18,623,944,000

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 $ 2,220,131,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO

Chairperson

Member

Member

Dated: May 21, 2014

* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/14
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest

None as of June 30, 2014