# COUNTY OF LOS ANGELES
## TREASURER AND TAX COLLECTOR

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**JOSEPH KELLY**
TREASURER AND TAX COLLECTOR

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June 30, 2015

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

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

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

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

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

JK:NI:rkw

Attachments

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

# TREASURER AND TAX COLLECTOR
# REPORT OF INVESTMENTS FOR MAY 2015

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

## GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

## ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 2015

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MAY 2015

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 31, 2015

SCHEDULE A

| PORTFOLIO PROFILE | Pooled Surplus Investments | Specific Purpose Investments |
|---|---|---|
| Inventory Balance at 5/31/15 | | |
| At Cost | $ 25,661,766,400 | $ 152,049,094 |
| At Market | $ 25,651,880,937 | $ 151,960,543 |
| Repurchase Agreements | $ - | $ - |
| Reverse Repurchase Agreements | $ - | $ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 11.89% | 0.00% |
| United States Government and Agency Obligations | 55.85% | 69.12% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 31.20% | 0.00% |
| Municipal Obligations | 0.14% | 3.06% |
| Corporate and Deposit Notes | 0.92% | 0.00% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 27.82% |
| 1-60 days | 41.02% | 0.00% |
| 61 days-1 year | 16.67% | 27.82% |
| Over 1 year | 42.31% | 72.18% |
| Weighted Average Days to Maturity | 559 | |

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 31, 2015

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at May 31, 2015:

| | S&P | Moody's | % of Portfolio |
|---|---|---|---|
| PSI | | | |
| Commercial Paper | A-1 | P-1 | 31.21% |
| Corporate and Deposit Notes | A-1+ | P-1 | 0.39% |
| | AA- | Aa3 | 0.52% |
| Los Angeles County Securities | AA+ | Aa2 | 0.14% |
| Negotiable Certificates of Deposit | A-1 | P-1 | 11.89% |
| U.S. Agency Securities | AA+ | Aaa | 51.57% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | AA+ | Aaa | 0.39% |
| U.S. Treasury Bills | AA+ | Aaa | 3.89% |
| | | | 100.00% |
| SPI | | | |
| Local Agency Investment Fund | Not rated | Not rated | 27.82% |
| Commercial Paper | - | - | 0.00% |
| Corporate and Deposit Notes | - | - | 0.00% |
| Mortgage Trust Deeds | - | - | 0.00% |
| Los Angeles County Securities | AA+ | Aa2 | 3.06% |
| Negotiable Certificates of Deposit | - | - | 0.00% |
| U.S. Agency Securities | AA+ | Aaa | 69.06% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | - | - | 0.00% |
| U.S. Treasury Bonds | AA+ | Aaa | 0.06% |
| | | | 100.00% |

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2015

SCHEDULE B

| | TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO |
|---|---|
| Investment Balance 5/31/15 | $ 25,661,766,400 |
| Market Value at 5/31/15 | $ 25,651,880,937 |
| Average Daily Balance | $ 26,017,038,206 |
| Gains and Losses: | |
| For the Month | $ 452,668 |
| For the Past 12 Months | $ 1,991,640 |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | $ - |
| Earnings for the Month | $ 14,705,520 |
| Earnings for the Past 12 Months | $ 164,057,353 |
| Earnings Rate for the Month | 0.66% |

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2015

SCHEDULE C

| Bank Name | | Balance | |
|---|---|---|---|
| Bank of America - Concentration | $ | 30,236,157.52 | |
| Bank of the West - Concentration | $ | 49,444,302.01 | (A) |
| Citibank - Concentration | $ | - | |
| JP Morgan Chase - Concentration | $ | 50,807,582.26 | (B) |
| Union Bank- Concentration | $ | 882,459.52 | |
| Wells Fargo - Concentration | $ | 1,585,195.70 | |
| Total Ledger Balance for all Banks | $ | 132,955,697.01 | |

(A) $46.954 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR MAY 2015
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for May 2015

| | |
|---|---|
| Total Deposits | $ 3,011,416,689.10 |
| Total Disbursements | $ 5,096,739,487.52 |
| Discretionary Funds Liquidity Withdrawal Ratio: | |
| As of May 31, 2015 | 1.08 |

Six-Month Cash Availability Projection:

| Month | Maturities | Deposits | Disbursements | Available Cash |
|---|---|---|---|---|
| June | $ 8,217,345,000.00 | $ 2,965,900,000.00 | $ 5,876,400,000.00 | $ 5,306,845,000.00 |
| July | $ 2,410,763,000.00 | $ 3,119,700,000.00 | $ 5,255,600,000.00 | $ 5,581,708,000.00 |
| August | $ 75,000,000.00 | $ 2,756,200,000.00 | $ 4,569,600,000.00 | $ 3,843,308,000.00 |
| September | $ 820,127,000.00 | $ 2,717,200,000.00 | $ 4,277,100,000.00 | $ 3,103,535,000.00 |
| October | $ 785,000,000.00 | $ 4,040,900,000.00 | $ 5,057,200,000.00 | $ 2,872,235,000.00 |
| November | $ 881,400,000.00 | $ 4,560,200,000.00 | $ 4,310,000,000.00 | $ 4,003,835,000.00 |

# TREASURER'S INVESTMENT STRATEGY

## SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of a range between 1 and 2 years.

In May 2015, the Treasurer placed $296.616 million in the Bank of the West Money Market Plus Account and $82.356 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $46.954 million remained in the Bank of the West Money Market Plus Account and $50.000 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

# TREASURER AND TAX COLLECTOR
# REPORT OF INVESTMENTS
# DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

# TREASURER AND TAX COLLECTOR
# REPORT OF INVESTMENT TRANSACTIONS FOR MAY 2015
# COMPLIANCE REPORT

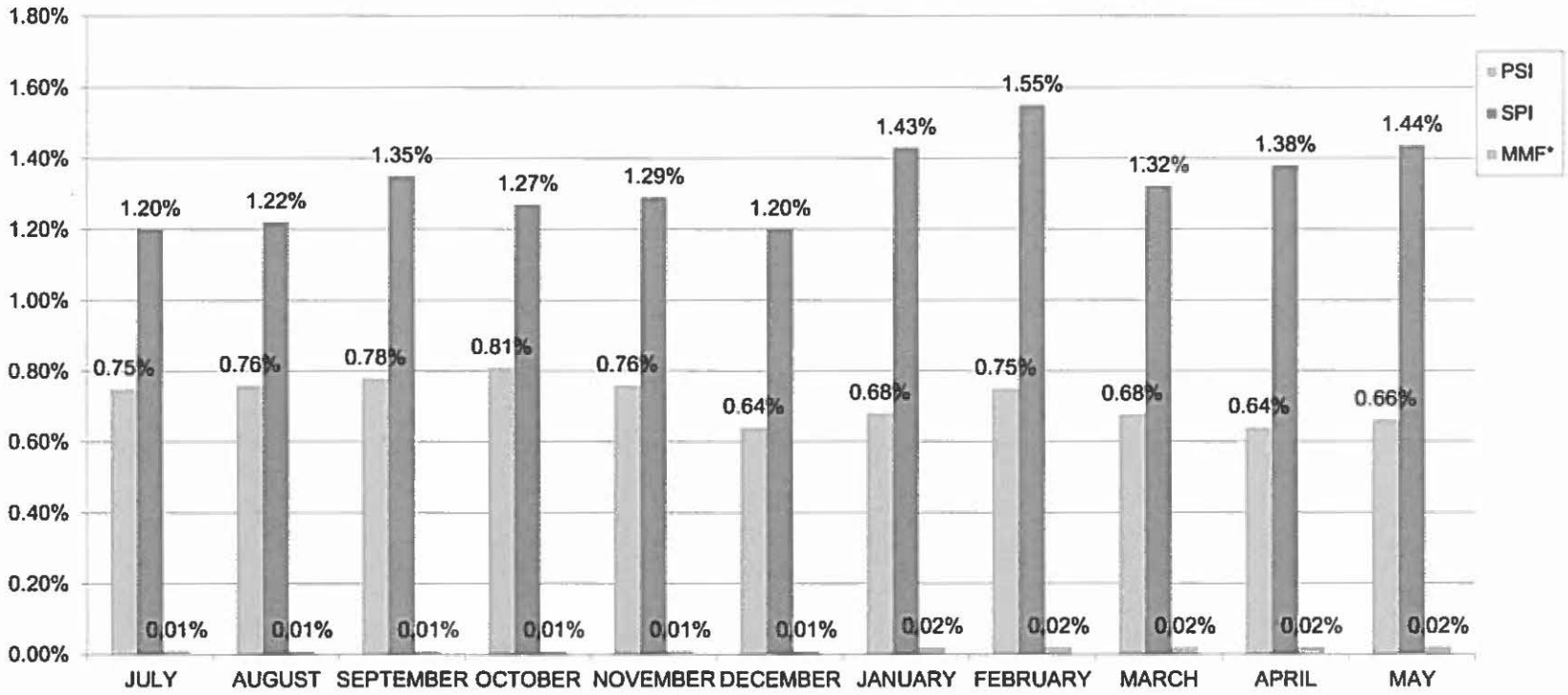
## Portfolio Securities Not in Accordance with Treasurer Policy
## For the Month of May 2015

No exceptions noted.

**LOS ANGELES COUNTY TREASURER**
**PERFORMANCE REPORT**
**PORTFOLIO COST**
**THROUGH 5/31/2015**
**ATTACHMENT III**

| DAY | POOLED SURPLUS INVESTMENTS TOTAL COST | SPECIFIC PURPOSE INVESTMENTS TOTAL COST |
|---|---|---|
| 5/1/2015 | $ 27,324,277,794.71 | $ 128,239,005.95 |
| 5/2/2015 | 27,324,277,794.71 | 128,239,005.95 |
| 5/3/2015 | 27,324,277,794.71 | 128,239,005.95 |
| 5/4/2015 | 27,265,775,034.00 | 128,239,005.95 |
| 5/5/2015 | 26,899,158,250.52 | 128,239,005.95 |
| 5/6/2015 | 26,783,141,700.80 | 128,239,005.95 |
| 5/7/2015 | 26,564,188,917.75 | 128,239,005.95 |
| 5/8/2015 | 26,417,267,858.75 | 128,239,005.95 |
| 5/9/2015 | 26,417,267,858.75 | 128,239,005.95 |
| 5/10/2015 | 26,417,267,858.75 | 128,239,005.95 |
| 5/11/2015 | 26,314,236,135.15 | 128,239,005.95 |
| 5/12/2015 | 26,235,221,599.04 | 128,239,005.95 |
| 5/13/2015 | 26,147,662,118.42 | 128,239,005.95 |
| 5/14/2015 | 26,148,694,975.65 | 128,239,005.95 |
| 5/15/2015 | 25,947,966,139.44 | 128,239,005.95 |
| 5/16/2015 | 25,947,966,139.44 | 128,239,005.95 |
| 5/17/2015 | 25,947,966,139.44 | 128,239,005.95 |
| 5/18/2015 | 25,896,816,925.54 | 207,051,005.95 |
| 5/19/2015 | 25,951,790,261.66 | 230,861,005.95 |
| 5/20/2015 | 25,026,775,683.50 | 230,861,005.95 |
| 5/21/2015 | 25,008,255,719.51 | 230,861,005.95 |
| 5/22/2015 | 24,923,242,511.18 | 230,861,005.95 |
| 5/23/2015 | 24,923,242,511.18 | 230,861,005.95 |
| 5/24/2015 | 24,923,242,511.18 | 230,861,005.95 |
| 5/25/2015 | 24,898,535,875.56 | 230,861,005.95 |
| 5/26/2015 | 24,808,018,052.26 | 152,049,005.95 |
| 5/27/2015 | 25,802,971,837.97 | 152,049,005.95 |
| 5/28/2015 | 25,955,442,554.37 | 152,049,005.95 |
| 5/29/2015 | 25,660,734,722.48 | 152,049,005.95 |
| 5/30/2015 | 25,660,734,722.48 | 152,049,005.95 |
| 5/31/2015 | 25,661,766,400.03 | 152,049,094.21 |
| | **$ 26,017,038,206.42** | **$ 158,562,428.15** |

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




* Source: Money Fund Report as of June 17, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 5/31/2015 (ACCRUAL BASIS)
ATTACHMENT V

| | (PSI) TRADING/NON-TRADING | SPECIFIC PURPOSE INVESTMENT |
|---|---|---|
| Revenues: | | |
| Interest Earnings | $12,839,673 | $193,454 |
| Gains (Losses) on Sales of Non-Trading Securities. | 318,223 | 0 |
| Gains (Losses) on Sales of Trading Securities. | 134,445 | 0 |
| Amortization/Accretion | 1,413,179 | 88 |
| Prior Accrual Adjustment | 0 | 0 |
| Total Revenues | $14,705,520 | $193,542 |
| Expenses: | | |
| Interest Expense | 0 | 0 |
| *Investment Management Fee | 0 | 4,804 |
| | $0 | $4,804 |
| NET INCOME | $14,705,520 | $188,738 |

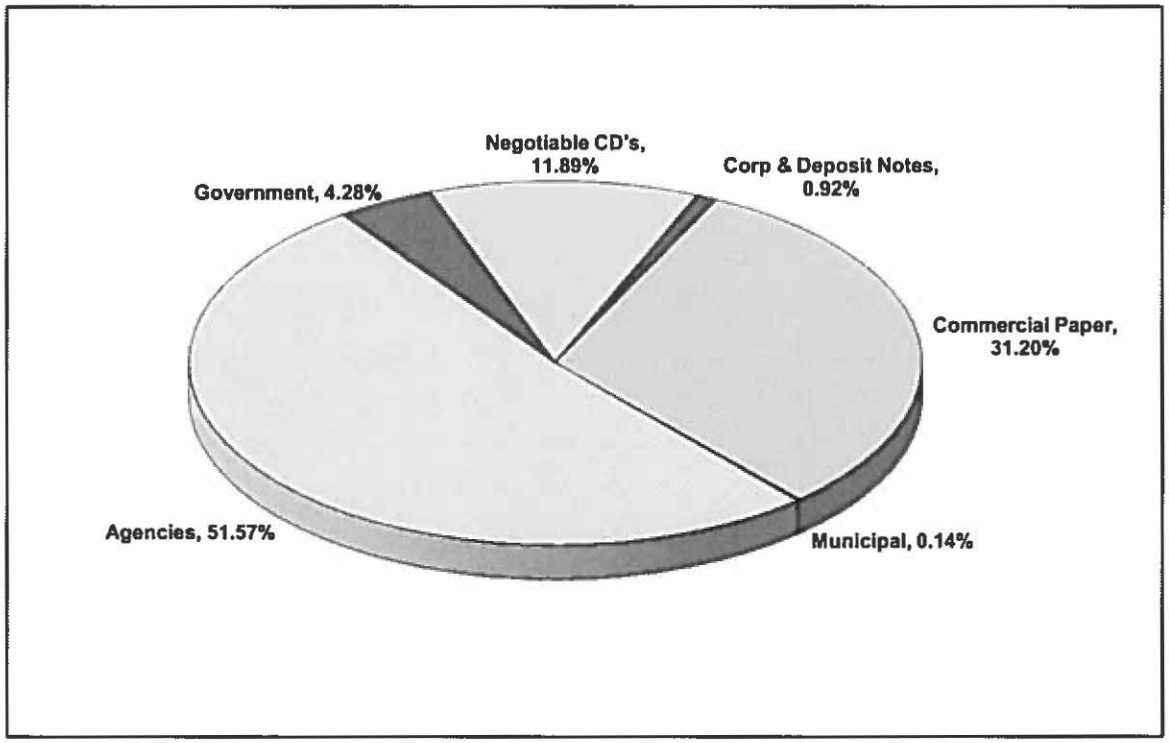
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of May 31, 2015
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

| Entity | Non-Discretionary | Discretionary |
|---|---|---|
| Consolidated School Districts | 48.37% | |
| Los Angeles County and Related Entities | 42.42% | |
| Consolidated Sanitation Districts | | 2.69% |
| Metropolitan Transportation Authority | | 1.29% |
| Miscellaneous Agencies Pooled Investments | | 2.25% |
| South Coast Air Quality Management District | | 1.75% |
| Miscellaneous | | 0.02% |
| Subtotal | 90.79% | 8.00% |
| County Bond Proceeds and Repayment Funds | | 1.21% |
| Grand Total | 90.79% | 9.21% |

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




| | In Thousands |
|---|---|
| Negotiable CD's | 3,050,006 |
| Corp & Deposit Notes | 234,986 |
| Bankers Acceptance | - |
| Commercial Paper | 8,008,431 |
| Municipal | 37,000 |
| Agencies | 13,233,026 |
| Other | - |
| Government | 1,098,317 |
| Total | $ 25,661,766 |

***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: May 1, 2015 to May 31, 2015**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 05/01/15 | 98549 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/01/15 | 50,000,000.00 | 49,993,111.11 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/01/15 | 98553 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/02/15 | 50,000,000.00 | 49,993,777.78 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/01/15 | 98554 | CANCARA ASSET SEC LLC CP | 0.1600 | 05/28/15 | 25,000,000.00 | 24,997,000.00 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/01/15 | 98555 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/01/15 | 50,000,000.00 | 49,993,111.11 | 0.00 | CITI | MS |
| NTRD | CPD | 05/01/15 | 98556 | CANCARA ASSET SEC LLC CP | 0.1600 | 05/29/15 | 40,000,000.00 | 39,995,022.22 | 0.00 | CITI | MS |
| NTRD | CPD | 05/01/15 | 98557 | ABBEY NATIONAL NA LLC CP | 0.1100 | 05/28/15 | 50,000,000.00 | 49,995,875.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/04/15 | 98565 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/05/15 | 25,000,000.00 | 24,996,444.44 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/04/15 | 98566 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/04/15 | 27,000,000.00 | 26,996,745.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/04/15 | 98567 | SHEFFIELD RECEIVABLES CORP | 0.1800 | 06/19/15 | 50,000,000.00 | 49,988,500.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/04/15 | 98568 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/04/15 | 37,000,000.00 | 36,995,539.44 | 0.00 | CITI | MS |
| NTRD | CPD | 05/04/15 | 98569 | SALISBURY REC CO LLC CP | 0.2000 | 06/24/15 | 50,000,000.00 | 49,985,833.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/05/15 | 98574 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/04/15 | 25,000,000.00 | 24,996,666.67 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/05/15 | 98575 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/05/15 | 50,000,000.00 | 49,993,972.22 | 0.00 | CITI | MS |
| NTRD | CPD | 05/05/15 | 98576 | ATLANTIC ASSET SEC LLC CP | 0.1300 | 06/09/15 | 25,000,000.00 | 24,996,840.28 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/05/15 | 98577 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/05/15 | 50,000,000.00 | 49,993,111.11 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/05/15 | 98580 | CANCARA ASSET SEC LLC CP | 0.1600 | 05/29/15 | 11,000,000.00 | 10,998,826.67 | 0.00 | CITI | MS |
| NTRD | CPD | 05/05/15 | 98581 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/08/15 | 20,000,000.00 | 19,997,355.56 | 0.00 | CITI | MS |
| NTRD | CPD | 05/05/15 | 98582 | NATIXIS NY BRANCH CP | 0.1200 | 05/21/15 | 50,000,000.00 | 49,997,333.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/06/15 | 98587 | SALISBURY REC CO LLC CP | 0.1700 | 06/01/15 | 50,000,000.00 | 49,993,861.11 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/06/15 | 98588 | ATLANTIC ASSET SEC LLC CP | 0.1300 | 06/02/15 | 50,000,000.00 | 49,995,125.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/06/15 | 98589 | CANCARA ASSET SEC LLC CP | 0.1700 | 06/16/15 | 22,000,000.00 | 21,995,740.56 | 0.00 | CITI | MS |
| NTRD | CPD | 05/06/15 | 98590 | ATLANTIC ASSET SEC LLC CP | 0.1200 | 06/11/15 | 50,000,000.00 | 49,994,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/07/15 | 98596 | CANCARA ASSET SEC LLC CP | 0.1500 | 06/05/15 | 25,000,000.00 | 24,996,979.17 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/07/15 | 98597 | SHEFFIELD RECEIVABLES CORP | 0.1800 | 06/15/15 | 32,000,000.00 | 31,993,760.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/07/15 | 98598 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/08/15 | 25,000,000.00 | 24,996,444.44 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/07/15 | 98600 | SALISBURY REC CO LLC CP | 0.2100 | 07/08/15 | 25,000,000.00 | 24,990,958.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/07/15 | 98601 | SHEFFIELD RECEIVABLES CORP | 0.1800 | 06/15/15 | 25,000,000.00 | 24,995,125.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/07/15 | 98603 | CANCARA ASSET SEC LLC CP | 0.1500 | 06/04/15 | 25,000,000.00 | 24,997,083.33 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/08/15 | 98604 | SHEFFIELD RECEIVABLES CORP | 0.1700 | 06/15/15 | 50,000,000.00 | 49,991,027.78 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/08/15 | 98605 | CANCARA ASSET SEC LLC CP | 0.1700 | 06/12/15 | 50,000,000.00 | 49,991,736.11 | 0.00 | CITI | MS |
| NTRD | CPD | 05/08/15 | 98607 | SALISBURY REC CO LLC CP | 0.2100 | 07/09/15 | 23,000,000.00 | 22,991,681.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/11/15 | 98610 | CANCARA ASSET SEC LLC CP | 0.1500 | 06/11/15 | 50,000,000.00 | 49,993,541.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/11/15 | 98611 | SALISBURY REC CO LLC CP | 0.2400 | 07/06/15 | 50,000,000.00 | 49,981,333.33 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/11/15 | 98612 | ALPINE SECURITIZATION CORP | 0.2200 | 07/02/15 | 50,000,000.00 | 49,984,111.11 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/12/15 | 98613 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/10/15 | 50,000,000.00 | 49,994,361.11 | 0.00 | CITI | MS |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 05/12/15 | 98618 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/12/15 | 50,000,000.00 | 49,993,972.22 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/12/15 | 98619 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/16/15 | 31,000,000.00 | 30,995,177.78 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/12/15 | 98621 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/12/15 | 25,000,000.00 | 24,996,555.56 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/12/15 | 98622 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/18/15 | 40,000,000.00 | 39,994,244.44 | 0.00 | CITI | MS |
| NTRD | CPD | 05/13/15 | 98625 | SHEFFIELD RECEIVABLES CORP | 0.1800 | 06/25/15 | 50,000,000.00 | 49,989,250.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/13/15 | 98626 | CANCARA ASSET SEC LLC CP | 0.1700 | 06/17/15 | 50,000,000.00 | 49,991,736.11 | 0.00 | CITI | MS |
| NTRD | CPD | 05/13/15 | 98627 | ABBEY NATIONAL NA LLC CP | 0.1300 | 07/02/15 | 50,000,000.00 | 49,990,972.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/14/15 | 98629 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/16/15 | 50,000,000.00 | 49,993,583.33 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/14/15 | 98630 | ALPINE SECURITIZATION CORP | 0.1900 | 07/02/15 | 25,000,000.00 | 24,993,534.72 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/14/15 | 98632 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/15/15 | 25,000,000.00 | 24,996,888.89 | 0.00 | CITI | MS |
| NTRD | CPD | 05/14/15 | 98633 | CREDIT AGRICOLE CIB NY BR | 0.1400 | 06/18/15 | 25,000,000.00 | 24,996,597.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/14/15 | 98634 | SALISBURY REC CO LLC CP | 0.1800 | 06/17/15 | 50,000,000.00 | 49,991,500.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/14/15 | 98635 | SHEFFIELD RECEIVABLES CORP | 0.1900 | 07/20/15 | 18,268,000.00 | 18,261,540.23 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/15/15 | 98636 | BARTON CAPITAL LLC CP | 0.1400 | 06/15/15 | 50,000,000.00 | 49,993,972.22 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/15/15 | 98638 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/15/15 | 50,000,000.00 | 49,993,972.22 | 0.00 | CITI | MS |
| NTRD | CPD | 05/15/15 | 98639 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/16/15 | 50,000,000.00 | 49,993,777.78 | 0.00 | CITI | MS |
| NTRD | CPD | 05/18/15 | 98647 | SALISBURY REC CO LLC CP | 0.1800 | 06/19/15 | 50,000,000.00 | 49,992,000.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/18/15 | 98648 | SHEFFIELD RECEIVABLES CORP | 0.1800 | 06/18/15 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/18/15 | 98643 | SALISBURY REC CO LLC CP | 0.1800 | 06/18/15 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/18/15 | 98644 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/17/15 | 20,000,000.00 | 19,997,666.67 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/18/15 | 98645 | CANCARA ASSET SEC LLC CP | 0.1700 | 06/29/15 | 50,000,000.00 | 49,990,083.33 | 0.00 | CITI | MS |
| NTRD | CPD | 05/19/15 | 98650 | SALISBURY REC CO LLC CP | 0.1800 | 06/17/15 | 50,000,000.00 | 49,992,750.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/19/15 | 98651 | CREDIT AGRICOLE CIB NY BR | 0.1400 | 06/16/15 | 50,000,000.00 | 49,994,555.56 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/19/15 | 98652 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/16/15 | 50,000,000.00 | 49,993,777.78 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/19/15 | 98653 | SALISBURY REC CO LLC CP | 0.1800 | 06/19/15 | 50,000,000.00 | 49,992,250.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/19/15 | 98654 | CANCARA ASSET SEC LLC CP | 0.1700 | 06/22/15 | 25,000,000.00 | 24,995,986.11 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/19/15 | 98655 | SHEFFIELD RECEIVABLES CORP | 0.2100 | 07/06/15 | 30,000,000.00 | 29,991,600.00 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/19/15 | 98656 | CREDIT AGRICOLE CIB NY BR | 0.1400 | 06/18/15 | 50,000,000.00 | 49,994,166.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/20/15 | 98659 | REGENCY MARKETS NO. 1 LLC | 0.1600 | 06/22/15 | 50,000,000.00 | 49,992,666.67 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/20/15 | 98661 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/19/15 | 25,000,000.00 | 24,997,083.33 | 0.00 | CITI | MS |
| NTRD | CPD | 05/20/15 | 98662 | SHEFFIELD RECEIVABLES CORP | 0.1700 | 06/22/15 | 50,000,000.00 | 49,992,208.33 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/20/15 | 98663 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/23/15 | 50,000,000.00 | 49,992,444.44 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/20/15 | 98664 | CANCARA ASSET SEC LLC CP | 0.1700 | 06/24/15 | 25,000,000.00 | 24,995,868.06 | 0.00 | CITI | MS |
| NTRD | CPD | 05/21/15 | 98667 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/29/15 | 50,000,000.00 | 49,991,333.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/21/15 | 98668 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/26/15 | 50,000,000.00 | 49,992,000.00 | 0.00 | CITI | LOOP |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 05/21/15 | 98669 | CREDIT AGRICOLE CIB NY BR | 0.1400 | 06/26/15 | 50,000,000.00 | 49,993,000.00 | 0.00 | CITI | MS |
| NTRD | CPD | 05/21/15 | 98674 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/24/15 | 50,000,000.00 | 49,993,388.89 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/21/15 | 98675 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/23/15 | 30,000,000.00 | 29,996,150.00 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/21/15 | 98676 | ALPINE SECURITIZATION CORP | 0.2100 | 07/07/15 | 30,000,000.00 | 29,991,775.00 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/22/15 | 98677 | ATLANTIC ASSET SEC LLC CP | 0.1500 | 07/02/15 | 25,000,000.00 | 24,995,729.17 | 0.00 | CITI | MS |
| NTRD | CPD | 05/22/15 | 98678 | AUTOBAHN FUNDING CO LLC CP | 0.1400 | 06/19/15 | 45,000,000.00 | 44,995,100.00 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/22/15 | 98679 | ALPINE SECURITIZATION CORP | 0.1800 | 07/02/15 | 50,000,000.00 | 49,989,750.00 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/22/15 | 98680 | CREDIT AGRICOLE CIB NY BR | 0.1400 | 06/30/15 | 50,000,000.00 | 49,992,416.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/22/15 | 98681 | ALPINE SECURITIZATION CORP | 0.2100 | 07/06/15 | 50,000,000.00 | 49,986,875.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/26/15 | 98683 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/30/15 | 50,000,000.00 | 49,992,222.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/26/15 | 98685 | ALPINE SECURITIZATION CORP | 0.2100 | 07/10/15 | 25,000,000.00 | 24,993,437.50 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/26/15 | 98686 | ATLANTIC ASSET SEC LLC CP | 0.1600 | 07/14/15 | 50,000,000.00 | 49,989,111.11 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/26/15 | 98687 | ATLANTIC ASSET SEC LLC CP | 0.1600 | 07/14/15 | 9,480,000.00 | 9,477,935.47 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/26/15 | 98688 | ALPINE SECURITIZATION CORP | 0.2000 | 07/13/15 | 25,000,000.00 | 24,993,333.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/27/15 | 98691 | AUTOBAHN FUNDING CO LLC CP | 0.1300 | 07/02/15 | 40,000,000.00 | 39,994,800.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/27/15 | 98692 | BARTON CAPITAL LLC CP | 0.1600 | 07/13/15 | 50,000,000.00 | 49,989,555.56 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/27/15 | 98693 | BARTON CAPITAL LLC CP | 0.1800 | 07/21/15 | 17,000,000.00 | 16,995,325.00 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/27/15 | 98694 | ALPINE SECURITIZATION CORP | 0.2200 | 07/07/15 | 25,000,000.00 | 24,993,736.11 | 0.00 | CITI | CRSU |
| NTRD | CPD | 05/27/15 | 98695 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/30/15 | 50,000,000.00 | 49,993,388.89 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/27/15 | 98696 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/30/15 | 50,000,000.00 | 49,992,444.44 | 0.00 | CITI | MS |
| NTRD | CPD | 05/27/15 | 98697 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 06/29/15 | 50,000,000.00 | 49,993,583.33 | 0.00 | CITI | MS |
| NTRD | CPD | 05/27/15 | 98709 | ATLANTIC ASSET SEC LLC CP | 0.1700 | 07/08/15 | 50,000,000.00 | 49,990,083.33 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/27/15 | 98699 | SHEFFIELD RECEIVABLES CORP | 0.1900 | 07/07/15 | 50,000,000.00 | 49,989,180.56 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 05/27/15 | 98700 | SHEFFIELD RECEIVABLES CORP | 0.1900 | 07/13/15 | 30,000,000.00 | 29,992,558.33 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/27/15 | 98701 | SHEFFIELD RECEIVABLES CORP | 0.1600 | 07/07/15 | 50,000,000.00 | 49,990,888.89 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/27/15 | 98702 | CREDIT AGRICOLE CIB NY BR | 0.1400 | 07/02/15 | 50,000,000.00 | 49,993,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/27/15 | 98705 | BARTON CAPITAL LLC CP | 0.1500 | 07/15/15 | 25,000,000.00 | 24,994,895.83 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/27/15 | 98706 | BARTON CAPITAL LLC CP | 0.1500 | 07/15/15 | 25,015,000.00 | 25,009,892.77 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/27/15 | 98684 | CANCARA ASSET SEC LLC CP | 0.1600 | 06/29/15 | 50,000,000.00 | 49,992,666.67 | 0.00 | CITI | MS |
| NTRD | CPD | 05/28/15 | 98718 | CREDIT AGRICOLE CIB NY BR | 0.1600 | 07/27/15 | 15,000,000.00 | 14,996,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 05/28/15 | 98721 | SHEFFIELD RECEIVABLES CORP | 0.1900 | 07/10/15 | 50,000,000.00 | 49,988,652.78 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 05/28/15 | 98711 | CANCARA ASSET SEC LLC CP | 0.1600 | 07/02/15 | 50,000,000.00 | 49,992,222.22 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/28/15 | 98712 | NATIXIS NY BRANCH CP | 0.1200 | 06/12/15 | 36,000,000.00 | 35,998,200.00 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/28/15 | 98713 | REGENCY MARKETS NO. 1 LLC | 0.1400 | 06/11/15 | 10,000,000.00 | 9,999,455.56 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 05/28/15 | 98714 | NATIXIS NY BRANCH CP | 0.1200 | 06/11/15 | 50,000,000.00 | 49,997,666.67 | 0.00 | CITI | JPM |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 05/28/15 | 98715 | CANCARA ASSET SEC LLC CP | 0.1800 | 07/01/15 | 50,000,000.00 | 49,991,500.00 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/28/15 | 98716 | ATLANTIC ASSET SEC LLC CP | 0.1700 | 07/08/15 | 48,000,000.00 | 47,990,706.67 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/29/15 | 98731 | BARTON CAPITAL LLC CP | 0.1900 | 07/27/15 | 50,000,000.00 | 49,984,430.56 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/29/15 | 98725 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 07/06/15 | 50,000,000.00 | 49,992,611.11 | 0.00 | CITI | BLAYBV |
| NTRD | CPD | 05/29/15 | 98726 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 07/07/15 | 50,000,000.00 | 49,992,416.67 | 0.00 | CITI | MS |
| NTRD | CPD | 05/29/15 | 98727 | ALPINE SECURITIZATION CORP | 0.2100 | 07/09/15 | 50,000,000.00 | 49,988,041.67 | 0.00 | CITI | LOOP |
| NTRD | CPD | 05/29/15 | 98728 | ATLANTIC ASSET SEC LLC CP | 0.1400 | 07/08/15 | 50,000,000.00 | 49,992,222.22 | 0.00 | CITI | JPM |
| NTRD | CPD | 05/29/15 | 98729 | CREDIT AGRICOLE NY BR CP | 0.1300 | 07/09/15 | 50,000,000.00 | 49,992,597.22 | 0.00 | CITI | JPM |
| | **CPD Total** | | | | | | 4,561,763,000.00 | 4,561,005,097.63 | 0.00 | | |
| NTRD | FFCB | 05/04/15 | 98542 | FFCB 1.72 (CALLABLE) | 1.7200 | 05/04/20 | 27,565,000.00 | 27,530,543.75 | 0.00 | CITI | SNC |
| NTRD | FFCB | 05/19/15 | 98623 | FFCB 1.90 (CALLABLE) | 1.9000 | 05/19/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | FTNFCM |
| | **FFCB Total** | | | | | | 52,565,000.00 | 52,530,543.75 | 0.00 | | |
| NTRD | FHLB | 05/28/15 | 98599 | FHLB 2.00 (CALLABLE) | 2.0000 | 05/28/20 | 18,500,000.00 | 18,490,750.00 | 0.00 | CITI | MS |
| NTRD | FHLB | 05/28/15 | 98578 | FHLB 2.00 (CALLABLE) | 2.0000 | 05/28/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | WFI |
| NTRD | FHLB | 05/28/15 | 98579 | FHLB 2.00 (CALLABLE) | 2.0000 | 05/28/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | TULL |
| | **FHLB Total** | | | | | | 68,500,000.00 | 68,490,750.00 | 0.00 | | |
| NTRD | FHLM | 05/06/15 | 98482 | FHLMC 1.52 (CALLABLE) | 1.5200 | 05/06/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | BLAYBV |
| NTRD | FHLM | 05/07/15 | 98456 | FHLMC 1.30 (CALLABLE) | 1.3000 | 11/07/18 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | RBCCM |
| NTRD | FHLM | 05/13/15 | 98457 | FHLMC 1.33 (CALLABLE) | 1.3300 | 11/13/18 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | SUN |
| NTRD | FHLM | 05/26/15 | 98550 | FHLMC 1.30 (CALLABLE) | 1.3000 | 05/21/18 | 25,000,000.00 | 25,000,000.00 | 4,513.89 | CITI | MIZO |
| NTRD | FHLM | 05/26/15 | 98510 | FHLMC 1.30 (CALLABLE) | 1.3000 | 02/26/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MFR |
| NTRD | FHLM | 05/27/15 | 98560 | FHLMC 1.30 (CALLABLE) | 1.3000 | 05/25/18 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | JPM |
| NTRD | FHLM | 05/27/15 | 98573 | FHLMC 2.00 (CALLABLE) | 2.0000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | DCM |
| NTRD | FHLM | 05/27/15 | 98593 | FHLMC 1.57 (CALLABLE) | 1.5700 | 11/27/18 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | GPS |
| NTRD | FHLM | 05/27/15 | 98595 | FHLMC 2.05 (CALLABLE) | 2.0500 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MFR |
| NTRD | FHLM | 05/28/15 | 98585 | FHLMC 1.70 (CALLABLE) | 1.7000 | 05/28/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | BLAYBV |
| NTRD | FHLM | 05/29/15 | 98730 | FHLMC 1.25 (CALLABLE) | 1.2500 | 05/25/18 | 50,000,000.00 | 49,995,000.00 | 5,208.33 | CITI | MFR |
| | **FHLM Total** | | | | | | 300,000,000.00 | 299,995,000.00 | 9,722.22 | | |
| NTRD | FNMA | 05/27/15 | 98563 | FNMA 1.61 (CALLABLE) | 1.6100 | 05/24/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MISC |
| NTRD | FNMA | 05/27/15 | 98592 | FNMA 1.40 (CALLABLE) | 1.4000 | 11/27/18 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | UBSSEC |
| NTRD | FNMA | 05/27/15 | 98615 | FNMA 1.45 (CALLABLE) | 1.4500 | 11/27/18 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | BLAYBV |

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**Purchase Detail Report**
**Group: Pooled Surplus Investments**
**For the Period: May 1, 2015 to May 31, 2015**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | FNMA | 05/29/15 | 98724 | FNMA 1.63 (CALLABLE) | 1.6300 | 01/10/20 | 46,145,000.00 | 46,029,637.50 | 290,418.68 | CITI | SUN |
| NTRD | FNMA | 05/29/15 | 98673 | FNMA 1.71 (CALLABLE) | 1.7100 | 01/15/20 | 32,515,000.00 | 32,462,976.00 | 206,957.98 | CITI | FTNFCM |
| | **FNMA Total** | | | | | | 153,660,000.00 | 153,492,613.50 | 497,376.66 | | |
| NTRD | MCSA | 05/11/15 | 98473 | FHLMC 1.50 (CALLABLE) | 1.5000 | 05/11/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | GPS |
| NTRD | MCSA | 05/15/15 | 98559 | FHLMC 1.50 (CALLABLE) | 1.5000 | 05/14/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | RBCCM |
| NTRD | MCSA | 05/18/15 | 98642 | FHLMC 1.50 (CALLABLE) | 1.5000 | 05/12/20 | 23,871,000.00 | 23,871,000.00 | 5,967.75 | CITI | MFR |
| NTRD | MCSA | 05/20/15 | 98539 | FHLMC 1.50 (CALLABLE) | 1.5000 | 05/20/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MS |
| NTRD | MCSA | 05/20/15 | 98551 | FHLMC 1.50 (CALLABLE) | 1.5000 | 05/20/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MFR |
| NTRD | MCSA | 05/26/15 | 98509 | FHLMC 1.50 (CALLABLE) | 1.5000 | 05/26/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | PIPE |
| NTRD | MCSA | 05/27/15 | 98561 | FHLB 6.00 (CALLABLE) | 6.0000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | DBAG |
| NTRD | MCSA | 05/27/15 | 98562 | FHLB 6.00 (CALLABLE) | 6.0000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | DBAG |
| NTRD | MCSA | 05/27/15 | 98586 | FHLB 2.50 (CALLABLE) | 2.5000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | FTNFCM |
| NTRD | MCSA | 05/27/15 | 98584 | FHLMC 1.625 (CALLABLE) | 1.6250 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | RWB |
| NTRD | MCSA | 05/27/15 | 98570 | FHLMC 1.55 (CALLABLE) | 1.5500 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MORCO |
| NTRD | MCSA | 05/27/15 | 98572 | FHLMC 1.625 (CALLABLE) | 1.6250 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MS |
| NTRD | MCSA | 05/28/15 | 98564 | FHLMC 1.55 (CALLABLE) | 1.5500 | 05/28/20 | 25,000,000.00 | 24,995,000.00 | 0.00 | CITI | SUN |
| | **MCSA Total** | | | | | | 323,871,000.00 | 323,866,000.00 | 5,967.75 | | |
| NTRD | NCD1 | 05/27/15 | 98670 | WELLS FARGO BANK, NA CD | 0.2900 | 12/18/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | WFI |
| NTRD | NCD1 | 05/27/15 | 98703 | MUFG UNION BANK NA CD | 0.1700 | 07/02/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | UNION |
| NTRD | NCD1 | 05/27/15 | 98704 | MUFG UNION BANK NA CD | 0.1900 | 07/20/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | UNION |
| NTRD | NCD1 | 05/27/15 | 98708 | MUFG UNION BANK NA CD | 0.1900 | 07/17/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | UNION |
| NTRD | NCD1 | 05/28/15 | 98720 | MUFG UNION BANK NA CD | 0.1900 | 07/22/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | UNION |
| | **NCD1 Total** | | | | | | 250,000,000.00 | 250,000,000.00 | 0.00 | | |
| NTRD | YANK1 | 05/08/15 | 98608 | TORONTO DOMINION BANK NY C | 0.1250 | 06/09/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 05/08/15 | 98606 | LLOYDS TSB BANK PLC NY CD | 0.1500 | 06/15/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RBCCM |
| NTRD | YANK1 | 05/14/15 | 98631 | BNP PARIBAS SF CD | 0.1400 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 05/15/15 | 98637 | CREDIT SUISSE NY CD | 0.2200 | 07/15/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | CRSU |
| NTRD | YANK1 | 05/15/15 | 98640 | TORONTO DOMINION BANK NY C | 0.1300 | 06/24/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 05/20/15 | 98646 | LLOYDS TSB BANK PLC NY CD | 0.1600 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RBCCM |
| NTRD | YANK1 | 05/20/15 | 98660 | BNP PARIBAS SF CD | 0.1400 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 05/21/15 | 98665 | TORONTO DOMINION BANK NY C | 0.1250 | 06/23/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RBCCM |
| NTRD | YANK1 | 05/21/15 | 98672 | LLOYDS TSB BANK PLC NY CD | 0.1700 | 06/30/15 | 50,000,000.00 | 50,000,555.46 | 0.00 | CITI | MFR |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Purchase Detail Report**
**Group: Pooled Surplus Investments**
**For the Period: May 1, 2015 to May 31, 2015**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | YANK1 | 05/27/15 | 98707 | CREDIT SUISSE NY CD | 0.2200 | 07/06/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | CRSU |
| NTRD | YANK1 | 05/27/15 | 98698 | BNP PARIBAS SF CD | 0.1900 | 07/30/15 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 05/29/15 | 98717 | LLOYDS TSB BANK PLC NY CD | 0.2100 | 07/30/15 | 50,000,000.00 | 50,000,860.81 | 0.00 | CITI | MFR |
| | **YANK1 Total** | | | | | | 600,000,000.00 | 600,001,416.27 | 0.00 | | |
| **NTRD Total** | | | | | | | 6,310,359,000.00 | 6,309,381,421.15 | 513,066.63 | | |
| TRADE | NOTE | 05/13/15 | 98620 | USTN 1.375 | 1.3750 | 04/30/20 | 25,000,000.00 | 24,708,984.38 | 12,143.34 | CITI | MS |
| | **NOTE Total** | | | | | | 25,000,000.00 | 24,708,984.38 | 12,143.34 | | |
| **TRADE Total** | | | | | | | 25,000,000.00 | 24,708,984.38 | 12,143.34 | | |
| | | | | **PSI Total** | | | **6,335,359,000.00** | **6,334,090,405.53** | **525,209.97** | | |

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**Investment Transactions Journal**
**Purchase Detail Report**
**Group: Specific Purpose Investments**
**For the Period: May 1, 2015 to May 31, 2015**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| SANIT | CNFRQ | 05/18/15 | 98616 | WELLS FARGO & CO | 1.8800 | 05/18/20 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | CF |
| SANIT | CNFRQ | 05/18/15 | 98617 | WELLS FARGO & CO | 1.8800 | 05/18/20 | 28,812,000.00 | 28,812,000.00 | 0.00 | CITI | CF |
| | **CNFRQ Total** | | | | | | 78,812,000.00 | 78,812,000.00 | 0.00 | | |
| | FNMA | 05/19/15 | 98594 | FNMA 1.86 (CALLAB | 1.8600 | 05/19/20 | 23,810,000.00 | 23,810,000.00 | 0.00 | CITI | JPM |
| SANIT | **FNMA Total** | | | | | | 23,810,000.00 | 23,810,000.00 | 0.00 | | |
| | **SANIT - SANITATION DISTRICT Total** | | | | | | **102,622,000.00** | **102,622,000.00** | **0.00** | | |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Call Detail Report**
**Group: Pooled Surplus Investments**
**For the Period: May 1, 2015 to May 31, 2015**
**Attachment VIII**

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|
| 05/13/15 | NTRD | 95961 | FFCB 1.87 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0 | 25,000,000.00 | 0 |
| 05/13/15 | NTRD | 95970 | FFCB 1.87 (CALLABLE) | Call | 100.0000 | 16,250,000.00 | 16,250,000.00 | 0 | 16,250,000.00 | 0 |
| 05/26/15 | NTRD | 97393 | FFCB 1.32 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 67,833.33 | 25,067,833.33 | 0 |
| | | | **FFCB Total** | | | 66,250,000.00 | 66,250,000.00 | 67,833.33 | 66,317,833.33 | 0.00 |
| 05/07/15 | NTRD | 91527 | FHLB 1.05 (CALLABLE) | Call | 100.0000 | 20,930,000.00 | 20,930,000.00 | 61,656.29 | 20,991,656.29 | 0 |
| 05/27/15 | NTRD | 98066 | FHLB 1.25 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 78,125.00 | 25,078,125.00 | 23,073.39 |
| | | | **FHLB Total** | | | 45,930,000.00 | 45,930,000.00 | 139,781.29 | 46,069,781.29 | 23,073.39 |
| 05/18/15 | NTRD | 96436 | FHLMC 1.20 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 75,000.00 | 25,075,000.00 | 0 |
| 05/21/15 | NTRD | 96451 | FHLMC 1.20 (CALLABLE) | Call | 100.0000 | 20,000,000.00 | 20,000,000.00 | 60,000.00 | 20,060,000.00 | 0 |
| 05/21/15 | NTRD | 96453 | FHLMC 1.20 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 75,000.00 | 25,075,000.00 | 0 |
| 05/26/15 | NTRD | 95903 | FHLMC 1.00 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0 | 25,000,000.00 | 8,333.33 |
| | | | **FHLMC Total** | | | 95,000,000.00 | 95,000,000.00 | 210,000.00 | 95,210,000.00 | 8,333.33 |
| 05/25/15 | NTRD | 94065 | FNMA 1.50 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 0 | 25,000,000.00 | 286,816.07 |
| | | | **FNMA Total** | | | 25,000,000.00 | 25,000,000.00 | 0.00 | 25,000,000.00 | 286,816.07 |
| 05/20/15 | NTRD | 96449 | FHLMC 1.50 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 93,750.00 | 25,093,750.00 | 0 |
| 05/21/15 | NTRD | 96450 | FHLMC 1.50 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 93,750.00 | 25,093,750.00 | 0 |
| 05/21/15 | NTRD | 96528 | FHLMC 1.50 (CALLABLE) | Call | 100.0000 | 8,500,000.00 | 8,500,000.00 | 31,875.00 | 8,531,875.00 | 0 |
| 05/28/15 | NTRD | 96479 | FHLMC 1.50 (CALLABLE) | Call | 100.0000 | 25,000,000.00 | 25,000,000.00 | 93,750.00 | 25,093,750.00 | 0 |
| | | | **FHLMC Total** | | | 83,500,000.00 | 83,500,000.00 | 313,125.00 | 83,813,125.00 | 0.00 |
| | **NTRD Total** | | | | | 315,680,000.00 | 315,680,000.00 | 730,739.62 | 316,410,739.62 | 318,222.79 |
| 05/14/15 | TRADE | 98620 | USTN 1.375 | Sell | 99.3750 | 25,000,000.00 | 24,843,750.00 | 13,077.45 | 24,856,827.45 | 134,444.76 |
| | | | **USTN Total** | | | 25,000,000.00 | 24,843,750.00 | 13,077.45 | 24,856,827.45 | 134,444.76 |
| | **TRADE Total** | | | | | 25,000,000.00 | 24,843,750.00 | 13,077.45 | 24,856,827.45 | 134,444.76 |
| | | | **PSI Total** | | | **340,680,000.00** | **340,523,750.00** | **743,817.07** | **341,267,567.07** | **452,667.55** |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Call Detail Report**
**Group: Specific Purpose Investments**
**For the Period: May 1, 2015 to May 31, 2015**
**Attachment VIII**

| Settle Date | Portfolio ID | Instrument ID | Description | Txn Type | Txn Price | Par | Principal | Txn/Accrued Interest | Net Cash Flow | Profit/(Loss) |
|---|---|---|---|---|---|---|---|---|---|---|
| 05/26/15 | SANIT | 98616 | WELLS FARGO & CO. FRN | Sell | 100.0000 | 50,000,000.00 | 50,000,000.00 | 20,888.89 | 50,020,888.89 | 0 |
| 05/26/15 | SANIT | 98617 | WELLS FARGO & CO. FRN | Sell | 100.0000 | 28,812,000.00 | 28,812,000.00 | 12,037.01 | 28,824,037.01 | 0 |
| | | | **WELLS FARGO & CO. FRN Total** | | | 78,812,000.00 | 78,812,000.00 | 32,925.90 | 78,844,925.90 | 0.00 |
| | **SANIT - SANITATION DISTRICT Total** | | | | | 78,812,000.00 | 78,812,000.00 | 32,925.90 | 78,844,925.90 | 0.00 |
| | | | **SPI Total** | | | **78,812,000.00** | **78,812,000.00** | **32,925.90** | **78,844,925.90** | **0.00** |

**Los Angeles County Treasurer**
**Comparison of Investment Cost to Market Value**
**As of May 31, 2015**
**Attachment IX**

| | POOLED | | | SPECIFIC PURPOSE | | |
|---|---|---|---|---|---|---|
| SECURITY TYPE | Amortized Cost | Market Value | Mkt Value Difference | Amortized Cost | Market Value | Mkt Value Difference |
| Collateralized CD's | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 | $0.00 |
| Negotiable CD's | 3,050,006,346.94 | 3,048,802,742.00 | (1,203,604.94) | 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 | 8,008,431,350.85 | 8,008,382,225.30 | (49,125.55) | 0.00 | 0.00 | 0.00 |
| Governments | 1,098,316,801.47 | 1,099,607,450.00 | 1,290,648.53 | 85,206.20 | 90,604.73 | 5,398.53 |
| Agencies | 13,233,025,583.08 | 13,223,047,360.06 | (9,978,223.02) | 105,007,053.07 | 104,913,103.33 | (93,949.74) |
| Municipals | 37,000,000.00 | 37,000,000.00 | 0.00 | 4,655,000.00 | 4,655,000.00 | 0.00 |
| Corp. & Deposit Notes | 234,986,317.69 | 235,041,160.00 | 54,842.31 | 0.00 | 0.00 | 0.00 |
| Repurchase Agreements | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Asset Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Other | 0.00 | 0.00 | 0.00 | 42,301,834.94 | 42,301,834.94 | 0.00 |
| TOTAL | $25,661,766,400.03 | $25,651,880,937.36 | ($9,885,462.67) | $152,049,094.21 | $151,960,543.00 | ($88,551.21) |

**Market Pricing Policies and Source:**

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.14% of the PSI Portfolio.

**Los Angeles County Treasurer**
**Market Pricing Exceptions**
**As of May 31, 2015**
**Attachment IXa**

| Security ID | Security Description | Calculated Market Price |
|---|---|---|
| 91175 | NORDEA BANK FINLAND PLC NY | 99.950000 |
| 95815 | WESTPAC BANKING CORP NY FR | 99.950000 |
| 96727 | FHLB 7.35 (CALLABLE) | 98.890000 |
| 98720 | MUFG UNION BANK NA CD | 97.218854 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | BAN | 96106 | LACCAL BANS | 0.60700 | 06/30/16 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| PSI | NTRD | BAN | 96776 | LACCAL BANS | 0.60700 | 06/30/17 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| PSI | NTRD | BAN | 97467 | LACCAL BANS | 0.60700 | 06/30/17 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| PSI | NTRD | BAN | 98159 | LACCAL BANS | 0.59100 | 06/30/17 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| | | **BAN Total** | | | | | 37,000,000.00 | 37,000,000.00 | 37,000,000.00 |
| PSI | NTRD | CNFL | 91175 | NORDEA BANK FINLAND PLC NY FRN | 0.92305 | 09/28/15 | 50,000,000.00 | 50,016,192.69 | 49,975,000.00 |
| | | **CNFL Total** | | | | | 50,000,000.00 | 50,016,192.69 | 49,975,000.00 |
| PSI | NTRD | CNFM | 97348 | ROYAL BANK OF CANADA NY FRN | 0.27100 | 12/03/15 | 50,000,000.00 | 50,000,000.00 | 49,995,000.00 |
| | | **CNFM Total** | | | | | 50,000,000.00 | 50,000,000.00 | 49,995,000.00 |
| PSI | NTRD | CNFRQ | 94259 | TOYOTA MOTOR CREDIT CO MTN | 0.57590 | 10/11/16 | 25,000,000.00 | 25,000,000.00 | 24,857,875.00 |
| | | **CNFRQ Total** | | | | | 25,000,000.00 | 25,000,000.00 | 24,857,875.00 |
| PSI | NTRD | CNFX | 96770 | TOYOTA MOTOR CREDIT CORP MTN | 1.30000 | 09/25/17 | 35,000,000.00 | 35,000,000.00 | 35,021,910.00 |
| PSI | NTRD | CNFX | 97470 | TM CR CORP MTN 1.35 (CALLABLE) | 1.35000 | 12/15/17 | 50,000,000.00 | 50,000,000.00 | 50,045,600.00 |
| PSI | NTRD | CNFX | 97696 | TOYOTA MOTOR CREDIT CORP MTN | 1.45000 | 01/12/18 | 12,500,000.00 | 12,485,062.50 | 12,572,887.50 |
| PSI | NTRD | CNFX | 97697 | TOYOTA MOTOR CREDIT CORP MTN | 1.45000 | 01/12/18 | 12,500,000.00 | 12,485,062.50 | 12,572,887.50 |
| | | **CNFX Total** | | | | | 110,000,000.00 | 109,970,125.00 | 110,213,285.00 |
| PSI | NTRD | CPD | 98285 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/05/15 | 50,000,000.00 | 49,998,888.89 | 49,998,635.00 |
| PSI | NTRD | CPD | 98286 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/05/15 | 50,000,000.00 | 49,998,888.89 | 49,998,635.00 |
| PSI | NTRD | CPD | 98291 | BARTON CAPITAL LLC CP | 0.22000 | 07/02/15 | 30,823,000.00 | 30,817,160.75 | 30,818,922.12 |
| PSI | NTRD | CPD | 98308 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/08/15 | 50,000,000.00 | 49,998,055.56 | 49,997,940.00 |
| PSI | NTRD | CPD | 98311 | SALISBURY REC CO LLC CP | 0.20000 | 06/09/15 | 50,000,000.00 | 49,997,777.78 | 49,997,705.00 |
| PSI | NTRD | CPD | 98318 | ABBEY NATIONAL NA LLC CP | 0.14000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,595.00 |
| PSI | NTRD | CPD | 98321 | SHEFFIELD RECEIVABLES CORP CP | 0.20000 | 06/08/15 | 50,000,000.00 | 49,998,055.56 | 49,997,940.00 |
| PSI | NTRD | CPD | 98323 | SALISBURY REC CO LLC CP | 0.20000 | 06/08/15 | 50,000,000.00 | 49,998,055.56 | 49,997,940.00 |
| PSI | NTRD | CPD | 98339 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/12/15 | 50,000,000.00 | 49,996,944.45 | 49,996,945.00 |
| PSI | NTRD | CPD | 98340 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/05/15 | 50,000,000.00 | 49,998,888.89 | 49,998,635.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 98347 | ABBEY NATIONAL NA LLC CP | 0.13000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,595.00 |
| PSI | NTRD | CPD | 98356 | SHEFFIELD RECEIVABLES CORP CP | 0.20000 | 06/09/15 | 40,000,000.00 | 39,998,222.22 | 39,998,164.00 |
| PSI | NTRD | CPD | 98370 | ABBEY NATIONAL NA LLC CP | 0.14000 | 06/02/15 | 50,000,000.00 | 49,999,805.56 | 49,999,455.00 |
| PSI | NTRD | CPD | 98371 | TOYOTA MOTOR CREDIT CORP CP | 0.11000 | 06/09/15 | 28,000,000.00 | 27,999,315.56 | 27,999,305.60 |
| PSI | NTRD | CPD | 98372 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/05/15 | 50,000,000.00 | 49,998,888.89 | 49,998,635.00 |
| PSI | NTRD | CPD | 98373 | BARTON CAPITAL LLC CP | 0.22000 | 07/02/15 | 44,177,000.00 | 44,168,630.91 | 44,171,155.38 |
| PSI | NTRD | CPD | 98379 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/04/15 | 50,000,000.00 | 49,999,166.67 | 49,998,855.00 |
| PSI | NTRD | CPD | 98384 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/10/15 | 50,000,000.00 | 49,997,500.00 | 49,997,465.00 |
| PSI | NTRD | CPD | 98386 | CANCARA ASSET SEC LLC CP | 0.18000 | 06/01/15 | 25,000,000.00 | 25,000,000.00 | 24,999,727.50 |
| PSI | NTRD | CPD | 98393 | ABBEY NATIONAL NA LLC CP | 0.13000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,595.00 |
| PSI | NTRD | CPD | 98399 | ABBEY NATIONAL NA LLC CP | 0.15000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,595.00 |
| PSI | NTRD | CPD | 98407 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/04/15 | 50,000,000.00 | 49,999,166.67 | 49,998,855.00 |
| PSI | NTRD | CPD | 98408 | ALPINE SECURITIZATION CORP CP | 0.20000 | 06/02/15 | 50,000,000.00 | 49,999,722.22 | 49,999,265.00 |
| PSI | NTRD | CPD | 98412 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98414 | SALISBURY REC CO LLC CP | 0.20000 | 06/17/15 | 50,000,000.00 | 49,995,555.55 | 49,995,775.00 |
| PSI | NTRD | CPD | 98415 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98419 | CANCARA ASSET SEC LLC CP | 0.18000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98425 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/03/15 | 50,000,000.00 | 49,999,472.22 | 49,999,060.00 |
| PSI | NTRD | CPD | 98426 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/03/15 | 25,000,000.00 | 24,999,736.11 | 24,999,530.00 |
| PSI | NTRD | CPD | 98431 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/02/15 | 50,000,000.00 | 49,999,736.11 | 49,999,265.00 |
| PSI | NTRD | CPD | 98432 | ATLANTIC ASSET SEC LLC CP | 0.18000 | 06/10/15 | 25,000,000.00 | 24,998,875.00 | 24,998,732.50 |
| PSI | NTRD | CPD | 98436 | SALISBURY REC CO LLC CP | 0.20000 | 06/19/15 | 50,000,000.00 | 49,995,000.00 | 49,995,330.00 |
| PSI | NTRD | CPD | 98437 | ABBEY NATIONAL NA LLC CP | 0.13000 | 06/05/15 | 50,000,000.00 | 49,999,277.78 | 49,999,025.00 |
| PSI | NTRD | CPD | 98449 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/11/15 | 25,000,000.00 | 24,998,680.56 | 24,998,600.00 |
| PSI | NTRD | CPD | 98454 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98460 | BARTON CAPITAL LLC CP | 0.18000 | 06/22/15 | 25,000,000.00 | 24,997,375.00 | 24,998,000.00 |
| PSI | NTRD | CPD | 98461 | BARTON CAPITAL LLC CP | 0.18000 | 06/22/15 | 25,000,000.00 | 24,997,375.00 | 24,998,000.00 |
| PSI | NTRD | CPD | 98465 | ATLANTIC ASSET SEC LLC CP | 0.17000 | 06/10/15 | 25,000,000.00 | 24,998,937.50 | 24,998,732.50 |
| PSI | NTRD | CPD | 98468 | SALISBURY REC CO LLC CP | 0.21000 | 06/11/15 | 50,000,000.00 | 49,997,083.33 | 49,997,200.00 |
| PSI | NTRD | CPD | 98470 | SHEFFIELD RECEIVABLES CORP CP | 0.17000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98472 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/03/15 | 35,300,000.00 | 35,299,725.44 | 35,299,336.36 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 98478 | SALISBURY REC CO LLC CP | 0.21000 | 06/15/15 | 50,000,000.00 | 49,995,916.67 | 49,996,220.00 |
| PSI | NTRD | CPD | 98479 | ALPINE SECURITIZATION CORP CP | 0.18000 | 06/08/15 | 50,000,000.00 | 49,998,250.00 | 49,997,940.00 |
| PSI | NTRD | CPD | 98480 | ALPINE SECURITIZATION CORP CP | 0.18000 | 06/11/15 | 50,000,000.00 | 49,997,500.00 | 49,997,200.00 |
| PSI | NTRD | CPD | 98484 | BARTON CAPITAL LLC CP | 0.14000 | 06/01/15 | 35,000,000.00 | 35,000,000.00 | 34,999,678.00 |
| PSI | NTRD | CPD | 98486 | ABBEY NATIONAL NA LLC CP | 0.17000 | 06/24/15 | 50,000,000.00 | 49,994,569.44 | 49,995,845.00 |
| PSI | NTRD | CPD | 98488 | SHEFFIELD RECEIVABLES CORP CP | 0.21000 | 06/15/15 | 25,000,000.00 | 24,997,958.33 | 24,998,110.00 |
| PSI | NTRD | CPD | 98490 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/01/15 | 40,000,000.00 | 40,000,000.00 | 39,999,564.00 |
| PSI | NTRD | CPD | 98491 | ALPINE SECURITIZATION CORP CP | 0.22000 | 06/23/15 | 25,000,000.00 | 24,996,638.89 | 24,997,152.50 |
| PSI | NTRD | CPD | 98493 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98494 | SALISBURY REC CO LLC CP | 0.21000 | 06/29/15 | 40,000,000.00 | 39,993,466.67 | 39,994,108.00 |
| PSI | NTRD | CPD | 98496 | SALISBURY REC CO LLC CP | 0.18000 | 06/05/15 | 50,000,000.00 | 49,999,000.00 | 49,998,635.00 |
| PSI | NTRD | CPD | 98497 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/01/15 | 45,000,000.00 | 45,000,000.00 | 44,999,509.50 |
| PSI | NTRD | CPD | 98498 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/08/15 | 50,000,000.00 | 49,998,152.78 | 49,997,940.00 |
| PSI | NTRD | CPD | 98499 | SALISBURY REC CO LLC CP | 0.18000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98500 | BARTON CAPITAL LLC CP | 0.18000 | 06/22/15 | 45,000,000.00 | 44,995,275.00 | 44,996,400.00 |
| PSI | NTRD | CPD | 98501 | ABBEY NATIONAL NA LLC CP | 0.17000 | 06/26/15 | 50,000,000.00 | 49,994,097.22 | 49,995,485.00 |
| PSI | NTRD | CPD | 98504 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 06/03/15 | 50,000,000.00 | 49,999,638.89 | 49,999,060.00 |
| PSI | NTRD | CPD | 98505 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/15/15 | 30,000,000.00 | 29,997,783.33 | 29,997,732.00 |
| PSI | NTRD | CPD | 98506 | ABBEY NATIONAL NA LLC CP | 0.17000 | 06/30/15 | 50,000,000.00 | 49,993,152.78 | 49,994,710.00 |
| PSI | NTRD | CPD | 98507 | BARTON CAPITAL LLC CP | 0.18000 | 06/22/15 | 20,000,000.00 | 19,997,900.00 | 19,998,400.00 |
| PSI | NTRD | CPD | 98511 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98512 | CANCARA ASSET SEC LLC CP | 0.20000 | 06/23/15 | 40,000,000.00 | 39,995,111.11 | 39,995,444.00 |
| PSI | NTRD | CPD | 98513 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/04/15 | 40,000,000.00 | 39,999,466.67 | 39,999,084.00 |
| PSI | NTRD | CPD | 98514 | SHEFFIELD RECEIVABLES CORP CP | 0.21000 | 06/19/15 | 50,000,000.00 | 49,994,750.00 | 49,995,330.00 |
| PSI | NTRD | CPD | 98515 | BARTON CAPITAL LLC CP | 0.18000 | 06/25/15 | 50,000,000.00 | 49,994,000.00 | 49,995,125.00 |
| PSI | NTRD | CPD | 98516 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/09/15 | 50,000,000.00 | 49,997,888.89 | 49,997,705.00 |
| PSI | NTRD | CPD | 98518 | ABBEY NATIONAL NA LLC CP | 0.12000 | 06/05/15 | 50,000,000.00 | 49,999,333.33 | 49,999,025.00 |
| PSI | NTRD | CPD | 98519 | ABBEY NATIONAL NA LLC CP | 0.17000 | 06/30/15 | 50,000,000.00 | 49,993,152.78 | 49,994,710.00 |
| PSI | NTRD | CPD | 98520 | SALISBURY REC CO LLC CP | 0.20000 | 06/30/15 | 50,000,000.00 | 49,991,944.44 | 49,992,400.00 |
| PSI | NTRD | CPD | 98522 | SALISBURY REC CO LLC CP | 0.19000 | 06/15/15 | 50,000,000.00 | 49,996,305.55 | 49,996,220.00 |
| PSI | NTRD | CPD | 98527 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 06/05/15 | 50,000,000.00 | 49,999,277.78 | 49,998,635.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 98535 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/05/15 | 25,000,000.00 | 24,999,527.78 | 24,999,317.50 |
| PSI | NTRD | CPD | 98536 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98537 | SALISBURY REC CO LLC CP | 0.18000 | 06/05/15 | 50,000,000.00 | 49,999,000.00 | 49,998,635.00 |
| PSI | NTRD | CPD | 98540 | SALISBURY REC CO LLC CP | 0.20000 | 06/25/15 | 50,000,000.00 | 49,993,333.33 | 49,993,735.00 |
| PSI | NTRD | CPD | 98543 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/01/15 | 25,000,000.00 | 25,000,000.00 | 24,999,727.50 |
| PSI | NTRD | CPD | 98544 | SALISBURY REC CO LLC CP | 0.18000 | 06/10/15 | 50,000,000.00 | 49,997,750.00 | 49,997,465.00 |
| PSI | NTRD | CPD | 98545 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98546 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/10/15 | 35,000,000.00 | 34,998,337.50 | 34,998,225.50 |
| PSI | NTRD | CPD | 98547 | SHEFFIELD RECEIVABLES CORP CP | 0.21000 | 06/18/15 | 50,000,000.00 | 49,995,041.67 | 49,995,555.00 |
| PSI | NTRD | CPD | 98548 | ALPINE SECURITIZATION CORP CP | 0.19000 | 06/15/15 | 50,000,000.00 | 49,996,305.56 | 49,996,220.00 |
| PSI | NTRD | CPD | 98549 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98553 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/02/15 | 50,000,000.00 | 49,999,805.56 | 49,999,265.00 |
| PSI | NTRD | CPD | 98555 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98565 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/05/15 | 25,000,000.00 | 24,999,555.55 | 24,999,317.50 |
| PSI | NTRD | CPD | 98566 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/04/15 | 27,000,000.00 | 26,999,685.00 | 26,999,381.70 |
| PSI | NTRD | CPD | 98567 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 06/19/15 | 50,000,000.00 | 49,995,500.00 | 49,995,330.00 |
| PSI | NTRD | CPD | 98568 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/04/15 | 37,000,000.00 | 36,999,568.33 | 36,999,152.70 |
| PSI | NTRD | CPD | 98569 | SALISBURY REC CO LLC CP | 0.20000 | 06/24/15 | 50,000,000.00 | 49,993,611.11 | 49,994,005.00 |
| PSI | NTRD | CPD | 98574 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/04/15 | 25,000,000.00 | 24,999,666.67 | 24,999,427.50 |
| PSI | NTRD | CPD | 98575 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/05/15 | 50,000,000.00 | 49,999,222.22 | 49,998,635.00 |
| PSI | NTRD | CPD | 98576 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 06/09/15 | 25,000,000.00 | 24,999,277.78 | 24,998,852.50 |
| PSI | NTRD | CPD | 98577 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/05/15 | 50,000,000.00 | 49,999,111.11 | 49,998,635.00 |
| PSI | NTRD | CPD | 98581 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/08/15 | 20,000,000.00 | 19,999,455.56 | 19,999,176.00 |
| PSI | NTRD | CPD | 98587 | SALISBURY REC CO LLC CP | 0.17000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,455.00 |
| PSI | NTRD | CPD | 98588 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 06/02/15 | 50,000,000.00 | 49,999,819.44 | 49,999,265.00 |
| PSI | NTRD | CPD | 98589 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/16/15 | 22,000,000.00 | 21,998,441.67 | 21,998,240.00 |
| PSI | NTRD | CPD | 98590 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 06/11/15 | 50,000,000.00 | 49,998,333.33 | 49,997,200.00 |
| PSI | NTRD | CPD | 98596 | CANCARA ASSET SEC LLC CP | 0.15000 | 06/05/15 | 25,000,000.00 | 24,999,583.33 | 24,999,317.50 |
| PSI | NTRD | CPD | 98597 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 06/15/15 | 32,000,000.00 | 31,997,760.00 | 31,997,580.80 |
| PSI | NTRD | CPD | 98598 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/08/15 | 25,000,000.00 | 24,999,222.22 | 24,998,970.00 |
| PSI | NTRD | CPD | 98600 | SALISBURY REC CO LLC CP | 0.21000 | 07/08/15 | 25,000,000.00 | 24,994,604.16 | 24,995,082.50 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 98601 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 06/15/15 | 25,000,000.00 | 24,998,250.00 | 24,998,110.00 |
| PSI | NTRD | CPD | 98603 | CANCARA ASSET SEC LLC CP | 0.15000 | 06/04/15 | 25,000,000.00 | 24,999,687.50 | 24,999,427.50 |
| PSI | NTRD | CPD | 98604 | SHEFFIELD RECEIVABLES CORP CP | 0.17000 | 06/15/15 | 50,000,000.00 | 49,996,694.45 | 49,996,220.00 |
| PSI | NTRD | CPD | 98605 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/12/15 | 50,000,000.00 | 49,997,402.78 | 49,996,945.00 |
| PSI | NTRD | CPD | 98607 | SALISBURY REC CO LLC CP | 0.21000 | 07/09/15 | 23,000,000.00 | 22,994,901.67 | 22,995,363.20 |
| PSI | NTRD | CPD | 98610 | CANCARA ASSET SEC LLC CP | 0.15000 | 06/11/15 | 50,000,000.00 | 49,997,916.67 | 49,997,200.00 |
| PSI | NTRD | CPD | 98611 | SALISBURY REC CO LLC CP | 0.24000 | 07/06/15 | 50,000,000.00 | 49,988,333.33 | 49,990,760.00 |
| PSI | NTRD | CPD | 98612 | ALPINE SECURITIZATION CORP CP | 0.22000 | 07/02/15 | 50,000,000.00 | 49,990,527.78 | 49,991,830.00 |
| PSI | NTRD | CPD | 98613 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/10/15 | 50,000,000.00 | 49,998,250.00 | 49,997,465.00 |
| PSI | NTRD | CPD | 98618 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/12/15 | 50,000,000.00 | 49,997,861.11 | 49,996,945.00 |
| PSI | NTRD | CPD | 98619 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/16/15 | 31,000,000.00 | 30,997,933.33 | 30,997,520.00 |
| PSI | NTRD | CPD | 98621 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/12/15 | 25,000,000.00 | 24,998,777.78 | 24,998,472.50 |
| PSI | NTRD | CPD | 98622 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/18/15 | 40,000,000.00 | 39,997,355.55 | 39,996,444.00 |
| PSI | NTRD | CPD | 98625 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 06/25/15 | 50,000,000.00 | 49,994,000.00 | 49,993,735.00 |
| PSI | NTRD | CPD | 98626 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/17/15 | 50,000,000.00 | 49,996,222.22 | 49,995,775.00 |
| PSI | NTRD | CPD | 98627 | ABBEY NATIONAL NA LLC CP | 0.13000 | 07/02/15 | 50,000,000.00 | 49,994,402.78 | 49,994,285.00 |
| PSI | NTRD | CPD | 98629 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/16/15 | 50,000,000.00 | 49,997,083.33 | 49,996,000.00 |
| PSI | NTRD | CPD | 98630 | ALPINE SECURITIZATION CORP CP | 0.19000 | 07/02/15 | 25,000,000.00 | 24,995,909.72 | 24,995,915.00 |
| PSI | NTRD | CPD | 98632 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/15/15 | 25,000,000.00 | 24,998,638.89 | 24,998,110.00 |
| PSI | NTRD | CPD | 98633 | CREDIT AGRICOLE CIB NY BR CP | 0.14000 | 06/18/15 | 25,000,000.00 | 24,998,347.22 | 24,998,192.50 |
| PSI | NTRD | CPD | 98634 | SALISBURY REC CO LLC CP | 0.18000 | 06/17/15 | 50,000,000.00 | 49,996,000.00 | 49,995,775.00 |
| PSI | NTRD | CPD | 98635 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 07/20/15 | 18,268,000.00 | 18,263,275.69 | 18,263,116.96 |
| PSI | NTRD | CPD | 98636 | BARTON CAPITAL LLC CP | 0.14000 | 06/15/15 | 50,000,000.00 | 49,997,277.78 | 49,997,400.00 |
| PSI | NTRD | CPD | 98638 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/15/15 | 50,000,000.00 | 49,997,277.78 | 49,996,220.00 |
| PSI | NTRD | CPD | 98639 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/16/15 | 50,000,000.00 | 49,997,083.33 | 49,996,000.00 |
| PSI | NTRD | CPD | 98643 | SALISBURY REC CO LLC CP | 0.18000 | 06/18/15 | 50,000,000.00 | 49,995,750.00 | 49,995,555.00 |
| PSI | NTRD | CPD | 98644 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/17/15 | 20,000,000.00 | 19,998,755.56 | 19,998,310.00 |
| PSI | NTRD | CPD | 98645 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/29/15 | 50,000,000.00 | 49,993,388.89 | 49,992,635.00 |
| PSI | NTRD | CPD | 98647 | SALISBURY REC CO LLC CP | 0.18000 | 06/19/15 | 50,000,000.00 | 49,995,500.00 | 49,995,330.00 |
| PSI | NTRD | CPD | 98648 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 06/18/15 | 50,000,000.00 | 49,995,750.00 | 49,995,555.00 |
| PSI | NTRD | CPD | 98650 | SALISBURY REC CO LLC CP | 0.18000 | 06/17/15 | 50,000,000.00 | 49,996,000.00 | 49,995,775.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 98651 | CREDIT AGRICOLE CIB NY BR CP | 0.14000 | 06/16/15 | 50,000,000.00 | 49,997,083.34 | 49,996,800.00 |
| PSI | NTRD | CPD | 98652 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/16/15 | 50,000,000.00 | 49,996,666.67 | 49,996,000.00 |
| PSI | NTRD | CPD | 98653 | SALISBURY REC CO LLC CP | 0.18000 | 06/19/15 | 50,000,000.00 | 49,995,500.00 | 49,995,330.00 |
| PSI | NTRD | CPD | 98654 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/22/15 | 25,000,000.00 | 24,997,520.83 | 24,997,282.50 |
| PSI | NTRD | CPD | 98655 | SHEFFIELD RECEIVABLES CORP CP | 0.21000 | 07/06/15 | 30,000,000.00 | 29,993,875.00 | 29,994,456.00 |
| PSI | NTRD | CPD | 98656 | CREDIT AGRICOLE CIB NY BR | 0.14000 | 06/18/15 | 50,000,000.00 | 49,996,694.45 | 49,996,385.00 |
| PSI | NTRD | CPD | 98659 | REGENCY MARKETS NO. 1 LLC | 0.16000 | 06/22/15 | 50,000,000.00 | 49,995,333.34 | 49,994,565.00 |
| PSI | NTRD | CPD | 98661 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/19/15 | 25,000,000.00 | 24,998,250.00 | 24,997,665.00 |
| PSI | NTRD | CPD | 98662 | SHEFFIELD RECEIVABLES CORP CP | 0.17000 | 06/22/15 | 50,000,000.00 | 49,995,041.66 | 49,994,565.00 |
| PSI | NTRD | CPD | 98663 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/23/15 | 50,000,000.00 | 49,995,111.11 | 49,994,305.00 |
| PSI | NTRD | CPD | 98664 | CANCARA ASSET SEC LLC CP | 0.17000 | 06/24/15 | 25,000,000.00 | 24,997,284.73 | 24,997,002.50 |
| PSI | NTRD | CPD | 98667 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/29/15 | 50,000,000.00 | 49,993,777.78 | 49,992,635.00 |
| PSI | NTRD | CPD | 98668 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/26/15 | 50,000,000.00 | 49,994,444.44 | 49,993,465.00 |
| PSI | NTRD | CPD | 98669 | CREDIT AGRICOLE CIB NY BR CP | 0.14000 | 06/26/15 | 50,000,000.00 | 49,995,138.89 | 49,994,630.00 |
| PSI | NTRD | CPD | 98674 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/24/15 | 50,000,000.00 | 49,995,527.78 | 49,994,005.00 |
| PSI | NTRD | CPD | 98675 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/23/15 | 30,000,000.00 | 29,997,433.33 | 29,996,583.00 |
| PSI | NTRD | CPD | 98676 | ALPINE SECURITIZATION CORP CP | 0.21000 | 07/07/15 | 30,000,000.00 | 29,993,700.00 | 29,994,279.00 |
| PSI | NTRD | CPD | 98677 | ATLANTIC ASSET SEC LLC CP | 0.15000 | 07/02/15 | 25,000,000.00 | 24,996,770.84 | 24,995,915.00 |
| PSI | NTRD | CPD | 98678 | AUTOBAHN FUNDING CO LLC CP | 0.14000 | 06/19/15 | 45,000,000.00 | 44,996,850.00 | 44,995,797.00 |
| PSI | NTRD | CPD | 98679 | ALPINE SECURITIZATION CORP CP | 0.18000 | 07/02/15 | 50,000,000.00 | 49,992,250.00 | 49,991,830.00 |
| PSI | NTRD | CPD | 98680 | CREDIT AGRICOLE CIB NY BR CP | 0.14000 | 06/30/15 | 50,000,000.00 | 49,994,361.11 | 49,993,685.00 |
| PSI | NTRD | CPD | 98681 | ALPINE SECURITIZATION CORP CP | 0.21000 | 07/06/15 | 50,000,000.00 | 49,989,791.67 | 49,990,760.00 |
| PSI | NTRD | CPD | 98683 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/30/15 | 50,000,000.00 | 49,993,555.55 | 49,992,400.00 |
| PSI | NTRD | CPD | 98684 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/29/15 | 50,000,000.00 | 49,993,777.78 | 49,992,635.00 |
| PSI | NTRD | CPD | 98685 | ALPINE SECURITIZATION CORP CP | 0.21000 | 07/10/15 | 25,000,000.00 | 24,994,312.50 | 24,994,807.50 |
| PSI | NTRD | CPD | 98686 | ATLANTIC ASSET SEC LLC CP | 0.16000 | 07/14/15 | 50,000,000.00 | 49,990,444.44 | 49,988,435.00 |
| PSI | NTRD | CPD | 98687 | ATLANTIC ASSET SEC LLC CP | 0.16000 | 07/14/15 | 9,480,000.00 | 9,478,188.27 | 9,477,807.28 |
| PSI | NTRD | CPD | 98688 | ALPINE SECURITIZATION CORP CP | 0.20000 | 07/13/15 | 25,000,000.00 | 24,994,166.66 | 24,994,375.00 |
| PSI | NTRD | CPD | 98691 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 07/02/15 | 40,000,000.00 | 39,995,522.22 | 39,993,464.00 |
| PSI | NTRD | CPD | 98692 | BARTON CAPITAL LLC CP | 0.16000 | 07/13/15 | 50,000,000.00 | 49,990,666.67 | 49,991,250.00 |
| PSI | NTRD | CPD | 98693 | BARTON CAPITAL LLC CP | 0.18000 | 07/21/15 | 17,000,000.00 | 16,995,750.00 | 16,996,219.20 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 98694 | ALPINE SECURITIZATION CORP CP | 0.22000 | 07/07/15 | 25,000,000.00 | 24,994,500.00 | 24,995,232.50 |
| PSI | NTRD | CPD | 98695 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/30/15 | 50,000,000.00 | 49,994,361.11 | 49,992,400.00 |
| PSI | NTRD | CPD | 98696 | CANCARA ASSET SEC LLC CP | 0.16000 | 06/30/15 | 50,000,000.00 | 49,993,555.55 | 49,992,400.00 |
| PSI | NTRD | CPD | 98697 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 06/29/15 | 50,000,000.00 | 49,994,555.55 | 49,992,635.00 |
| PSI | NTRD | CPD | 98699 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 07/07/15 | 50,000,000.00 | 49,990,500.00 | 49,990,465.00 |
| PSI | NTRD | CPD | 98700 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 07/13/15 | 30,000,000.00 | 29,993,350.00 | 29,993,250.00 |
| PSI | NTRD | CPD | 98701 | SHEFFIELD RECEIVABLES CORP CP | 0.16000 | 07/07/15 | 50,000,000.00 | 49,992,000.00 | 49,990,465.00 |
| PSI | NTRD | CPD | 98702 | CREDIT AGRICOLE CIB NY BR CP | 0.14000 | 07/02/15 | 50,000,000.00 | 49,993,972.22 | 49,993,200.00 |
| PSI | NTRD | CPD | 98705 | BARTON CAPITAL LLC CP | 0.15000 | 07/15/15 | 25,000,000.00 | 24,995,416.66 | 24,995,332.50 |
| PSI | NTRD | CPD | 98706 | BARTON CAPITAL LLC CP | 0.15000 | 07/15/15 | 25,015,000.00 | 25,010,413.92 | 25,010,329.70 |
| PSI | NTRD | CPD | 98709 | ATLANTIC ASSET SEC LLC CP | 0.17000 | 07/08/15 | 50,000,000.00 | 49,991,263.89 | 49,990,165.00 |
| PSI | NTRD | CPD | 98711 | CANCARA ASSET SEC LLC CP | 0.16000 | 07/02/15 | 50,000,000.00 | 49,993,111.11 | 49,991,830.00 |
| PSI | NTRD | CPD | 98712 | NATIXIS NY BRANCH CP | 0.12000 | 06/12/15 | 36,000,000.00 | 35,998,680.00 | 35,998,430.40 |
| PSI | NTRD | CPD | 98713 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 06/11/15 | 10,000,000.00 | 9,999,611.11 | 9,999,440.00 |
| PSI | NTRD | CPD | 98714 | NATIXIS NY BRANCH CP | 0.12000 | 06/11/15 | 50,000,000.00 | 49,998,333.34 | 49,997,975.00 |
| PSI | NTRD | CPD | 98715 | CANCARA ASSET SEC LLC CP | 0.18000 | 07/01/15 | 50,000,000.00 | 49,992,500.00 | 49,992,115.00 |
| PSI | NTRD | CPD | 98716 | ATLANTIC ASSET SEC LLC CP | 0.17000 | 07/08/15 | 48,000,000.00 | 47,991,613.34 | 47,990,558.40 |
| PSI | NTRD | CPD | 98718 | CREDIT AGRICOLE CIB NY BR CP | 0.16000 | 07/27/15 | 15,000,000.00 | 14,996,266.67 | 14,995,845.00 |
| PSI | NTRD | CPD | 98721 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 07/10/15 | 50,000,000.00 | 49,989,708.34 | 49,989,615.00 |
| PSI | NTRD | CPD | 98725 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 07/06/15 | 50,000,000.00 | 49,993,194.44 | 49,990,760.00 |
| PSI | NTRD | CPD | 98726 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 07/07/15 | 50,000,000.00 | 49,993,000.00 | 49,990,465.00 |
| PSI | NTRD | CPD | 98727 | ALPINE SECURITIZATION CORP CP | 0.21000 | 07/09/15 | 50,000,000.00 | 49,988,916.67 | 49,989,920.00 |
| PSI | NTRD | CPD | 98728 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 07/08/15 | 50,000,000.00 | 49,992,805.55 | 49,990,165.00 |
| PSI | NTRD | CPD | 98729 | CREDIT AGRICOLE NY BR CP | 0.13000 | 07/09/15 | 50,000,000.00 | 49,993,138.89 | 49,991,400.00 |
| PSI | NTRD | CPD | 98731 | BARTON CAPITAL LLC CP | 0.19000 | 07/27/15 | 50,000,000.00 | 49,985,222.23 | 49,986,970.00 |
| | | **CPD Total** | | | | | 8,009,063,000.00 | 8,008,431,350.85 | 8,008,382,225.30 |
| PSI | NTRD | FFCB | 90708 | FFCB 0.97 (CALLABLE) | 0.97000 | 07/24/17 | 35,120,000.00 | 35,115,531.75 | 35,105,319.84 |
| PSI | NTRD | FFCB | 90733 | FFCB 1.18 (CALLABLE) | 1.18000 | 05/01/18 | 18,400,000.00 | 18,392,998.09 | 18,398,215.20 |
| PSI | NTRD | FFCB | 90803 | FFCB 1.14 (CALLABLE) | 1.14000 | 05/09/18 | 27,000,000.00 | 26,988,952.91 | 26,908,902.00 |
| PSI | NTRD | FFCB | 91228 | FFCB 1.02 (CALLABLE) | 1.02000 | 01/02/18 | 25,000,000.00 | 24,996,915.75 | 24,998,650.00 |

**Los Angeles County Treasurer**
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**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 91273 | FFCB 1.15 (CALLABLE) | 1.15000 | 10/11/18 | 25,000,000.00 | 24,975,479.23 | 24,846,575.00 |
| PSI | NTRD | FFCB | 91295 | FFCB 1.02 (CALLABLE) | 1.02000 | 01/02/18 | 16,250,000.00 | 16,250,000.00 | 16,249,122.50 |
| PSI | NTRD | FFCB | 91296 | FFCB 1.22 (CALLABLE) | 1.22000 | 06/04/18 | 27,025,000.00 | 27,028,602.68 | 26,990,462.05 |
| PSI | NTRD | FFCB | 91297 | FFCB 1.22 (CALLABLE) | 1.22000 | 06/04/18 | 23,270,000.00 | 23,273,102.10 | 23,240,260.94 |
| PSI | NTRD | FFCB | 91298 | FFCB 1.22 (CALLABLE) | 1.22000 | 06/04/18 | 23,600,000.00 | 23,600,000.00 | 23,569,839.20 |
| PSI | NTRD | FFCB | 91305 | FFCB 1.02 (CALLABLE) | 1.02000 | 04/17/18 | 17,950,000.00 | 17,950,000.00 | 17,916,020.65 |
| PSI | NTRD | FFCB | 91481 | FFCB 0.82 (CALLABLE) | 0.82000 | 07/11/17 | 50,000,000.00 | 49,971,918.71 | 49,830,900.00 |
| PSI | NTRD | FFCB | 91482 | FFCB 0.82 (CALLABLE) | 0.82000 | 07/11/17 | 32,030,000.00 | 32,012,011.12 | 31,921,674.54 |
| PSI | NTRD | FFCB | 91752 | FFCB 1.19 (CALLABLE) | 1.19000 | 12/04/18 | 25,000,000.00 | 25,000,000.00 | 24,964,375.00 |
| PSI | NTRD | FFCB | 91760 | FFCB 0.60 (CALLABLE) | 0.60000 | 11/21/16 | 50,000,000.00 | 49,976,815.21 | 49,875,100.00 |
| PSI | NTRD | FFCB | 91761 | FFCB 0.87 (CALLABLE) | 0.87000 | 11/27/17 | 50,000,000.00 | 49,980,043.86 | 49,763,400.00 |
| PSI | NTRD | FFCB | 91762 | FFCB 0.87 (CALLABLE) | 0.87000 | 11/27/17 | 36,535,000.00 | 36,520,418.05 | 36,362,116.38 |
| PSI | NTRD | FFCB | 91765 | FFCB 0.64 (CALLABLE) | 0.64000 | 01/11/17 | 44,895,000.00 | 44,872,970.68 | 44,848,129.62 |
| PSI | NTRD | FFCB | 91804 | FFCB 1.14 (CALLABLE) | 1.14000 | 09/04/18 | 39,815,000.00 | 39,815,000.00 | 39,747,672.84 |
| PSI | NTRD | FFCB | 92030 | FFCB 0.94 (CALLABLE) | 0.94000 | 03/19/18 | 23,750,000.00 | 23,710,728.21 | 23,599,543.75 |
| PSI | NTRD | FFCB | 92080 | FFCB 1.23 (CALLABLE) | 1.23000 | 01/23/19 | 46,200,000.00 | 46,193,073.12 | 46,002,910.80 |
| PSI | NTRD | FFCB | 92102 | FFCB 0.94 (CALLABLE) | 0.94000 | 03/19/18 | 50,000,000.00 | 49,918,314.99 | 49,683,250.00 |
| PSI | NTRD | FFCB | 92103 | FFCB 0.94 (CALLABLE) | 0.94000 | 03/19/18 | 150,000.00 | 149,754.94 | 149,049.75 |
| PSI | NTRD | FFCB | 92324 | FFCB 1.40 (CALLABLE) | 1.40000 | 02/05/19 | 25,000,000.00 | 25,000,000.00 | 25,001,700.00 |
| PSI | NTRD | FFCB | 92325 | FFCB 1.40 (CALLABLE) | 1.40000 | 02/05/19 | 25,000,000.00 | 24,984,653.13 | 25,001,700.00 |
| PSI | NTRD | FFCB | 92326 | FFCB 1.40 (CALLABLE) | 1.40000 | 02/05/19 | 10,600,000.00 | 10,596,746.46 | 10,600,720.80 |
| PSI | NTRD | FFCB | 92327 | FFCB 1.40 (CALLABLE) | 1.40000 | 02/05/19 | 25,000,000.00 | 25,000,000.00 | 25,001,700.00 |
| PSI | NTRD | FFCB | 92757 | FFCB 1.42 (CALLABLE) | 1.42000 | 04/02/19 | 25,000,000.00 | 25,000,000.00 | 24,921,800.00 |
| PSI | NTRD | FFCB | 92758 | FFCB 1.42 (CALLABLE) | 1.42000 | 04/02/19 | 25,000,000.00 | 25,000,000.00 | 24,921,800.00 |
| PSI | NTRD | FFCB | 92759 | FFCB 1.42 (CALLABLE) | 1.42000 | 04/02/19 | 25,000,000.00 | 25,000,000.00 | 24,921,800.00 |
| PSI | NTRD | FFCB | 92777 | FFCB 1.42 (CALLABLE) | 1.42000 | 04/02/19 | 19,400,000.00 | 19,400,000.00 | 19,339,316.80 |
| PSI | NTRD | FFCB | 92808 | FFCB 1.42 (CALLABLE) | 1.42000 | 04/02/19 | 18,000,000.00 | 18,000,000.00 | 17,943,696.00 |
| PSI | NTRD | FFCB | 92865 | FFCB 1.00 (CALLABLE) | 1.00000 | 04/11/18 | 25,000,000.00 | 24,978,539.16 | 24,946,175.00 |
| PSI | NTRD | FFCB | 92955 | FFCB 1.45 (CALLABLE) | 1.45000 | 02/14/19 | 8,775,000.00 | 8,775,000.00 | 8,730,124.65 |
| PSI | NTRD | FFCB | 93019 | FFCB 1.35 (CALLABLE) | 1.35000 | 04/17/19 | 28,640,000.00 | 28,627,031.54 | 28,631,379.36 |
| PSI | NTRD | FFCB | 93093 | FFCB 1.35 (CALLABLE) | 1.35000 | 04/17/19 | 8,330,000.00 | 8,330,000.00 | 8,327,492.67 |

**Los Angeles County Treasurer**
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**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 93104 | FFCB 1.30 (CALLABLE) | 1.30000 | 04/17/19 | 34,475,000.00 | 34,475,000.00 | 34,270,046.13 |
| PSI | NTRD | FFCB | 93105 | FFCB 1.30 (CALLABLE) | 1.30000 | 05/01/19 | 15,150,000.00 | 15,137,640.06 | 15,069,447.45 |
| PSI | NTRD | FFCB | 93106 | FFCB 1.29 (CALLABLE) | 1.29000 | 05/01/19 | 25,000,000.00 | 24,990,536.28 | 24,870,075.00 |
| PSI | NTRD | FFCB | 93107 | FFCB 1.29 (CALLABLE) | 1.29000 | 05/01/19 | 43,500,000.00 | 43,483,249.22 | 43,273,930.50 |
| PSI | NTRD | FFCB | 93108 | FFCB 1.30 (CALLABLE) | 1.30000 | 05/01/19 | 20,000,000.00 | 19,983,683.25 | 19,893,660.00 |
| PSI | NTRD | FFCB | 93130 | FFCB 1.10 (CALLABLE) | 1.10000 | 11/06/18 | 25,000,000.00 | 25,000,000.00 | 24,742,200.00 |
| PSI | NTRD | FFCB | 93187 | FFCB 1.30 (CALLABLE) | 1.30000 | 05/15/19 | 25,000,000.00 | 24,971,166.13 | 24,852,300.00 |
| PSI | NTRD | FFCB | 93188 | FFCB 1.30 (CALLABLE) | 1.30000 | 05/15/19 | 25,000,000.00 | 24,971,166.13 | 24,852,300.00 |
| PSI | NTRD | FFCB | 93189 | FFCB 1.30 (CALLABLE) | 1.30000 | 05/15/19 | 25,000,000.00 | 24,971,166.13 | 24,852,300.00 |
| PSI | NTRD | FFCB | 93225 | FFCB 1.12 (CALLABLE) | 1.12000 | 08/20/18 | 25,000,000.00 | 25,000,000.00 | 24,836,500.00 |
| PSI | NTRD | FFCB | 93241 | FFCB 1.08 (CALLABLE) | 1.08000 | 05/22/18 | 25,000,000.00 | 24,981,414.29 | 24,917,925.00 |
| PSI | NTRD | FFCB | 93628 | FFCB 1.49 (CALLABLE) | 1.49000 | 03/21/19 | 25,000,000.00 | 24,351,022.94 | 24,766,100.00 |
| PSI | NTRD | FFCB | 93755 | FFCB 1.49 (CALLABLE) | 1.49000 | 03/21/19 | 9,020,000.00 | 8,881,128.24 | 8,935,608.88 |
| PSI | NTRD | FFCB | 93813 | FFCB 1.01 (CALLABLE) | 1.01000 | 06/26/17 | 24,500,000.00 | 24,431,501.09 | 24,500,931.00 |
| PSI | NTRD | FFCB | 93839 | FFCB 1.24 (CALLABLE) | 1.24000 | 07/30/18 | 16,819,000.00 | 16,600,338.24 | 16,811,179.17 |
| PSI | NTRD | FFCB | 94398 | FFCB 1.08 (CALLABLE) | 1.08000 | 05/22/18 | 33,000,000.00 | 32,617,097.00 | 32,891,661.00 |
| PSI | NTRD | FFCB | 94778 | FFCB 1.51 | 1.51000 | 09/04/18 | 21,805,000.00 | 21,805,000.00 | 22,039,425.56 |
| PSI | NTRD | FFCB | 95874 | FFCB 1.375 (CALLABLE) | 1.37500 | 05/21/19 | 17,555,000.00 | 17,272,781.30 | 17,496,313.64 |
| PSI | NTRD | FFCB | 96459 | FFCB 1.95 (CALLABLE) | 1.95000 | 08/05/19 | 25,000,000.00 | 25,000,000.00 | 25,055,025.00 |
| PSI | NTRD | FFCB | 96617 | FFCB 1.94 (CALLABLE) | 1.94000 | 08/26/19 | 18,850,000.00 | 18,850,000.00 | 18,910,640.45 |
| PSI | NTRD | FFCB | 96618 | FFCB 1.94 (CALLABLE) | 1.94000 | 08/26/19 | 18,850,000.00 | 18,850,000.00 | 18,910,640.45 |
| PSI | NTRD | FFCB | 96631 | FFCB 1.94 (CALLABLE) | 1.94000 | 08/26/19 | 20,000,000.00 | 19,995,763.96 | 20,064,340.00 |
| PSI | NTRD | FFCB | 97491 | FFCB 1.62 (CALLABLE) | 1.62000 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 25,053,700.00 |
| PSI | NTRD | FFCB | 97493 | FFCB 1.62 (CALLABLE) | 1.62000 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 25,053,700.00 |
| PSI | NTRD | FFCB | 97640 | FFCB 2.00 (CALLABLE) | 2.00000 | 12/30/19 | 25,000,000.00 | 24,988,547.37 | 25,147,800.00 |
| PSI | NTRD | FFCB | 97641 | FFCB 2.00 (CALLABLE) | 2.00000 | 12/30/19 | 25,000,000.00 | 25,000,000.00 | 25,147,800.00 |
| PSI | NTRD | FFCB | 98309 | FFCB 1.39 (CALLABLE) | 1.39000 | 01/14/19 | 25,000,000.00 | 25,000,000.00 | 24,903,400.00 |
| PSI | NTRD | FFCB | 98312 | FFCB 1.53 (CALLABLE) | 1.53000 | 04/09/19 | 24,000,000.00 | 24,000,000.00 | 23,921,976.00 |
| PSI | NTRD | FFCB | 98314 | FFCB 1.45 (CALLABLE) | 1.45000 | 01/08/19 | 25,000,000.00 | 24,998,799.23 | 24,914,925.00 |
| PSI | NTRD | FFCB | 98366 | FFCB 1.53 (CALLABLE) | 1.53000 | 04/09/19 | 26,000,000.00 | 26,000,000.00 | 25,915,474.00 |
| PSI | NTRD | FFCB | 98375 | FFCB 1.48 (CALLABLE) | 1.48000 | 04/22/19 | 25,000,000.00 | 25,000,000.00 | 24,909,975.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 98394 | FFCB 1.23 (CALLABLE) | 1.23000 | 07/20/18 | 40,000,000.00 | 39,975,575.91 | 39,988,920.00 |
| PSI | NTRD | FFCB | 98405 | FFCB 1.48 (CALLABLE) | 1.48000 | 04/22/19 | 33,245,000.00 | 33,245,000.00 | 33,125,284.76 |
| PSI | NTRD | FFCB | 98417 | FFCB 1.55 (CALLABLE) | 1.55000 | 01/24/20 | 30,745,000.00 | 30,655,548.44 | 30,541,744.81 |
| PSI | NTRD | FFCB | 98444 | FFCB 1.39 (CALLABLE) | 1.39000 | 01/14/19 | 30,000,000.00 | 30,000,000.00 | 29,884,080.00 |
| PSI | NTRD | FFCB | 98455 | FFCB 1.68 (CALLABLE) | 1.68000 | 04/27/20 | 40,000,000.00 | 39,970,574.71 | 39,924,560.00 |
| PSI | NTRD | FFCB | 98542 | FFCB 1.72 (CALLABLE) | 1.72000 | 05/04/20 | 27,565,000.00 | 27,531,071.82 | 27,505,404.47 |
| PSI | NTRD | FFCB | 98623 | FFCB 1.90 (CALLABLE) | 1.90000 | 05/19/20 | 25,000,000.00 | 25,000,000.00 | 25,044,250.00 |
| | | **FFCB Total** | | | | | 1,925,814,000.00 | 1,923,369,373.43 | 1,921,056,438.61 |
| PSI | NTRD | FHLB | 84123 | FHLB 2.875 | 2.87500 | 06/12/15 | 19,045,000.00 | 19,048,647.96 | 19,060,255.05 |
| PSI | NTRD | FHLB | 85186 | FHLB 1.75 | 1.75000 | 09/11/15 | 25,000,000.00 | 25,029,656.51 | 25,078,175.00 |
| PSI | NTRD | FHLB | 85188 | FHLB 1.63 | 1.63000 | 08/20/15 | 50,000,000.00 | 50,037,372.93 | 50,151,050.00 |
| PSI | NTRD | FHLB | 89933 | FHLB 1.00 | 1.00000 | 03/10/17 | 45,000,000.00 | 44,968,797.98 | 45,224,460.00 |
| PSI | NTRD | FHLB | 90767 | FHLB 1.00 (CALLABLE) | 1.00000 | 08/09/17 | 25,000,000.00 | 24,994,523.55 | 25,001,200.00 |
| PSI | NTRD | FHLB | 90772 | FHLB 1.03 (CALLABLE) | 1.03000 | 11/21/17 | 25,000,000.00 | 24,997,996.87 | 25,001,175.00 |
| PSI | NTRD | FHLB | 91216 | FHLB 1.00 (CALLABLE) | 1.00000 | 10/16/17 | 25,000,000.00 | 25,000,000.00 | 25,001,275.00 |
| PSI | NTRD | FHLB | 91229 | FHLB 1.05 (CALLABLE) | 1.05000 | 01/11/18 | 32,005,000.00 | 32,005,000.00 | 31,949,151.28 |
| PSI | NTRD | FHLB | 91238 | FHLB 1.09 (CALLABLE) | 1.09000 | 04/24/18 | 30,000,000.00 | 30,000,000.00 | 29,853,450.00 |
| PSI | NTRD | FHLB | 91312 | FHLB 1.00 (CALLABLE) | 1.00000 | 01/23/18 | 25,000,000.00 | 24,987,395.72 | 24,953,750.00 |
| PSI | NTRD | FHLB | 91678 | FHLB 1.00 (CALLABLE) | 1.00000 | 11/09/17 | 50,000,000.00 | 50,000,000.00 | 49,953,600.00 |
| PSI | NTRD | FHLB | 91731 | FHLB 1.15 (CALLABLE) | 1.15000 | 12/11/18 | 45,200,000.00 | 45,193,352.03 | 44,916,279.60 |
| PSI | NTRD | FHLB | 91806 | FHLB 1.15 (CALLABLE) | 1.15000 | 12/11/18 | 50,000,000.00 | 49,992,646.05 | 49,686,150.00 |
| PSI | NTRD | FHLB | 91821 | FHLB 1.15 (CALLABLE) | 1.15000 | 12/11/18 | 28,000,000.00 | 27,991,763.58 | 27,824,244.00 |
| PSI | NTRD | FHLB | 91914 | FHLB 1.15 (CALLABLE) | 1.15000 | 12/21/18 | 45,900,000.00 | 45,871,347.69 | 45,697,397.40 |
| PSI | NTRD | FHLB | 91915 | FHLB 1.15 (CALLABLE) | 1.15000 | 12/21/18 | 50,000,000.00 | 49,968,788.33 | 49,779,300.00 |
| PSI | NTRD | FHLB | 91933 | FHLB 1.15 (CALLABLE) | 1.15000 | 12/21/18 | 37,945,000.00 | 37,922,441.39 | 37,777,510.77 |
| PSI | NTRD | FHLB | 92017 | FHLB 1.24 | 1.24000 | 11/01/18 | 15,915,000.00 | 15,915,000.00 | 15,804,900.03 |
| PSI | NTRD | FHLB | 92033 | FHLB 1.00 (CALLABLE) | 1.00000 | 11/09/17 | 50,000,000.00 | 50,000,000.00 | 49,953,600.00 |
| PSI | NTRD | FHLB | 92037 | FHLB 1.29 (CALLABLE) | 1.29000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 49,920,900.00 |
| PSI | NTRD | FHLB | 92055 | FHLB 1.30 (CALLABLE) | 1.30000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 49,907,850.00 |
| PSI | NTRD | FHLB | 92121 | FHLB 0.95 (CALLABLE) | 0.95000 | 12/28/17 | 31,760,000.00 | 31,755,908.25 | 31,624,956.48 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLB | 92175 | FHLB 1.05 (CALLABLE) | 1.05000 | 01/29/18 | 50,000,000.00 | 50,000,000.00 | 49,915,400.00 |
| PSI | NTRD | FHLB | 92176 | FHLB 1.34 (CALLABLE) | 1.34000 | 01/29/19 | 50,000,000.00 | 50,000,000.00 | 49,971,850.00 |
| PSI | NTRD | FHLB | 92347 | FHLB 1.50 (CALLABLE) | 1.50000 | 02/26/19 | 25,000,000.00 | 24,992,206.75 | 25,008,275.00 |
| PSI | NTRD | FHLB | 92358 | FHLB 1.50 (CALLABLE) | 1.50000 | 02/28/19 | 10,200,000.00 | 10,200,000.00 | 10,211,332.20 |
| PSI | NTRD | FHLB | 92843 | FHLB 1.15 (CALLABLE) | 1.15000 | 07/11/18 | 25,000,000.00 | 25,000,000.00 | 24,854,000.00 |
| PSI | NTRD | FHLB | 92898 | FHLB 1.150 (CALLABLE) | 1.15000 | 07/11/18 | 13,550,000.00 | 13,550,000.00 | 13,470,868.00 |
| PSI | NTRD | FHLB | 92956 | FHLB 1.44 (CALLABLE) | 1.44000 | 04/05/19 | 7,150,000.00 | 7,150,000.00 | 7,150,193.05 |
| PSI | NTRD | FHLB | 93263 | FHLB 1.30 (CALLABLE) | 1.30000 | 06/05/18 | 25,000,000.00 | 25,000,000.00 | 24,989,950.00 |
| PSI | NTRD | FHLB | 94410 | FHLB 1.00 (CALLABLE) | 1.00000 | 02/05/18 | 43,530,000.00 | 43,188,177.88 | 43,405,199.49 |
| PSI | NTRD | FHLB | 94411 | FHLB 1.00 (CALLABLE) | 1.00000 | 08/22/18 | 22,600,000.00 | 22,227,462.53 | 22,315,081.80 |
| PSI | NTRD | FHLB | 97296 | FHLB 0.125 | 0.12500 | 12/01/15 | 25,000,000.00 | 24,989,012.10 | 24,990,700.00 |
| PSI | NTRD | FHLB | 97337 | FHLB 0.125 | 0.12500 | 12/01/15 | 50,000,000.00 | 49,978,022.66 | 49,981,400.00 |
| PSI | NTRD | FHLB | 97338 | FHLB 0.19 | 0.19000 | 12/09/15 | 50,000,000.00 | 50,000,000.00 | 49,991,550.00 |
| PSI | NTRD | FHLB | 97339 | FHLB 0.19 | 0.19000 | 12/09/15 | 50,000,000.00 | 50,000,000.00 | 49,991,550.00 |
| PSI | NTRD | FHLB | 97340 | FHLB 0.19 | 0.19000 | 12/09/15 | 50,000,000.00 | 50,000,000.00 | 49,991,550.00 |
| PSI | NTRD | FHLB | 97341 | FHLB 0.19 | 0.19000 | 12/09/15 | 50,000,000.00 | 50,000,000.00 | 49,991,550.00 |
| PSI | NTRD | FHLB | 97342 | FHLB 0.125 | 0.12500 | 11/18/15 | 50,000,000.00 | 49,981,925.29 | 49,981,200.00 |
| PSI | NTRD | FHLB | 97343 | FHLB 0.125 | 0.12500 | 11/18/15 | 31,400,000.00 | 31,388,649.08 | 31,388,193.60 |
| PSI | NTRD | FHLB | 97372 | FHLB 1.30 (CALLABLE) | 1.30000 | 06/05/18 | 25,000,000.00 | 24,963,448.01 | 24,989,950.00 |
| PSI | NTRD | FHLB | 97373 | FHLB 0.21 | 0.21000 | 12/09/15 | 50,000,000.00 | 50,000,000.00 | 49,996,750.00 |
| PSI | NTRD | FHLB | 97374 | FHLB 0.21 | 0.21000 | 12/09/15 | 50,000,000.00 | 50,000,000.00 | 49,996,750.00 |
| PSI | NTRD | FHLB | 97463 | FHLB 0.125 | 0.12500 | 12/08/15 | 50,000,000.00 | 49,964,119.83 | 49,978,200.00 |
| PSI | NTRD | FHLB | 98036 | FHLB 2.050 (CALLABLE) | 2.05000 | 03/30/20 | 25,000,000.00 | 25,000,000.00 | 25,033,950.00 |
| PSI | NTRD | FHLB | 98037 | FHLB 2.050 (CALLABLE) | 2.05000 | 03/30/20 | 25,000,000.00 | 25,000,000.00 | 25,033,950.00 |
| PSI | NTRD | FHLB | 98056 | FHLB 1.40 (CALLABLE) | 1.40000 | 03/26/18 | 25,000,000.00 | 24,988,264.14 | 25,018,150.00 |
| PSI | NTRD | FHLB | 98377 | FHLB 1.50 (CALLABLE) | 1.50000 | 04/30/19 | 25,000,000.00 | 25,000,000.00 | 24,954,000.00 |
| PSI | NTRD | FHLB | 98523 | FHLB 0.75 | 0.75000 | 09/08/17 | 50,000,000.00 | 50,000,000.00 | 49,908,250.00 |
| PSI | NTRD | FHLB | 98524 | FHLB 0.75 | 0.75000 | 09/08/17 | 18,055,000.00 | 18,055,000.00 | 18,021,869.08 |
| PSI | NTRD | FHLB | 98578 | FHLB 2.00 (CALLABLE) | 2.00000 | 05/28/20 | 25,000,000.00 | 25,000,000.00 | 25,064,850.00 |
| PSI | NTRD | FHLB | 98579 | FHLB 2.00 (CALLABLE) | 2.00000 | 05/28/20 | 25,000,000.00 | 25,000,000.00 | 25,064,850.00 |
| PSI | NTRD | FHLB | 98599 | FHLB 2.00 (CALLABLE) | 2.00000 | 05/28/20 | 18,500,000.00 | 18,490,770.25 | 18,547,989.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| | | **FHLB Total** | | | | | 1,845,755,000.00 | 1,844,787,697.36 | 1,843,329,980.83 |
| PSI | NTRD | FHLD | 97344 | FHLB D/N | 0.17000 | 12/01/15 | 50,000,000.00 | 49,956,791.67 | 49,973,800.00 |
| PSI | NTRD | FHLD | 97345 | FHLB D/N | 0.17000 | 12/01/15 | 50,000,000.00 | 49,956,791.67 | 49,973,800.00 |
| PSI | NTRD | FHLD | 97369 | FHLB D/N | 0.18500 | 12/04/15 | 50,000,000.00 | 49,952,208.33 | 49,973,400.00 |
| PSI | NTRD | FHLD | 97370 | FHLB D/N | 0.18500 | 12/04/15 | 50,000,000.00 | 49,952,208.33 | 49,973,400.00 |
| PSI | NTRD | FHLD | 97371 | FHLB D/N | 0.17000 | 12/01/15 | 20,000,000.00 | 19,982,716.67 | 19,989,520.00 |
| PSI | NTRD | FHLD | 98301 | FHLB D/N | 0.14500 | 10/02/15 | 50,000,000.00 | 49,975,229.17 | 49,985,500.00 |
| PSI | NTRD | FHLD | 98302 | FHLB D/N | 0.14500 | 10/02/15 | 50,000,000.00 | 49,975,229.17 | 49,985,500.00 |
| PSI | NTRD | FHLD | 98388 | FHLB D/N | 0.15000 | 10/09/15 | 50,000,000.00 | 49,972,916.66 | 49,984,650.00 |
| PSI | NTRD | FHLD | 98389 | FHLB D/N | 0.15000 | 10/09/15 | 50,000,000.00 | 49,972,916.66 | 49,984,650.00 |
| PSI | NTRD | FHLD | 98390 | FHLB D/N | 0.15000 | 10/09/15 | 50,000,000.00 | 49,972,916.66 | 49,984,650.00 |
| | | **FHLD Total** | | | | | 470,000,000.00 | 469,669,924.99 | 469,808,870.00 |
| PSI | NTRD | FHLM | 84872 | FHLMC 1.75 | 1.75000 | 09/10/15 | 25,000,000.00 | 25,008,653.95 | 25,115,600.00 |
| PSI | NTRD | FHLM | 90419 | FHLMC 1.125 (CALLABLE) | 1.12500 | 06/28/17 | 50,000,000.00 | 50,000,000.00 | 49,929,500.00 |
| PSI | NTRD | FHLM | 90768 | FHLMC 1.11 (CALLABLE) | 1.11000 | 02/20/18 | 25,000,000.00 | 25,000,000.00 | 24,968,075.00 |
| PSI | NTRD | FHLM | 90963 | FHLMC 1.10 (CALLABLE) | 1.10000 | 02/28/18 | 10,740,000.00 | 10,740,000.00 | 10,773,659.16 |
| PSI | NTRD | FHLM | 91635 | FHLMC 1.00 (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 50,080,150.00 |
| PSI | NTRD | FHLM | 91636 | FHLMC 1.00 (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 50,080,150.00 |
| PSI | NTRD | FHLM | 91637 | FHLMC 1.00 (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 50,080,150.00 |
| PSI | NTRD | FHLM | 91664 | FHLMC 1.00 (CALLABLE) | 1.00000 | 12/11/17 | 50,000,000.00 | 50,000,000.00 | 49,990,700.00 |
| PSI | NTRD | FHLM | 91680 | FHLMC 1.00 (CALLABLE) | 1.00000 | 12/11/17 | 50,000,000.00 | 50,000,000.00 | 49,990,700.00 |
| PSI | NTRD | FHLM | 91681 | FHLMC 1.00 (CALLABLE) | 1.00000 | 12/11/17 | 25,000,000.00 | 24,994,939.76 | 24,995,350.00 |
| PSI | NTRD | FHLM | 91682 | FHLMC 1.00 (CALLABLE) | 1.00000 | 12/11/17 | 25,000,000.00 | 25,000,000.00 | 24,995,350.00 |
| PSI | NTRD | FHLM | 91805 | FHLMC 1.14 (CALLABLE) | 1.14000 | 10/15/18 | 10,175,000.00 | 10,175,000.00 | 10,141,748.10 |
| PSI | NTRD | FHLM | 92018 | FHLMC 1.29 (CALLABLE) | 1.29000 | 01/15/19 | 50,000,000.00 | 50,000,000.00 | 49,965,150.00 |
| PSI | NTRD | FHLM | 92031 | FHLMC 1.25 (CALLABLE) | 1.25000 | 11/08/18 | 14,320,000.00 | 14,320,000.00 | 14,263,393.04 |
| PSI | NTRD | FHLM | 92056 | FHLMC 1.30 (CALLABLE) | 1.30000 | 01/03/19 | 50,000,000.00 | 50,000,000.00 | 49,900,150.00 |
| PSI | NTRD | FHLM | 92844 | FHLMC 1.35 (CALLABLE) | 1.35000 | 04/16/19 | 25,000,000.00 | 25,000,000.00 | 24,874,125.00 |
| PSI | NTRD | FHLM | 92899 | FHLMC 1.350 (CALLABLE) | 1.35000 | 04/24/19 | 21,850,000.00 | 21,850,000.00 | 21,759,322.50 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLM | 93005 | FHLMC 1.10 (CALLABLE) | 1.10000 | 05/07/18 | 25,000,000.00 | 25,000,000.00 | 24,849,500.00 |
| PSI | NTRD | FHLM | 93120 | FHLMC 1.15 (CALLABLE) | 1.15000 | 05/13/19 | 26,470,000.00 | 26,470,000.00 | 26,039,597.80 |
| PSI | NTRD | FHLM | 93198 | FHLMC 1.40 (CALLABLE) | 1.40000 | 05/08/19 | 22,000,000.00 | 22,000,000.00 | 21,901,550.00 |
| PSI | NTRD | FHLM | 94629 | FHLMC 1.05 (CALLABLE) | 1.05000 | 04/25/18 | 25,000,000.00 | 24,794,703.78 | 24,937,150.00 |
| PSI | NTRD | FHLM | 94695 | FHLMC 1.05 (CALLABLE) | 1.05000 | 04/30/18 | 18,200,000.00 | 18,000,578.64 | 18,115,916.00 |
| PSI | NTRD | FHLM | 94737 | FHLMC 1.8 (CALLABLE) | 1.80000 | 12/18/18 | 25,000,000.00 | 25,000,000.00 | 24,979,050.00 |
| PSI | NTRD | FHLM | 94741 | FHLMC 1.75 (CALLABLE) | 1.75000 | 12/18/18 | 25,000,000.00 | 24,991,128.15 | 25,019,325.00 |
| PSI | NTRD | FHLM | 94743 | FHLMC 1.75 (CALLABLE) | 1.75000 | 12/18/18 | 25,000,000.00 | 24,978,684.21 | 25,019,325.00 |
| PSI | NTRD | FHLM | 94804 | FHLMC 1.03 (CALLABLE) | 1.03000 | 11/28/17 | 50,000,000.00 | 49,822,878.53 | 49,961,900.00 |
| PSI | NTRD | FHLM | 94805 | FHLMC 1.03 (CALLABLE) | 1.03000 | 11/28/17 | 4,165,000.00 | 4,150,245.78 | 4,161,826.27 |
| PSI | NTRD | FHLM | 96711 | FHLMC 1.25 (CALLABLE) | 1.25000 | 09/29/17 | 25,000,000.00 | 25,000,000.00 | 25,017,450.00 |
| PSI | NTRD | FHLM | 96712 | FHLMC 1.25 (CALLABLE) | 1.25000 | 09/29/17 | 25,000,000.00 | 25,000,000.00 | 25,017,450.00 |
| PSI | NTRD | FHLM | 96713 | FHLMC 1.25 (CALLABLE) | 1.25000 | 09/29/17 | 25,000,000.00 | 25,000,000.00 | 25,017,450.00 |
| PSI | NTRD | FHLM | 96726 | FHLMC 1.35 (CALLABLE) | 1.35000 | 12/29/17 | 25,000,000.00 | 25,000,000.00 | 25,023,750.00 |
| PSI | NTRD | FHLM | 97406 | FHLMC 1.25 (CALLABLE) | 1.25000 | 12/05/17 | 25,000,000.00 | 24,964,449.59 | 25,002,600.00 |
| PSI | NTRD | FHLM | 97407 | FHLMC 1.30 (CALLABLE) | 1.30000 | 12/18/17 | 25,000,000.00 | 25,000,000.00 | 25,012,650.00 |
| PSI | NTRD | FHLM | 97408 | FHLMC 1.33 (CALLABLE) | 1.33000 | 12/18/17 | 25,000,000.00 | 25,000,000.00 | 25,012,725.00 |
| PSI | NTRD | FHLM | 97410 | FHLMC 1.33 (CALLABLE) | 1.33000 | 12/26/17 | 25,000,000.00 | 25,000,000.00 | 25,018,750.00 |
| PSI | NTRD | FHLM | 97411 | FHLMC 1.34 (CALLABLE) | 1.34000 | 12/18/17 | 25,000,000.00 | 25,000,000.00 | 25,012,750.00 |
| PSI | NTRD | FHLM | 97425 | FHLMC 1.35 (CALLABLE) | 1.35000 | 12/18/17 | 25,000,000.00 | 25,000,000.00 | 25,012,350.00 |
| PSI | NTRD | FHLM | 97426 | FHLMC 1.35 (CALLABLE) | 1.35000 | 12/20/17 | 25,000,000.00 | 25,000,000.00 | 25,013,800.00 |
| PSI | NTRD | FHLM | 98034 | FHLMC 2.030 (CALLABLE) | 2.03000 | 03/19/20 | 25,000,000.00 | 25,000,000.00 | 25,021,900.00 |
| PSI | NTRD | FHLM | 98035 | FHLMC 1.375 (CALLABLE) | 1.37500 | 03/30/18 | 25,000,000.00 | 25,000,000.00 | 25,022,725.00 |
| PSI | NTRD | FHLM | 98050 | FHLMC 1.55 (CALLABLE) | 1.55000 | 09/26/18 | 25,000,000.00 | 25,000,000.00 | 25,022,300.00 |
| PSI | NTRD | FHLM | 98052 | FHLMC 1.55 (CALLABLE) | 1.55000 | 09/26/18 | 25,000,000.00 | 25,000,000.00 | 25,022,300.00 |
| PSI | NTRD | FHLM | 98086 | FHLMC 2.15 (CALLABLE) | 2.15000 | 04/01/20 | 25,000,000.00 | 25,000,000.00 | 25,037,800.00 |
| PSI | NTRD | FHLM | 98167 | FHLMC 1.62 (CALLABLE) | 1.62000 | 11/21/19 | 25,000,000.00 | 24,935,234.88 | 24,916,325.00 |
| PSI | NTRD | FHLM | 98241 | FHLMC 1.62 (CALLABLE) | 1.62000 | 11/21/19 | 50,000,000.00 | 49,841,125.52 | 49,832,650.00 |
| PSI | NTRD | FHLM | 98242 | FHLMC 1.62 (CALLABLE) | 1.62000 | 11/21/19 | 50,000,000.00 | 49,841,125.52 | 49,832,650.00 |
| PSI | NTRD | FHLM | 98261 | FHLMC 1.57 (CALLABLE) | 1.57000 | 01/08/20 | 50,000,000.00 | 49,819,061.96 | 49,723,000.00 |
| PSI | NTRD | FHLM | 98342 | FHLMC 1.82 (CALLABLE) | 1.82000 | 04/29/20 | 25,000,000.00 | 25,000,000.00 | 24,881,475.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLM | 98343 | FHLMC 1.25 (CALLABLE) | 1.25000 | 04/20/18 | 25,000,000.00 | 25,000,000.00 | 24,971,300.00 |
| PSI | NTRD | FHLM | 98367 | FHLMC 1.53 (CALLABLE) | 1.53000 | 04/29/19 | 25,000,000.00 | 25,000,000.00 | 24,949,525.00 |
| PSI | NTRD | FHLM | 98376 | FHLMC 1.375 (CALLABLE) | 1.37500 | 10/29/18 | 25,000,000.00 | 25,000,000.00 | 24,969,800.00 |
| PSI | NTRD | FHLM | 98378 | FHLMC 1.35 (CALLABLE) | 1.35000 | 10/23/18 | 25,000,000.00 | 25,000,000.00 | 24,983,600.00 |
| PSI | NTRD | FHLM | 98456 | FHLMC 1.30 (CALLABLE) | 1.30000 | 11/07/18 | 25,000,000.00 | 25,000,000.00 | 24,946,825.00 |
| PSI | NTRD | FHLM | 98457 | FHLMC 1.33 (CALLABLE) | 1.33000 | 11/13/18 | 25,000,000.00 | 25,000,000.00 | 24,944,000.00 |
| PSI | NTRD | FHLM | 98464 | FHLMC 1.62 (CALLABLE) | 1.62000 | 11/21/19 | 25,000,000.00 | 24,975,597.37 | 24,916,325.00 |
| PSI | NTRD | FHLM | 98482 | FHLMC 1.52 (CALLABLE) | 1.52000 | 05/06/19 | 25,000,000.00 | 25,000,000.00 | 24,850,925.00 |
| PSI | NTRD | FHLM | 98510 | FHLMC 1.30 (CALLABLE) | 1.30000 | 02/26/19 | 25,000,000.00 | 25,000,000.00 | 24,926,875.00 |
| PSI | NTRD | FHLM | 98525 | FHLMC 1.57 (CALLABLE) | 1.57000 | 01/08/20 | 50,000,000.00 | 49,877,476.69 | 49,723,000.00 |
| PSI | NTRD | FHLM | 98526 | FHLMC 1.65 (CALLABLE) | 1.65000 | 11/15/19 | 50,000,000.00 | 49,974,042.12 | 49,984,650.00 |
| PSI | NTRD | FHLM | 98550 | FHLMC 1.30 (CALLABLE) | 1.30000 | 05/21/18 | 25,000,000.00 | 25,000,000.00 | 25,022,075.00 |
| PSI | NTRD | FHLM | 98560 | FHLMC 1.30 (CALLABLE) | 1.30000 | 05/25/18 | 25,000,000.00 | 25,000,000.00 | 24,996,325.00 |
| PSI | NTRD | FHLM | 98573 | FHLMC 2.00 (CALLABLE) | 2.00000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 25,055,725.00 |
| PSI | NTRD | FHLM | 98585 | FHLMC 1.70 (CALLABLE) | 1.70000 | 05/28/19 | 25,000,000.00 | 25,000,000.00 | 25,054,200.00 |
| PSI | NTRD | FHLM | 98593 | FHLMC 1.57 (CALLABLE) | 1.57000 | 11/27/18 | 25,000,000.00 | 25,000,000.00 | 25,049,275.00 |
| PSI | NTRD | FHLM | 98595 | FHLMC 2.05 (CALLABLE) | 2.05000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 25,062,025.00 |
| PSI | NTRD | FHLM | 98730 | FHLMC 1.25 (CALLABLE) | 1.25000 | 05/25/18 | 50,000,000.00 | 49,995,013.74 | 49,901,350.00 |
| | | **FHLM Total** | | | | | 1,952,920,000.00 | 1,951,519,940.19 | 1,950,671,062.87 |
| PSI | NTRD | FHLMD | 97265 | FHLMC D/N | 0.17000 | 10/30/15 | 50,000,000.00 | 49,964,111.11 | 49,982,150.00 |
| PSI | NTRD | FHLMD | 97266 | FHLMC D/N | 0.17000 | 10/30/15 | 50,000,000.00 | 49,964,111.11 | 49,982,150.00 |
| PSI | NTRD | FHLMD | 97268 | FHLMC D/N | 0.17000 | 11/05/15 | 50,000,000.00 | 49,962,694.45 | 49,980,350.00 |
| PSI | NTRD | FHLMD | 97269 | FHLMC D/N | 0.17000 | 11/05/15 | 50,000,000.00 | 49,962,694.45 | 49,980,350.00 |
| PSI | NTRD | FHLMD | 97335 | FHLMC D/N | 0.18500 | 11/30/15 | 50,000,000.00 | 49,952,979.17 | 49,977,250.00 |
| PSI | NTRD | FHLMD | 97336 | FHLMC D/N | 0.18500 | 11/30/15 | 25,000,000.00 | 24,976,489.58 | 24,988,625.00 |
| PSI | NTRD | FHLMD | 97346 | FHLMC D/N | 0.17500 | 11/30/15 | 50,000,000.00 | 49,955,520.83 | 49,977,250.00 |
| PSI | NTRD | FHLMD | 97347 | FHLMC D/N | 0.17500 | 11/30/15 | 50,000,000.00 | 49,955,520.83 | 49,977,250.00 |
| PSI | NTRD | FHLMD | 98327 | FHLMC D/N | 0.12500 | 10/20/15 | 50,000,000.00 | 49,975,347.22 | 49,983,350.00 |
| PSI | NTRD | FHLMD | 98328 | FHLMC D/N | 0.12500 | 10/20/15 | 50,000,000.00 | 49,975,347.22 | 49,983,350.00 |
| PSI | NTRD | FHLMD | 98329 | FHLMC D/N | 0.12500 | 10/20/15 | 50,000,000.00 | 49,975,347.22 | 49,983,350.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLMD | 98330 | FHLMC D/N | 0.12500 | 10/20/15 | 50,000,000.00 | 49,975,347.22 | 49,983,350.00 |
| PSI | NTRD | FHLMD | 98359 | FHLMC D/N | 0.12500 | 09/17/15 | 32,127,000.00 | 32,114,840.82 | 32,121,217.14 |
| PSI | NTRD | FHLMD | 98360 | FHLMC D/N | 0.13000 | 10/02/15 | 25,000,000.00 | 24,988,805.55 | 24,992,750.00 |
| | | **FHLMD Total** | | | | | 632,127,000.00 | 631,699,156.78 | 631,892,742.14 |
| PSI | NTRD | FNMA | 84386 | FNMA 2.15 (CALLABLE) | 2.15000 | 08/04/15 | 25,000,000.00 | 25,000,000.00 | 25,091,025.00 |
| PSI | NTRD | FNMA | 84663 | FNMA 1.875 (CALLABLE) | 1.87500 | 09/09/15 | 25,000,000.00 | 24,998,288.61 | 25,119,400.00 |
| PSI | NTRD | FNMA | 84873 | FNMA 2.375 | 2.37500 | 07/28/15 | 25,000,000.00 | 25,029,759.49 | 25,090,700.00 |
| PSI | NTRD | FNMA | 85094 | FNMA 1.625 | 1.62500 | 10/26/15 | 35,000,000.00 | 35,020,974.68 | 35,206,045.00 |
| PSI | NTRD | FNMA | 85146 | FNMA 1.625 (CALLABLE) | 1.62500 | 11/12/15 | 25,000,000.00 | 24,991,903.46 | 25,162,125.00 |
| PSI | NTRD | FNMA | 88534 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,155,409.09 | 50,624,950.00 |
| PSI | NTRD | FNMA | 88537 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,144,772.73 | 50,624,950.00 |
| PSI | NTRD | FNMA | 88591 | FNMA 4.875 | 4.87500 | 12/15/16 | 50,000,000.00 | 52,730,088.52 | 53,318,150.00 |
| PSI | NTRD | FNMA | 88592 | FNMA 4.875 | 4.87500 | 12/15/16 | 50,000,000.00 | 52,730,088.52 | 53,318,150.00 |
| PSI | NTRD | FNMA | 88593 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,107,932.50 | 50,624,950.00 |
| PSI | NTRD | FNMA | 88600 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,123,509.61 | 50,624,950.00 |
| PSI | NTRD | FNMA | 89145 | FNMA 1.25 | 1.25000 | 01/30/17 | 50,000,000.00 | 50,170,083.33 | 50,490,400.00 |
| PSI | NTRD | FNMA | 89146 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,302,236.26 | 50,624,950.00 |
| PSI | NTRD | FNMA | 89147 | FNMA 1.375 | 1.37500 | 11/15/16 | 25,000,000.00 | 25,151,118.13 | 25,312,475.00 |
| PSI | NTRD | FNMA | 89148 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,266,195.60 | 50,624,950.00 |
| PSI | NTRD | FNMA | 89149 | FNMA 1.375 | 1.37500 | 11/15/16 | 50,000,000.00 | 50,266,195.60 | 50,624,950.00 |
| PSI | NTRD | FNMA | 89150 | FNMA 1.25 | 1.25000 | 01/30/17 | 50,000,000.00 | 50,170,083.33 | 50,490,400.00 |
| PSI | NTRD | FNMA | 91200 | FNMA 1.00 (CALLABLE) | 1.00000 | 10/11/17 | 30,000,000.00 | 30,000,000.00 | 29,959,110.00 |
| PSI | NTRD | FNMA | 91201 | FNMA 1.00 (CALLABLE) | 1.00000 | 11/28/17 | 14,850,000.00 | 14,849,281.17 | 14,820,329.70 |
| PSI | NTRD | FNMA | 91353 | FNMA 1.05 (CALLABLE) | 1.05000 | 04/30/18 | 14,800,000.00 | 14,797,059.16 | 14,737,766.00 |
| PSI | NTRD | FNMA | 91479 | FNMA 1.00 (CALLABLE) | 1.00000 | 09/27/17 | 50,000,000.00 | 50,058,209.03 | 50,004,450.00 |
| PSI | NTRD | FNMA | 91480 | FNMA 1.00 (CALLABLE) | 1.00000 | 09/27/17 | 12,565,000.00 | 12,579,627.93 | 12,566,118.29 |
| PSI | NTRD | FNMA | 91679 | FNMA 1.00 (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 49,855,950.00 |
| PSI | NTRD | FNMA | 91683 | FNMA 1.00 (CALLABLE) | 1.00000 | 12/12/17 | 50,000,000.00 | 50,000,000.00 | 49,737,650.00 |
| PSI | NTRD | FNMA | 91684 | FNMA 1.00 (CALLABLE) | 1.00000 | 12/12/17 | 50,000,000.00 | 50,000,000.00 | 49,737,650.00 |
| PSI | NTRD | FNMA | 91732 | FNMA 1.00 (CALLABLE) | 1.00000 | 12/12/17 | 50,000,000.00 | 49,991,134.99 | 49,737,650.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
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**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FNMA | 91733 | FNMA 1.10 (CALLABLE) | 1.10000 | 12/12/18 | 50,000,000.00 | 50,000,000.00 | 49,701,800.00 |
| PSI | NTRD | FNMA | 91791 | FNMA 1.00 (CALLABLE) | 1.00000 | 12/12/17 | 39,575,000.00 | 39,575,000.00 | 39,367,349.98 |
| PSI | NTRD | FNMA | 91807 | FNMA 1.25 (CALLABLE) | 1.25000 | 11/19/18 | 22,650,000.00 | 22,650,000.00 | 22,510,611.90 |
| PSI | NTRD | FNMA | 91808 | FNMA 1.15 (CALLABLE) | 1.15000 | 12/13/18 | 50,000,000.00 | 50,000,000.00 | 49,600,000.00 |
| PSI | NTRD | FNMA | 91822 | FNMA 1.20 (CALLABLE) | 1.20000 | 12/20/18 | 20,900,000.00 | 20,887,618.35 | 20,723,645.80 |
| PSI | NTRD | FNMA | 91895 | FNMA 1.17 (CALLABLE) | 1.17000 | 12/14/18 | 50,000,000.00 | 50,000,000.00 | 49,751,750.00 |
| PSI | NTRD | FNMA | 91896 | FNMA 1.20 (CALLABLE) | 1.20000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 49,770,550.00 |
| PSI | NTRD | FNMA | 91916 | FNMA 1.20 (CALLABLE) | 1.20000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 49,636,100.00 |
| PSI | NTRD | FNMA | 91927 | FNMA 1.15 (CALLABLE) | 1.15000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 49,637,700.00 |
| PSI | NTRD | FNMA | 91932 | FNMA 1.17 (CALLABLE) | 1.17000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 49,627,200.00 |
| PSI | NTRD | FNMA | 91949 | FNMA 1.20 (CALLABLE) | 1.20000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 49,636,100.00 |
| PSI | NTRD | FNMA | 91952 | FNMA 1.20 (CALLABLE) | 1.20000 | 12/27/18 | 15,000,000.00 | 15,000,000.00 | 14,890,830.00 |
| PSI | NTRD | FNMA | 92032 | FNMA 1.00 (CALLABLE) | 1.00000 | 11/15/17 | 50,000,000.00 | 50,000,000.00 | 49,916,750.00 |
| PSI | NTRD | FNMA | 92036 | FNMA 1.22 (CALLABLE) | 1.22000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 49,799,100.00 |
| PSI | NTRD | FNMA | 92154 | FNMA 1.20 (CALLABLE) | 1.20000 | 12/28/18 | 36,600,000.00 | 36,594,530.94 | 36,050,890.20 |
| PSI | NTRD | FNMA | 93086 | FNMA 1.15 (CALLABLE) | 1.15000 | 10/30/18 | 25,000,000.00 | 25,000,000.00 | 24,844,050.00 |
| PSI | NTRD | FNMA | 93103 | FNMA 1.15 (CALLABLE) | 1.15000 | 10/30/18 | 25,000,000.00 | 25,000,000.00 | 24,844,050.00 |
| PSI | NTRD | FNMA | 93161 | FNMA 1.15 (CALLABLE) | 1.15000 | 11/28/18 | 25,000,000.00 | 25,000,000.00 | 24,861,625.00 |
| PSI | NTRD | FNMA | 93217 | FNMA 1.45 (CALLABLE) | 1.45000 | 06/03/19 | 25,000,000.00 | 25,000,000.00 | 24,850,675.00 |
| PSI | NTRD | FNMA | 93226 | FNMA 1.15 (CALLABLE) | 1.15000 | 11/16/18 | 25,000,000.00 | 24,975,423.10 | 24,829,000.00 |
| PSI | NTRD | FNMA | 93443 | FNMA 1.45 (CALLABLE) | 1.45000 | 06/03/19 | 12,975,000.00 | 12,887,804.66 | 12,897,500.33 |
| PSI | NTRD | FNMA | 94399 | FNMA 1.05 (CALLABLE) | 1.05000 | 05/25/18 | 50,000,000.00 | 49,445,386.46 | 49,399,800.00 |
| PSI | NTRD | FNMA | 94400 | FNMA 1.05 (CALLABLE) | 1.05000 | 05/25/18 | 30,400,000.00 | 30,062,794.97 | 30,035,078.40 |
| PSI | NTRD | FNMA | 94739 | FNMA 1.15 (CALLABLE) | 1.15000 | 02/28/18 | 23,265,000.00 | 23,174,496.59 | 23,264,278.79 |
| PSI | NTRD | FNMA | 94792 | FNMA 1.00 (CALLABLE) | 1.00000 | 04/30/18 | 25,000,000.00 | 24,675,367.37 | 24,925,050.00 |
| PSI | NTRD | FNMA | 94797 | FNMA 1.25 (CALLABLE) | 1.25000 | 06/20/18 | 43,059,000.00 | 42,805,472.92 | 43,077,558.43 |
| PSI | NTRD | FNMA | 94798 | FNMA 1.05 (CALLABLE) | 1.05000 | 01/30/18 | 46,500,000.00 | 46,228,433.25 | 46,416,300.00 |
| PSI | NTRD | FNMA | 94799 | FNMA 1.625 | 1.62500 | 11/27/18 | 50,000,000.00 | 50,000,000.00 | 50,738,800.00 |
| PSI | NTRD | FNMA | 94800 | FNMA 1.625 | 1.62500 | 11/27/18 | 50,000,000.00 | 50,000,000.00 | 50,738,800.00 |
| PSI | NTRD | FNMA | 94801 | FNMA 1.625 | 1.62500 | 11/27/18 | 50,000,000.00 | 50,000,000.00 | 50,738,800.00 |
| PSI | NTRD | FNMA | 94856 | FNMA 1.125 (CALLABLE) | 1.12500 | 05/25/18 | 29,855,000.00 | 29,660,448.91 | 29,754,060.25 |

**Los Angeles County Treasurer**
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**As of May 31, 2015**
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**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FNMA | 94990 | FNMA 1.625 | 1.62500 | 11/27/18 | 50,000,000.00 | 49,708,759.05 | 50,738,800.00 |
| PSI | NTRD | FNMA | 96460 | FNMA 2.00 (CALLABLE) | 2.00000 | 08/27/19 | 25,000,000.00 | 25,000,000.00 | 25,103,950.00 |
| PSI | NTRD | FNMA | 96654 | FNMA 2.05 (CALLABLE) | 2.05000 | 09/24/19 | 25,000,000.00 | 25,000,000.00 | 25,135,225.00 |
| PSI | NTRD | FNMA | 97642 | FNMA 2.03 (CALLABLE) | 2.03000 | 12/30/19 | 25,000,000.00 | 25,000,000.00 | 25,036,175.00 |
| PSI | NTRD | FNMA | 98262 | FNMA 1.71 (CALLABLE) | 1.71000 | 01/15/20 | 50,000,000.00 | 49,932,922.57 | 49,916,850.00 |
| PSI | NTRD | FNMA | 98476 | FNMA 1.375 (CALLABLE) | 1.37500 | 10/29/18 | 25,000,000.00 | 25,000,000.00 | 24,948,350.00 |
| PSI | NTRD | FNMA | 98563 | FNMA 1.61 (CALLABLE) | 1.61000 | 05/24/19 | 25,000,000.00 | 25,000,000.00 | 25,007,175.00 |
| PSI | NTRD | FNMA | 98592 | FNMA 1.40 (CALLABLE) | 1.40000 | 11/27/18 | 25,000,000.00 | 25,000,000.00 | 25,054,175.00 |
| PSI | NTRD | FNMA | 98615 | FNMA 1.45 (CALLABLE) | 1.45000 | 11/27/18 | 25,000,000.00 | 25,000,000.00 | 25,029,750.00 |
| PSI | NTRD | FNMA | 98673 | FNMA 1.71 (CALLABLE) | 1.71000 | 01/15/20 | 32,515,000.00 | 32,463,068.24 | 32,460,927.56 |
| PSI | NTRD | FNMA | 98724 | FNMA 1.63 (CALLABLE) | 1.63000 | 01/10/20 | 46,145,000.00 | 46,029,842.65 | 45,924,196.18 |
| | | **FNMA Total** | | | | | 2,556,654,000.00 | 2,561,391,321.77 | 2,565,321,571.81 |
| PSI | NTRD | FNMD | 98225 | FNMA D/N | 0.13000 | 09/03/15 | 50,000,000.00 | 49,983,027.78 | 49,992,150.00 |
| PSI | NTRD | FNMD | 98226 | FNMA D/N | 0.13000 | 09/04/15 | 50,000,000.00 | 49,982,847.22 | 49,992,100.00 |
| PSI | NTRD | FNMD | 98227 | FNMA D/N | 0.13000 | 09/04/15 | 50,000,000.00 | 49,982,847.22 | 49,992,100.00 |
| PSI | NTRD | FNMD | 98236 | FNMA D/N | 0.13000 | 09/04/15 | 38,000,000.00 | 37,986,963.89 | 37,993,996.00 |
| PSI | NTRD | FNMD | 98243 | FNMA D/N | 0.13000 | 09/18/15 | 50,000,000.00 | 49,980,319.44 | 49,990,900.00 |
| PSI | NTRD | FNMD | 98244 | FNMA D/N | 0.13000 | 09/18/15 | 50,000,000.00 | 49,980,319.44 | 49,990,900.00 |
| PSI | NTRD | FNMD | 98256 | FNMA D/N | 0.13000 | 09/15/15 | 50,000,000.00 | 49,980,861.11 | 49,991,150.00 |
| PSI | NTRD | FNMD | 98257 | FNMA D/N | 0.13000 | 09/15/15 | 50,000,000.00 | 49,980,861.11 | 49,991,150.00 |
| PSI | NTRD | FNMD | 98258 | FNMA D/N | 0.13000 | 09/15/15 | 25,000,000.00 | 24,990,430.55 | 24,995,575.00 |
| PSI | NTRD | FNMD | 98273 | FNMA D/N | 0.12500 | 09/16/15 | 50,000,000.00 | 49,981,423.61 | 49,991,100.00 |
| PSI | NTRD | FNMD | 98274 | FNMA D/N | 0.12500 | 09/16/15 | 50,000,000.00 | 49,981,423.61 | 49,991,100.00 |
| PSI | NTRD | FNMD | 98275 | FNMA D/N | 0.12500 | 09/16/15 | 50,000,000.00 | 49,981,423.61 | 49,991,100.00 |
| PSI | NTRD | FNMD | 98288 | FNMA D/N | 0.13000 | 10/01/15 | 50,000,000.00 | 49,977,972.22 | 49,985,600.00 |
| PSI | NTRD | FNMD | 98289 | FNMA D/N | 0.13000 | 10/01/15 | 50,000,000.00 | 49,977,972.22 | 49,985,600.00 |
| PSI | NTRD | FNMD | 98290 | FNMA D/N | 0.13000 | 10/01/15 | 25,000,000.00 | 24,988,986.11 | 24,992,800.00 |
| | | **FNMD Total** | | | | | 688,000,000.00 | 687,737,679.14 | 687,867,321.00 |
| PSI | NTRD | FRAM2 | 91415 | FHLB 1.80 (CALLABLE) | 0.70000 | 11/14/17 | 50,000,000.00 | 50,000,000.00 | 49,620,750.00 |

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**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
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**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| | | **FRAM2 Total** | | | | | 50,000,000.00 | 50,000,000.00 | 49,620,750.00 |
| PSI | NTRD | FRCDQ | 90377 | ROYAL BANK OF CANADA NY FR | 0.36680 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | FRCDQ | 90392 | ROYAL BANK OF CANADA NY FR | 0.36680 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| | | **FRCDQ Total** | | | | | 100,000,000.00 | 100,000,000.00 | 100,000,000.00 |
| PSI | NTRD | FRCDQ2 | 95815 | WESTPAC BANKING CORP NY FR | 0.42510 | 04/18/16 | 50,000,000.00 | 50,000,000.00 | 49,975,000.00 |
| | | **FRCDQ2 Total** | | | | | 50,000,000.00 | 50,000,000.00 | 49,975,000.00 |
| PSI | NTRD | MCPN | 91354 | FHLB 1.50 (CALLABLE) | 0.65000 | 11/13/17 | 50,000,000.00 | 50,000,000.00 | 49,564,150.00 |
| PSI | NTRD | MCPN | 91355 | FHLB 1.55 (CALLABLE) | 0.65000 | 11/14/17 | 50,000,000.00 | 50,000,000.00 | 49,561,950.00 |
| PSI | NTRD | MCPN | 91390 | FHLB 1.65 (CALLABLE) | 0.55000 | 11/13/17 | 50,000,000.00 | 50,000,000.00 | 49,445,750.00 |
| PSI | NTRD | MCPN | 91668 | FHLB 1.625 (CALLABLE) | 0.65000 | 12/18/17 | 50,000,000.00 | 50,000,000.00 | 49,499,900.00 |
| PSI | NTRD | MCPN | 91953 | FHLB 1.75 (CALLABLE) | 0.80000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 49,279,000.00 |
| PSI | NTRD | MCPN | 91977 | FHLB 1.75 (CALLABLE) | 0.80000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 49,279,000.00 |
| PSI | NTRD | MCPN | 91978 | FHLB 2.00 (CALLABLE) | 0.73000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 49,166,250.00 |
| PSI | NTRD | MCPN | 92020 | FHLB 2.00 (CALLABLE) | 0.80000 | 01/08/19 | 50,000,000.00 | 50,000,000.00 | 49,261,800.00 |
| PSI | NTRD | MCPN | 92035 | FHLB 2.25 (CALLABLE) | 0.80000 | 12/18/18 | 50,000,000.00 | 50,000,000.00 | 49,294,500.00 |
| PSI | NTRD | MCPN | 92041 | FHLB 2.50 (CALLABLE) | 0.85000 | 01/14/19 | 50,000,000.00 | 50,000,000.00 | 49,333,050.00 |
| PSI | NTRD | MCPN | 92161 | FHLB 2.50 (CALLABLE) | 0.86000 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 49,326,800.00 |
| PSI | NTRD | MCPN | 92162 | FHLB 2.50 (CALLABLE) | 0.85000 | 01/25/19 | 50,000,000.00 | 50,000,000.00 | 49,315,250.00 |
| PSI | NTRD | MCPN | 92163 | FHLB 2.85 (CALLABLE) | 0.85000 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 49,310,650.00 |
| PSI | NTRD | MCPN | 92164 | FHLB 2.50 (CALLABLE) | 0.86000 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 49,326,800.00 |
| PSI | NTRD | MCPN | 92177 | FHLB 3.00 (CALLABLE) | 0.87500 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 49,350,700.00 |
| PSI | NTRD | MCPN | 92788 | FHLB 3.00 (CALLABLE) | 0.92000 | 04/11/19 | 25,000,000.00 | 25,000,000.00 | 24,652,475.00 |
| PSI | NTRD | MCPN | 92814 | FHLB 3.50 (CALLABLE) | 0.87500 | 04/17/19 | 25,000,000.00 | 25,000,000.00 | 24,609,100.00 |
| PSI | NTRD | MCPN | 93057 | FHLB 3.50 (CALLABLE) | 0.80000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 24,519,525.00 |
| PSI | NTRD | MCPN | 93058 | FHLB 3.50 (CALLABLE) | 0.80000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 24,519,525.00 |
| PSI | NTRD | MCPN | 93059 | FHLB 2.50 (CALLABLE) | 0.85000 | 05/21/19 | 25,000,000.00 | 25,000,000.00 | 24,557,450.00 |
| PSI | NTRD | MCPN | 93060 | FHLB 2.50 (CALLABLE) | 0.85000 | 05/21/19 | 25,000,000.00 | 25,000,000.00 | 24,557,450.00 |
| PSI | NTRD | MCPN | 93063 | FHLB 3.50 (CALLABLE) | 0.80000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 24,519,525.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | MCPN | 93064 | FHLB 3.75 (CALLABLE) | 0.80000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 24,512,425.00 |
| PSI | NTRD | MCPN | 93178 | FHLB 3.50 (CALLABLE) | 0.80000 | 05/28/19 | 25,000,000.00 | 25,000,000.00 | 24,505,800.00 |
| PSI | NTRD | MCPN | 93208 | FHLB 4.00 (CALLABLE) | 0.80000 | 05/22/19 | 50,000,000.00 | 50,000,000.00 | 49,175,550.00 |
| PSI | NTRD | MCPN | 93209 | FHLB 4.00 (CALLABLE) | 0.80000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 24,587,775.00 |
| PSI | NTRD | MCPN | 93210 | FHLB 4.00 (CALLABLE) | 0.80000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 24,587,775.00 |
| PSI | NTRD | MCPN | 93335 | FHLB 6.00 (CALLABLE) | 1.00000 | 06/27/19 | 50,000,000.00 | 50,000,000.00 | 49,297,300.00 |
| PSI | NTRD | MCPN | 93479 | FHLB 7.00 (CALLABLE) | 1.35000 | 07/11/19 | 25,000,000.00 | 25,000,000.00 | 24,888,575.00 |
| PSI | NTRD | MCPN | 93490 | FHLB 8.00 (CALLABLE) | 1.35000 | 07/17/19 | 25,000,000.00 | 25,000,000.00 | 24,886,200.00 |
| PSI | NTRD | MCPN | 94630 | FHLB 2.50 (CALLABLE) | 1.25000 | 12/12/18 | 25,000,000.00 | 25,000,000.00 | 24,968,100.00 |
| PSI | NTRD | MCPN | 94631 | FHLB 3.75 (CALLABLE) | 1.25000 | 12/13/18 | 25,000,000.00 | 25,000,000.00 | 24,967,350.00 |
| PSI | NTRD | MCPN | 94680 | FHLB 3.80 (CALLABLE) | 1.25000 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 24,964,825.00 |
| PSI | NTRD | MCPN | 94681 | FHLB 3.75 (CALLABLE) | 1.25000 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 24,975,625.00 |
| PSI | NTRD | MCPN | 94696 | FHLB 2.75 (CALLABLE) | 1.25000 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 24,963,875.00 |
| PSI | NTRD | MCPN | 94697 | FHLB 2.75 (CALLABLE) | 1.25000 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 24,963,875.00 |
| PSI | NTRD | MCPN | 94698 | FHLB 3.00 (CALLABLE) | 1.25000 | 12/18/18 | 25,000,000.00 | 24,996,451.26 | 24,962,825.00 |
| PSI | NTRD | MCPN | 94949 | FHLB 5.00 (CALLABLE) | 1.25000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 24,941,775.00 |
| PSI | NTRD | MCPN | 94950 | FHLB 5.00 (CALLABLE) | 1.25000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 24,941,775.00 |
| PSI | NTRD | MCPN | 94951 | FHLB 5.00 (CALLABLE) | 1.25000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 24,941,775.00 |
| PSI | NTRD | MCPN | 94965 | FHLB 5.00 (CALLABLE) | 1.25000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 25,046,425.00 |
| PSI | NTRD | MCPN | 95818 | FHLB 6.00 (CALLABLE) | 1.25000 | 05/07/19 | 25,000,000.00 | 25,000,000.00 | 29,549,125.00 |
| PSI | NTRD | MCPN | 95820 | FHLB 6.125 (CALLABLE) | 1.25000 | 05/13/19 | 25,000,000.00 | 25,000,000.00 | 24,925,925.00 |
| PSI | NTRD | MCPN | 95825 | FHLB 6.00 (CALLABLE) | 1.25000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 24,924,900.00 |
| PSI | NTRD | MCPN | 95837 | FHLB 6.00 (CALLABLE) | 1.25000 | 05/07/19 | 25,000,000.00 | 25,000,000.00 | 29,549,125.00 |
| PSI | NTRD | MCPN | 95849 | FHLB 6.00 (CALLABLE) | 1.25000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 24,906,075.00 |
| PSI | NTRD | MCPN | 95875 | FHLB 6.50 (CALLABLE) | 1.25000 | 05/22/19 | 25,000,000.00 | 24,990,039.81 | 24,921,300.00 |
| PSI | NTRD | MCPN | 96487 | FHLB 6.65 (CALLABLE) | 2.05000 | 08/20/19 | 25,000,000.00 | 25,000,000.00 | 24,872,875.00 |
| PSI | NTRD | MCPN | 96500 | FHLB 7.125 (CALLABLE) | 2.00000 | 08/28/19 | 25,000,000.00 | 25,000,000.00 | 24,904,200.00 |
| PSI | NTRD | MCPN | 96714 | FHLB 7.25 (CALLABLE) | 2.50000 | 10/02/19 | 25,000,000.00 | 25,000,000.00 | 24,852,475.00 |
| PSI | NTRD | MCPN | 96727 | FHLB 7.35 (CALLABLE) | 2.00000 | 09/26/19 | 25,000,000.00 | 25,000,000.00 | 24,722,500.00 |
| PSI | NTRD | MCPN | 96752 | FHLB 8.125 (CALLABLE) | 2.50000 | 10/09/19 | 25,000,000.00 | 25,000,000.00 | 24,851,450.00 |
| PSI | NTRD | MCPN | 97375 | FHLB 6.25 (CALLABLE) | 2.00000 | 12/30/19 | 25,000,000.00 | 25,000,000.00 | 24,873,700.00 |

**Los Angeles County Treasurer**
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**As of May 31, 2015**
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**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | MCPN | 97428 | FHLB 7.25 (CALLABLE) | 2.00000 | 12/23/19 | 25,000,000.00 | 25,000,000.00 | 24,877,750.00 |
| PSI | NTRD | MCPN | 97963 | FHLB 7.75 (CALLABLE) | 7.75000 | 03/18/20 | 25,000,000.00 | 25,000,000.00 | 24,827,125.00 |
| PSI | NTRD | MCPN | 98031 | FHLB 6.5 (CALLABLE) | 6.50000 | 03/30/20 | 25,000,000.00 | 25,000,000.00 | 24,953,075.00 |
| PSI | NTRD | MCPN | 98032 | FHLB 6.50 (CALLABLE) | 6.50000 | 03/30/20 | 25,000,000.00 | 25,000,000.00 | 24,953,075.00 |
| PSI | NTRD | MCPN | 98069 | FHLB 7.50 (CALLABLE) | 7.50000 | 04/02/20 | 25,000,000.00 | 25,000,000.00 | 24,935,875.00 |
| | | **MCPN Total** | | | | | 1,875,000,000.00 | 1,874,986,491.07 | 1,865,730,775.00 |
| PSI | NTRD | MCSA | 90103 | FHLB 2.25 (CALLABLE) | 0.62500 | 06/05/17 | 50,000,000.00 | 49,997,987.40 | 49,772,650.00 |
| PSI | NTRD | MCSA | 91665 | FNMA 0.75 (CALLABLE) | 0.87500 | 12/11/17 | 50,000,000.00 | 50,000,000.00 | 50,007,900.00 |
| PSI | NTRD | MCSA | 91666 | FNMA 0.80 (CALLABLE) | 0.80000 | 12/13/17 | 50,000,000.00 | 50,000,000.00 | 49,914,800.00 |
| PSI | NTRD | MCSA | 91667 | FNMA 0.75 (CALLABLE) | 0.85000 | 12/18/17 | 50,000,000.00 | 50,000,000.00 | 49,911,850.00 |
| PSI | NTRD | MCSA | 91685 | FNMA 0.75 (CALLABLE) | 0.90000 | 12/13/17 | 50,000,000.00 | 50,000,000.00 | 50,010,300.00 |
| PSI | NTRD | MCSA | 91708 | FNMA 0.80 (CALLABLE) | 0.80000 | 12/13/17 | 50,000,000.00 | 50,000,000.00 | 50,009,150.00 |
| PSI | NTRD | MCSA | 93051 | FNMA 1.00 (CALLABLE) | 1.12500 | 11/15/18 | 25,000,000.00 | 25,000,000.00 | 25,013,300.00 |
| PSI | NTRD | MCSA | 93052 | FNMA 1.00 (CALLABLE) | 1.12500 | 11/15/18 | 14,000,000.00 | 14,000,000.00 | 14,007,448.00 |
| PSI | NTRD | MCSA | 96499 | FHLB 7.00 (CALLABLE) | 2.00000 | 08/28/19 | 25,000,000.00 | 25,000,000.00 | 24,912,475.00 |
| PSI | NTRD | MCSA | 96619 | FHLMC 1.50 (CALLABLE) | 1.50000 | 09/04/19 | 25,000,000.00 | 25,000,000.00 | 25,002,550.00 |
| PSI | NTRD | MCSA | 96648 | FHLMC 1.55 (CALLABLE) | 1.55000 | 09/16/19 | 25,000,000.00 | 25,000,000.00 | 25,014,875.00 |
| PSI | NTRD | MCSA | 97392 | FHLMC 1.50 (CALLABLE) | 1.50000 | 12/30/19 | 25,000,000.00 | 25,000,000.00 | 25,025,950.00 |
| PSI | NTRD | MCSA | 97427 | FHLMC 1.50 (CALLABLE) | 1.50000 | 12/18/19 | 25,000,000.00 | 25,000,000.00 | 25,015,800.00 |
| PSI | NTRD | MCSA | 97492 | FHLMC 1.50 (CALLABLE) | 1.50000 | 12/30/19 | 25,000,000.00 | 25,000,000.00 | 25,025,700.00 |
| PSI | NTRD | MCSA | 97521 | FHLB 1.55 (CALLABLE) | 1.55000 | 12/30/19 | 25,000,000.00 | 25,000,000.00 | 25,024,900.00 |
| PSI | NTRD | MCSA | 97559 | FHLB 2.50 (CALLABLE) | 2.50000 | 12/27/19 | 25,000,000.00 | 25,000,000.00 | 25,042,700.00 |
| PSI | NTRD | MCSA | 98033 | FHLMC 1.50 (CALLABLE) | 1.50000 | 03/19/20 | 25,000,000.00 | 25,000,000.00 | 25,015,425.00 |
| PSI | NTRD | MCSA | 98038 | FHLMC 1.50 (CALLABLE) | 1.50000 | 03/25/20 | 25,000,000.00 | 25,000,000.00 | 25,020,650.00 |
| PSI | NTRD | MCSA | 98048 | FHLMC 1.55 (CALLABLE) | 1.55000 | 03/26/20 | 25,000,000.00 | 25,000,000.00 | 25,021,975.00 |
| PSI | NTRD | MCSA | 98049 | FHLMC 1.50 (CALLABLE) | 1.50000 | 03/26/20 | 25,000,000.00 | 25,000,000.00 | 25,021,400.00 |
| PSI | NTRD | MCSA | 98051 | FHLMC 1.50 (CALLABLE) | 1.50000 | 03/26/20 | 25,000,000.00 | 25,000,000.00 | 25,021,175.00 |
| PSI | NTRD | MCSA | 98053 | FHLMC 1.625 (CALLABLE) | 1.62500 | 03/23/20 | 25,000,000.00 | 25,000,000.00 | 25,020,450.00 |
| PSI | NTRD | MCSA | 98054 | FHLMC 1.625 (CALLABLE) | 1.62500 | 03/23/20 | 25,000,000.00 | 25,000,000.00 | 25,020,450.00 |
| PSI | NTRD | MCSA | 98058 | FHLMC 1.65 (CALLABLE) | 1.65000 | 03/25/20 | 25,000,000.00 | 25,000,000.00 | 25,022,000.00 |

**Los Angeles County Treasurer**
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**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | MCSA | 98062 | FHLMC 1.625 (CALLABLE) | 1.62500 | 03/25/20 | 25,000,000.00 | 25,000,000.00 | 25,022,075.00 |
| PSI | NTRD | MCSA | 98168 | FHLM 1.50 (CALLABLE) | 1.50000 | 04/20/20 | 25,000,000.00 | 25,000,000.00 | 25,007,525.00 |
| PSI | NTRD | MCSA | 98190 | FHLMC 1.50 (CALLABLE) | 1.50000 | 04/15/20 | 25,000,000.00 | 25,000,000.00 | 25,037,225.00 |
| PSI | NTRD | MCSA | 98250 | FHLMC 1.50 (CALLABLE) | 1.50000 | 04/24/20 | 25,000,000.00 | 25,000,000.00 | 24,913,800.00 |
| PSI | NTRD | MCSA | 98254 | FHLMC 1.50 (CALLABLE) | 1.50000 | 04/21/20 | 25,000,000.00 | 25,000,000.00 | 24,944,575.00 |
| PSI | NTRD | MCSA | 98263 | FHLMC 1.50 (CALLABLE) | 1.50000 | 04/17/20 | 25,000,000.00 | 25,000,000.00 | 24,948,150.00 |
| PSI | NTRD | MCSA | 98264 | FHLMC 1.50 (CALLABLE) | 1.50000 | 04/27/20 | 25,000,000.00 | 25,000,000.00 | 24,945,700.00 |
| PSI | NTRD | MCSA | 98473 | FHLMC 1.50 (CALLABLE) | 1.50000 | 05/11/20 | 25,000,000.00 | 25,000,000.00 | 24,919,700.00 |
| PSI | NTRD | MCSA | 98509 | FHLMC 1.50 (CALLABLE) | 1.50000 | 05/26/20 | 25,000,000.00 | 25,000,000.00 | 24,950,050.00 |
| PSI | NTRD | MCSA | 98539 | FHLMC 1.50 (CALLABLE) | 1.50000 | 05/20/20 | 25,000,000.00 | 25,000,000.00 | 25,029,925.00 |
| PSI | NTRD | MCSA | 98551 | FHLMC 1.50 (CALLABLE) | 1.50000 | 05/20/20 | 25,000,000.00 | 25,000,000.00 | 25,029,925.00 |
| PSI | NTRD | MCSA | 98559 | FHLMC 1.50 (CALLABLE) | 1.50000 | 05/14/20 | 25,000,000.00 | 25,000,000.00 | 25,024,625.00 |
| PSI | NTRD | MCSA | 98561 | FHLB 6.00 (CALLABLE) | 6.00000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 24,992,400.00 |
| PSI | NTRD | MCSA | 98562 | FHLB 6.00 (CALLABLE) | 6.00000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 24,992,400.00 |
| PSI | NTRD | MCSA | 98564 | FHLMC 1.55 (CALLABLE) | 1.55000 | 05/28/20 | 25,000,000.00 | 24,995,010.95 | 25,032,025.00 |
| PSI | NTRD | MCSA | 98570 | FHLMC 1.55 (CALLABLE) | 1.55000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 25,044,150.00 |
| PSI | NTRD | MCSA | 98572 | FHLMC 1.625 (CALLABLE) | 1.62500 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 25,047,025.00 |
| PSI | NTRD | MCSA | 98584 | FHLMC 1.625 (CALLABLE) | 1.62500 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 25,045,500.00 |
| PSI | NTRD | MCSA | 98586 | FHLB 2.50 (CALLABLE) | 2.50000 | 05/27/20 | 25,000,000.00 | 25,000,000.00 | 25,104,325.00 |
| PSI | NTRD | MCSA | 98642 | FHLMC 1.50 (CALLABLE) | 1.50000 | 05/12/20 | 23,871,000.00 | 23,871,000.00 | 23,840,874.80 |
| | | **MCSA Total** | | | | | 1,237,871,000.00 | 1,237,863,998.35 | 1,237,747,847.80 |
| PSI | NTRD | NCD1 | 97360 | WELLS FARGO BANK NA CD | 0.23000 | 06/03/15 | 50,000,000.00 | 50,000,000.00 | 50,000,250.00 |
| PSI | NTRD | NCD1 | 97365 | WELLS FARGO BANK NA CD | 0.23000 | 06/03/15 | 50,000,000.00 | 50,000,000.00 | 50,000,250.00 |
| PSI | NTRD | NCD1 | 98670 | WELLS FARGO BANK, NA CD | 0.29000 | 12/18/15 | 50,000,000.00 | 50,000,000.00 | 50,000,550.00 |
| PSI | NTRD | NCD1 | 98703 | MUFG UNION BANK NA CD | 0.17000 | 07/02/15 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| PSI | NTRD | NCD1 | 98704 | MUFG UNION BANK NA CD | 0.19000 | 07/20/15 | 50,000,000.00 | 50,000,000.00 | 49,999,200.00 |
| PSI | NTRD | NCD1 | 98708 | MUFG UNION BANK NA CD | 0.19000 | 07/17/15 | 50,000,000.00 | 50,000,000.00 | 49,999,700.00 |
| PSI | NTRD | NCD1 | 98720 | MUFG UNION BANK NA CD | 0.19000 | 07/22/15 | 50,000,000.00 | 50,000,000.00 | 48,609,427.00 |
| | | **NCD1 Total** | | | | | 350,000,000.00 | 350,000,000.00 | 348,609,877.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | NOTE | 85663 | USTN 1.375 | 1.37500 | 11/30/15 | 50,000,000.00 | 49,833,852.73 | 50,304,700.00 |
| PSI | NTRD | NOTE | 85664 | USTN 1.375 | 1.37500 | 11/30/15 | 50,000,000.00 | 49,829,532.11 | 50,304,700.00 |
| | | **NOTE Total** | | | | | 100,000,000.00 | 99,663,384.84 | 100,609,400.00 |
| PSI | NTRD | TBIL | 97439 | UST BILL | 0.14250 | 11/12/15 | 50,000,000.00 | 49,967,541.67 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97440 | UST BILL | 0.14250 | 11/12/15 | 50,000,000.00 | 49,967,541.67 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97441 | UST BILL | 0.14125 | 11/12/15 | 50,000,000.00 | 49,967,826.39 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97442 | UST BILL | 0.14125 | 11/12/15 | 50,000,000.00 | 49,967,826.39 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97449 | UST BILL | 0.15750 | 11/12/15 | 50,000,000.00 | 49,964,125.00 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97450 | UST BILL | 0.15750 | 11/12/15 | 50,000,000.00 | 49,964,125.00 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97451 | UST BILL | 0.15750 | 11/12/15 | 50,000,000.00 | 49,964,125.00 | 49,987,450.00 |
| PSI | NTRD | TBIL | 97468 | UST BILL | 0.21750 | 12/10/15 | 50,000,000.00 | 49,942,000.00 | 49,982,650.00 |
| PSI | NTRD | TBIL | 97469 | UST BILL | 0.21750 | 12/10/15 | 50,000,000.00 | 49,942,000.00 | 49,982,650.00 |
| PSI | NTRD | TBIL | 98217 | UST BILL | 0.24250 | 03/03/16 | 50,000,000.00 | 49,907,041.66 | 49,929,100.00 |
| PSI | NTRD | TBIL | 98218 | UST BILL | 0.24250 | 03/03/16 | 50,000,000.00 | 49,907,041.66 | 49,929,100.00 |
| PSI | NTRD | TBIL | 98219 | UST BILL | 0.24250 | 03/03/16 | 50,000,000.00 | 49,907,041.66 | 49,929,100.00 |
| PSI | NTRD | TBIL | 98220 | UST BILL | 0.24250 | 03/03/16 | 50,000,000.00 | 49,907,041.66 | 49,929,100.00 |
| PSI | NTRD | TBIL | 98221 | UST BILL | 0.24250 | 03/03/16 | 50,000,000.00 | 49,907,041.66 | 49,929,100.00 |
| PSI | NTRD | TBIL | 98222 | UST BILL | 0.24250 | 03/03/16 | 50,000,000.00 | 49,907,041.66 | 49,929,100.00 |
| PSI | NTRD | TBIL | 98331 | UST BILL | 0.19750 | 03/31/16 | 50,000,000.00 | 49,916,611.11 | 49,909,200.00 |
| PSI | NTRD | TBIL | 98332 | UST BILL | 0.19750 | 03/31/16 | 50,000,000.00 | 49,916,611.11 | 49,909,200.00 |
| PSI | NTRD | TBIL | 98333 | UST BILL | 0.19750 | 03/31/16 | 50,000,000.00 | 49,916,611.11 | 49,909,200.00 |
| PSI | NTRD | TBIL | 98529 | UST BILL | 0.22000 | 03/31/16 | 50,000,000.00 | 49,907,111.11 | 49,909,200.00 |
| PSI | NTRD | TBIL | 98530 | UST BILL | 0.22000 | 03/31/16 | 50,000,000.00 | 49,907,111.11 | 49,909,200.00 |
| | | **TBIL Total** | | | | | 1,000,000,000.00 | 998,653,416.63 | 998,998,050.00 |
| PSI | NTRD | YANK1 | 96862 | WEST PAC BANKING CORP NY CD | 0.26000 | 06/30/15 | 50,000,000.00 | 50,000,200.99 | 50,003,450.00 |
| PSI | NTRD | YANK1 | 97311 | AU & NZ BANKING GRP NY CD | 0.30000 | 11/24/15 | 50,000,000.00 | 50,000,000.00 | 50,029,700.00 |
| PSI | NTRD | YANK1 | 97424 | WESTPAC BANKING CORP NY CD | 0.42000 | 12/18/15 | 50,000,000.00 | 50,002,765.99 | 50,007,900.00 |
| PSI | NTRD | YANK1 | 97593 | AU & NZ BANKING GRP NY CD | 0.39000 | 12/18/15 | 50,000,000.00 | 50,000,000.00 | 50,056,200.00 |
| PSI | NTRD | YANK1 | 97594 | AU & NZ BANKING GRP NY CD | 0.39000 | 12/18/15 | 25,000,000.00 | 25,000,000.00 | 25,028,100.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | YANK1 | 97595 | AU & NZ BANKING GRP NY CD | 0.17500 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,002,700.00 |
| PSI | NTRD | YANK1 | 97596 | AU & NZ BANKING GRP NY CD | 0.17500 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,002,700.00 |
| PSI | NTRD | YANK1 | 97609 | RABOBANK NEDERLAND NV NY CD | 0.26500 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,005,900.00 |
| PSI | NTRD | YANK1 | 97610 | RABOBANK NEDERLAND NV NY CD | 0.26500 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,005,900.00 |
| PSI | NTRD | YANK1 | 97817 | BANK OF NOVA SCOTIA HOUSTO CD | 0.20000 | 06/30/15 | 25,000,000.00 | 25,000,000.00 | 25,003,250.00 |
| PSI | NTRD | YANK1 | 97828 | BARCLAYS BANK PLC NY CD | 0.34000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,010,850.00 |
| PSI | NTRD | YANK1 | 97841 | BARCLAYS BANK PLC NY CD | 0.34000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,010,850.00 |
| PSI | NTRD | YANK1 | 97873 | SOCIETE GENERALE NY CD | 0.24000 | 06/30/15 | 50,000,000.00 | 50,000,402.41 | 50,004,750.00 |
| PSI | NTRD | YANK1 | 97874 | SOCIETE GENERALE NY CD | 0.24000 | 06/30/15 | 50,000,000.00 | 50,000,402.41 | 50,004,750.00 |
| PSI | NTRD | YANK1 | 98181 | SVENSKA HANDELSBANKEN NY CD | 0.18000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 49,999,900.00 |
| PSI | NTRD | YANK1 | 98184 | AU & NZ BANKING GRP NY CD | 0.21000 | 12/18/15 | 50,000,000.00 | 50,000,000.00 | 50,005,600.00 |
| PSI | NTRD | YANK1 | 98189 | BANK OF MONTREAL CHICAGO CD | 0.18000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,003,050.00 |
| PSI | NTRD | YANK1 | 98203 | DNB BANK ASA NY CD | 0.18000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| PSI | NTRD | YANK1 | 98204 | LLOYDS TSB BANK PLC NY CD | 0.24000 | 06/30/15 | 50,000,000.00 | 50,000,402.53 | 50,002,950.00 |
| PSI | NTRD | YANK1 | 98211 | NORDEA BK FINLAND PLC NY CD | 0.18000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,001,900.00 |
| PSI | NTRD | YANK1 | 98216 | SVENSKA HANDELSBANKEN NY CD | 0.18500 | 06/30/15 | 50,000,000.00 | 50,000,201.29 | 50,000,100.00 |
| PSI | NTRD | YANK1 | 98224 | BANK OF MONTREAL CHICAGO CD | 0.18000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 50,003,050.00 |
| PSI | NTRD | YANK1 | 98234 | BANK OF MONTREAL CHICAGO CD | 0.17000 | 06/25/15 | 50,000,000.00 | 50,000,333.20 | 50,002,250.00 |
| PSI | NTRD | YANK1 | 98245 | NORDEA BK FINLAND PLC NY CD | 0.18000 | 07/01/15 | 50,000,000.00 | 50,000,000.00 | 50,001,900.00 |
| PSI | NTRD | YANK1 | 98246 | NORDEA BK FINLAND PLC NY CD | 0.18000 | 07/01/15 | 50,000,000.00 | 50,000,000.00 | 50,001,900.00 |
| PSI | NTRD | YANK1 | 98287 | UBS AG STAMFORD CT CD | 0.24000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 49,999,850.00 |
| PSI | NTRD | YANK1 | 98315 | SVENSKA HANDELSBANKEN NY CD | 0.19000 | 07/01/15 | 50,000,000.00 | 50,000,416.25 | 50,000,300.00 |
| PSI | NTRD | YANK1 | 98319 | UBS AG STAMFORD CT CD | 0.25000 | 07/06/15 | 50,000,000.00 | 50,000,000.00 | 49,999,900.00 |
| PSI | NTRD | YANK1 | 98320 | UBS AG STAMFORD CT CD | 0.29000 | 07/31/15 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| PSI | NTRD | YANK1 | 98341 | CREDIT SUISSE NY CD | 0.20000 | 06/10/15 | 50,000,000.00 | 50,000,000.00 | 49,999,650.00 |
| PSI | NTRD | YANK1 | 98361 | BANK OF NOVA SCOTIA HOUSTO CD | 0.20000 | 09/08/15 | 50,000,000.00 | 50,000,000.00 | 50,005,900.00 |
| PSI | NTRD | YANK1 | 98362 | BANK OF NOVA SCOTIA HOUSTO CD | 0.20000 | 09/08/15 | 50,000,000.00 | 50,000,000.00 | 50,005,900.00 |
| PSI | NTRD | YANK1 | 98428 | NORDEA BK FINLAND PLC NY CD | 0.18500 | 07/15/15 | 50,000,000.00 | 50,000,000.00 | 50,001,950.00 |
| PSI | NTRD | YANK1 | 98453 | DNB BANK ASA NY CD | 0.12000 | 06/17/15 | 50,000,000.00 | 50,000,000.00 | 50,000,550.00 |
| PSI | NTRD | YANK1 | 98467 | CREDIT SUISSE NY CD | 0.19000 | 06/01/15 | 50,000,000.00 | 50,000,000.00 | 49,999,900.00 |
| PSI | NTRD | YANK1 | 98503 | TORONTO-DOMINION BANK NY CD | 0.12500 | 06/05/15 | 50,000,000.00 | 50,000,000.00 | 50,000,450.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | YANK1 | 98517 | DNB BANK ASA NY CD | 0.18000 | 07/30/15 | 50,000,000.00 | 50,000,000.00 | 50,003,150.00 |
| PSI | NTRD | YANK1 | 98521 | UBS AG STAMFORD CT CD | 0.27000 | 07/31/15 | 50,000,000.00 | 50,000,000.00 | 49,998,750.00 |
| PSI | NTRD | YANK1 | 98528 | SVENSKA HANDELSBANKEN NY CD | 0.19500 | 07/27/15 | 50,000,000.00 | 50,000,000.00 | 49,999,250.00 |
| PSI | NTRD | YANK1 | 98531 | AU & NZ BANKING GR NY CD | 0.17000 | 10/23/15 | 50,000,000.00 | 50,000,000.00 | 50,001,000.00 |
| PSI | NTRD | YANK1 | 98606 | LLOYDS TSB BANK PLC NY CD | 0.15000 | 06/15/15 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | YANK1 | 98608 | TORONTO DOMINION BANK NY CD | 0.12500 | 06/09/15 | 50,000,000.00 | 50,000,000.00 | 50,000,650.00 |
| PSI | NTRD | YANK1 | 98631 | BNP PARIBAS SF CD | 0.14000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 49,999,850.00 |
| PSI | NTRD | YANK1 | 98637 | CREDIT SUISSE NY CD | 0.22000 | 07/15/15 | 50,000,000.00 | 50,000,000.00 | 49,998,600.00 |
| PSI | NTRD | YANK1 | 98640 | TORONTO DOMINION BANK NY CD | 0.13000 | 06/24/15 | 50,000,000.00 | 50,000,000.00 | 50,001,250.00 |
| PSI | NTRD | YANK1 | 98646 | LLOYDS TSB BANK PLC NY CD | 0.16000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 49,999,400.00 |
| PSI | NTRD | YANK1 | 98660 | BNP PARIBAS SF CD | 0.14000 | 06/30/15 | 50,000,000.00 | 50,000,000.00 | 49,999,850.00 |
| PSI | NTRD | YANK1 | 98665 | TORONTO DOMINION BANK NY CD | 0.12500 | 06/23/15 | 50,000,000.00 | 50,000,000.00 | 50,001,050.00 |
| PSI | NTRD | YANK1 | 98672 | LLOYDS TSB BANK PLC NY CD | 0.17000 | 06/30/15 | 50,000,000.00 | 50,000,402.71 | 49,999,850.00 |
| PSI | NTRD | YANK1 | 98698 | BNP PARIBAS SF CD | 0.19000 | 07/30/15 | 50,000,000.00 | 50,000,000.00 | 49,999,700.00 |
| PSI | NTRD | YANK1 | 98707 | CREDIT SUISSE NY CD | 0.22000 | 07/06/15 | 50,000,000.00 | 50,000,000.00 | 49,999,200.00 |
| PSI | NTRD | YANK1 | 98717 | LLOYDS TSB BANK PLC NY CD | 0.21000 | 07/30/15 | 50,000,000.00 | 50,000,819.16 | 49,998,865.00 |
| | | **YANK1 Total** | | | | | 2,550,000,000.00 | 2,550,006,346.94 | 2,550,217,865.00 |
| | | | | **PSI Total** | | | **25,665,204,000.00** | **25,661,766,400.03** | **25,651,880,937.36** |
| | | | | **PSI Historical Total** | | | | **25,672,516,450.54** | |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | GF | LTBD | 35272 | RPV TAX ALLOCATION BOND 19 | 5.00000 | 09/02/21 | 4,655,000.00 | 4,655,000.00 | 4,655,000.00 |
| | | **LTBD Total** | | | | | 4,655,000.00 | 4,655,000.00 | 4,655,000.00 |
| | **GF Total** | | | | | | 4,655,000.00 | 4,655,000.00 | 4,655,000.00 |
| SPI | MAST | BOND | 18810 | USTB 7.25 | 7.25000 | 05/15/16 | 85,000.00 | 85,206.20 | 90,604.73 |
| | | **BOND Total** | | | | | 85,000.00 | 85,206.20 | 90,604.73 |
| | **MAST Total** | | | | | | 85,000.00 | 85,206.20 | 90,604.73 |
| SPI | PHHPA | FFCB | 92292 | FFCB 2.99 (CALLABLE) | 2.99000 | 02/04/28 | 10,000,000.00 | 10,000,000.00 | 9,787,780.00 |
| SPI | PHHPA | FFCB | 97534 | FFCB 3.40 (CALLABLE) | 3.40000 | 06/08/28 | 1,200,000.00 | 1,200,000.00 | 1,195,948.80 |
| | | **FFCB Total** | | | | | 11,200,000.00 | 11,200,000.00 | 10,983,728.80 |
| SPI | PHHPA | FHLB | 90239 | FHLB 3.24 (CALLABLE) | 3.24000 | 06/14/27 | 818,225.81 | 817,240.89 | 818,346.09 |
| SPI | PHHPA | FHLB | 90667 | FHLB 3.00 (CALLABLE) | 3.00000 | 08/02/27 | 8,000,000.00 | 8,000,000.00 | 7,884,696.00 |
| | | **FHLB Total** | | | | | 8,818,225.81 | 8,817,240.89 | 8,703,042.09 |
| SPI | PHHPA | FHLM | 93227 | FHLMC 3.00 (CALLABLE) | 3.00000 | 05/30/28 | 1,500,000.00 | 1,494,151.81 | 1,442,404.50 |
| | | **FHLM Total** | | | | | 1,500,000.00 | 1,494,151.81 | 1,442,404.50 |
| SPI | PHHPA | FNMA | 89221 | FNMA 3.00 (CALLABLE) | 3.00000 | 11/28/25 | 6,000,000.00 | 5,995,420.55 | 6,016,458.00 |
| | | **FNMA Total** | | | | | 6,000,000.00 | 5,995,420.55 | 6,016,458.00 |
| SPI | PHHPA | MCSA | 92307 | FHLB 2.50 (CALLABLE) | 2.50000 | 02/22/28 | 3,000,000.00 | 3,000,000.00 | 2,996,724.00 |
| | | **MCSA Total** | | | | | 3,000,000.00 | 3,000,000.00 | 2,996,724.00 |
| | **PHHPA Total** | | | | | | 30,518,225.81 | 30,506,813.25 | 30,142,357.39 |
| SPI | SANIT | FFCB | 91930 | FFCB 0.82 (CALLABLE) | 0.82000 | 12/12/17 | 130,000.00 | 129,934.15 | 129,076.87 |
| | | **FFCB Total** | | | | | 130,000.00 | 129,934.15 | 129,076.87 |
| SPI | SANIT | FHLM | 93170 | FHLMC 1.00 (CALLABLE) | 1.00000 | 05/25/18 | 476,000.00 | 476,000.00 | 474,423.01 |
| | | **FHLM Total** | | | | | 476,000.00 | 476,000.00 | 474,423.01 |

**Los Angeles County Treasurer**
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**As of May 31, 2015**
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**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SANIT | FNMA | 92546 | FNMA 1.125 (CALLABLE) | 1.12500 | 03/20/18 | 1,573,000.00 | 1,572,735.62 | 1,568,597.17 |
| SPI | SANIT | FNMA | 98594 | FNMA 1.86 (CALLABLE) | 1.86000 | 05/19/20 | 23,810,000.00 | 23,810,000.00 | 23,921,049.84 |
| | | **FNMA Total** | | | | | 25,383,000.00 | 25,382,735.62 | 25,489,647.01 |
| SPI | SANIT | MCSA | 91608 | FNMA 0.60 (CALLABLE) | 0.60000 | 12/11/17 | 107,000.00 | 107,000.00 | 107,006.96 |
| SPI | SANIT | MCSA | 91639 | FHLB 0.50 (CALLABLE) | 0.70000 | 12/14/17 | 800,000.00 | 800,000.00 | 799,816.00 |
| SPI | SANIT | MCSA | 91931 | FNMA 0.50 (CALLABLE) | 0.70000 | 12/28/17 | 188,000.00 | 188,000.00 | 188,040.04 |
| SPI | SANIT | MCSA | 93152 | FHLB 0.65 (CALLABLE) | 0.85000 | 05/29/18 | 200,000.00 | 200,000.00 | 199,809.60 |
| SPI | SANIT | MCSA | 95445 | FHLMC 1.55 (CALLABLE) | 1.55000 | 03/27/19 | 489,000.00 | 489,000.00 | 489,431.79 |
| SPI | SANIT | MCSA | 96047 | FHLMC 1.40 (CALLABLE) | 1.40000 | 06/18/19 | 1,057,000.00 | 1,057,000.00 | 1,057,635.26 |
| SPI | SANIT | MCSA | 97904 | FHLMC 1.50 (CALLABLE) | 1.50000 | 02/27/20 | 671,000.00 | 671,000.00 | 672,249.40 |
| | | **MCSA Total** | | | | | 3,512,000.00 | 3,512,000.00 | 3,513,989.05 |
| | **SANIT Total** | | | | | | 29,501,000.00 | 29,500,669.77 | 29,607,135.94 |
| SPI | SCAQM | CTDQ | 38556 | S OF C LAIF | 0.00000 | 12/31/15 | 1,771,350.54 | 1,771,350.54 | 1,771,350.54 |
| SPI | SCAQM | CTDQ | 38987 | S OF C LAIF | 0.00000 | 12/31/15 | 303,237.61 | 303,237.61 | 303,237.61 |
| SPI | SCAQM | CTDQ | 39856 | S OF C LAIF | 0.00000 | 12/31/15 | 327,715.76 | 327,715.76 | 327,715.76 |
| SPI | SCAQM | CTDQ | 40203 | S OF C LAIF | 0.00000 | 12/31/15 | 2,997,000.00 | 2,997,000.00 | 2,997,000.00 |
| SPI | SCAQM | CTDQ | 40651 | S OF C LAIF | 0.00000 | 12/31/15 | 338,455.53 | 338,455.53 | 338,455.53 |
| SPI | SCAQM | CTDQ | 41373 | S OF C LAIF | 0.00000 | 12/31/15 | 383,355.75 | 383,355.75 | 383,355.75 |
| SPI | SCAQM | CTDQ | 42150 | S OF C LAIF | 0.00000 | 12/31/15 | 249,219.92 | 249,219.92 | 249,219.92 |
| SPI | SCAQM | CTDQ | 42487 | S OF C LAIF | 0.00000 | 12/31/15 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 |
| SPI | SCAQM | CTDQ | 43227 | S OF C LAIF | 0.00000 | 12/31/15 | 315,549.21 | 315,549.21 | 315,549.21 |
| SPI | SCAQM | CTDQ | 44235 | S OF C LAIF | 0.00000 | 12/31/15 | 417,809.52 | 417,809.52 | 417,809.52 |
| SPI | SCAQM | CTDQ | 45085 | S OF C LAIF | 0.00000 | 12/31/15 | 450,282.68 | 450,282.68 | 450,282.68 |
| SPI | SCAQM | CTDQ | 46126 | S OF C LAIF | 0.00000 | 12/31/15 | 460,937.14 | 460,937.14 | 460,937.14 |
| SPI | SCAQM | CTDQ | 47348 | S OF C LAIF | 0.00000 | 12/31/15 | 433,556.17 | 433,556.17 | 433,556.17 |
| SPI | SCAQM | CTDQ | 48498 | S OF C LAIF | 0.00000 | 12/31/15 | 383,954.85 | 383,954.85 | 383,954.85 |
| SPI | SCAQM | CTDQ | 49799 | S OF C LAIF | 0.00000 | 12/31/15 | 330,882.23 | 330,882.23 | 330,882.23 |
| SPI | SCAQM | CTDQ | 50780 | S OF C LAIF | 0.00000 | 12/31/15 | 263,334.33 | 263,334.33 | 263,334.33 |

**Los Angeles County Treasurer**
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**As of May 31, 2015**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SCAQM | CTDQ | 51466 | S OF C LAIF | 0.00000 | 12/31/15 | 218,395.70 | 218,395.70 | 218,395.70 |
| SPI | SCAQM | CTDQ | 52667 | S OF C LAIF | 0.00000 | 12/31/15 | 206,669.35 | 206,669.35 | 206,669.35 |
| SPI | SCAQM | CTDQ | 53917 | S OF C LAIF | 0.00000 | 12/31/15 | 201,264.73 | 201,264.73 | 201,264.73 |
| SPI | SCAQM | CTDQ | 55073 | S OF C LAIF | 0.00000 | 12/31/15 | 178,298.59 | 178,298.59 | 178,298.59 |
| SPI | SCAQM | CTDQ | 55622 | S OF C LAIF | 0.00000 | 12/31/15 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 |
| SPI | SCAQM | CTDQ | 56613 | S OF C LAIF | 0.00000 | 12/31/15 | 167,311.06 | 167,311.06 | 167,311.06 |
| SPI | SCAQM | CTDQ | 58052 | S OF C LAIF | 0.00000 | 12/31/15 | 171,568.16 | 171,568.16 | 171,568.16 |
| SPI | SCAQM | CTDQ | 59105 | S OF C LAIF | 0.00000 | 12/31/15 | 160,406.73 | 160,406.73 | 160,406.73 |
| SPI | SCAQM | CTDQ | 60182 | S OF C LAIF | 0.00000 | 12/31/15 | 154,317.15 | 154,317.15 | 154,317.15 |
| SPI | SCAQM | CTDQ | 61111 | S OF C LAIF | 0.00000 | 12/31/15 | 144,533.84 | 144,533.84 | 144,533.84 |
| SPI | SCAQM | CTDQ | 61966 | S OF C LAIF | 0.00000 | 12/31/15 | 141,619.71 | 141,619.71 | 141,619.71 |
| SPI | SCAQM | CTDQ | 62780 | S OF C LAIF | 0.00000 | 12/31/15 | 167,353.58 | 167,353.58 | 167,353.58 |
| SPI | SCAQM | CTDQ | 64002 | S OF C LAIF | 0.00000 | 12/31/15 | 200,949.57 | 200,949.57 | 200,949.57 |
| SPI | SCAQM | CTDQ | 64951 | S OF C LAIF | 0.00000 | 12/31/15 | 232,386.75 | 232,386.75 | 232,386.75 |
| SPI | SCAQM | CTDQ | 65950 | S OF C LAIF | 0.00000 | 12/31/15 | 281,845.96 | 281,845.96 | 281,845.96 |
| SPI | SCAQM | CTDQ | 66800 | S OF C LAIF | 0.00000 | 12/31/15 | 317,155.30 | 317,155.30 | 317,155.30 |
| SPI | SCAQM | CTDQ | 67819 | S OF C LAIF | 0.00000 | 12/31/15 | 363,715.38 | 363,715.38 | 363,715.38 |
| SPI | SCAQM | CTDQ | 68720 | S OF C LAIF | 0.00000 | 12/31/15 | 393,812.36 | 393,812.36 | 393,812.36 |
| SPI | SCAQM | CTDQ | 69520 | S OF C LAIF | 0.00000 | 12/31/15 | 449,659.59 | 449,659.59 | 449,659.59 |
| SPI | SCAQM | CTDQ | 70359 | S OF C LAIF | 0.00000 | 12/31/15 | 491,566.29 | 491,566.29 | 491,566.29 |
| SPI | SCAQM | CTDQ | 71268 | S OF C LAIF | 0.00000 | 12/31/15 | 513,938.89 | 513,938.89 | 513,938.89 |
| SPI | SCAQM | CTDQ | 72329 | S OF C LAIF | 0.00000 | 12/31/15 | 505,507.65 | 505,507.65 | 505,507.65 |
| SPI | SCAQM | CTDQ | 73503 | S OF C LAIF | 0.00000 | 12/31/15 | 515,367.27 | 515,367.27 | 515,367.27 |
| SPI | SCAQM | CTDQ | 74486 | S OF C LAIF | 0.00000 | 12/31/15 | 520,380.93 | 520,380.93 | 520,380.93 |
| SPI | SCAQM | CTDQ | 75694 | S OF C LAIF | 0.00000 | 12/31/15 | 492,274.30 | 492,274.30 | 492,274.30 |
| SPI | SCAQM | CTDQ | 77128 | S OF C LAIF | 0.00000 | 12/31/15 | 410,449.24 | 410,449.24 | 410,449.24 |
| SPI | SCAQM | CTDQ | 78106 | S OF C LAIF | 0.00000 | 12/31/15 | 304,980.32 | 304,980.32 | 304,980.32 |
| SPI | SCAQM | CTDQ | 78999 | S OF C LAIF | 0.00000 | 12/31/15 | 277,823.10 | 277,823.10 | 277,823.10 |
| SPI | SCAQM | CTDQ | 79884 | S OF C LAIF | 0.00000 | 12/31/15 | 252,862.59 | 252,862.59 | 252,862.59 |
| SPI | SCAQM | CTDQ | 80623 | S OF C LAIF | 0.00000 | 12/31/15 | 186,831.92 | 186,831.92 | 186,831.92 |
| SPI | SCAQM | CTDQ | 81267 | S OF C LAIF | 0.00000 | 12/31/15 | 150,112.75 | 150,112.75 | 150,112.75 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SCAQM | CTDQ | 81965 | S OF C LAIF | 0.00000 | 12/31/15 | 89,717.54 | 89,717.54 | 89,717.54 |
| SPI | SCAQM | CTDQ | 82763 | S OF C LAIF | 0.00000 | 12/31/15 | 60,335.73 | 60,335.73 | 60,335.73 |
| SPI | SCAQM | CTDQ | 83551 | S OF C LAIF | 0.00000 | 12/31/15 | 54,470.06 | 54,470.06 | 54,470.06 |
| SPI | SCAQM | CTDQ | 84325 | S OF C LAIF | 0.00000 | 12/31/15 | 55,045.25 | 55,045.25 | 55,045.25 |
| SPI | SCAQM | CTDQ | 85022 | S OF C LAIF | 0.00000 | 12/31/15 | 51,349.76 | 51,349.76 | 51,349.76 |
| SPI | SCAQM | CTDQ | 85933 | S OF C LAIF | 0.00000 | 12/31/15 | 45,607.02 | 45,607.02 | 45,607.02 |
| SPI | SCAQM | CTDQ | 86695 | S OF C LAIF | 0.00000 | 12/31/15 | 49,487.01 | 49,487.01 | 49,487.01 |
| SPI | SCAQM | CTDQ | 87359 | S OF C LAIF | 0.00000 | 12/31/15 | 47,004.27 | 47,004.27 | 47,004.27 |
| SPI | SCAQM | CTDQ | 88084 | S OF C LAIF | 0.00000 | 12/31/15 | 38,018.48 | 38,018.48 | 38,018.48 |
| SPI | SCAQM | CTDQ | 88969 | S OF C LAIF | 0.00000 | 12/31/15 | 38,087.21 | 38,087.21 | 38,087.21 |
| SPI | SCAQM | CTDQ | 89871 | S OF C LAIF | 0.00000 | 12/31/15 | 37,344.89 | 37,344.89 | 37,344.89 |
| SPI | SCAQM | CTDQ | 90623 | S OF C LAIF | 0.00000 | 12/31/15 | 35,081.45 | 35,081.45 | 35,081.45 |
| SPI | SCAQM | CTDQ | 91360 | S OF C LAIF | 0.00000 | 12/31/15 | 35,267.56 | 35,267.56 | 35,267.56 |
| SPI | SCAQM | CTDQ | 92236 | S OF C LAIF | 0.00000 | 12/31/15 | 32,073.73 | 32,073.73 | 32,073.73 |
| SPI | SCAQM | CTDQ | 92992 | S OF C LAIF | 0.00000 | 12/31/15 | 27,479.94 | 27,479.94 | 27,479.94 |
| SPI | SCAQM | CTDQ | 93692 | S OF C LAIF | 0.00000 | 12/31/15 | 23,860.66 | 23,860.66 | 23,860.66 |
| SPI | SCAQM | CTDQ | 94335 | S OF C LAIF | 0.00000 | 12/31/15 | 25,433.88 | 25,433.88 | 25,433.88 |
| SPI | SCAQM | CTDQ | 95109 | S OF C LAIF | 0.00000 | 12/31/15 | 25,351.54 | 25,351.54 | 25,351.54 |
| SPI | SCAQM | CTDQ | 95789 | S OF C LAIF | 0.00000 | 12/31/15 | 22,379.23 | 22,379.23 | 22,379.23 |
| SPI | SCAQM | CTDQ | 96361 | S OF C LAIF | 0.00000 | 12/31/15 | 21,649.61 | 21,649.61 | 21,649.61 |
| SPI | SCAQM | CTDQ | 96977 | S OF C LAIF | 0.00000 | 12/31/15 | 23,772.24 | 23,772.24 | 23,772.24 |
| SPI | SCAQM | CTDQ | 97763 | S OF C LAIF | 0.00000 | 12/31/15 | 25,014.27 | 25,014.27 | 25,014.27 |
| SPI | SCAQM | CTDQ | 98443 | S OF C LAIF | 0.00000 | 12/31/15 | 25,052.03 | 25,052.03 | 25,052.03 |
| | | **CTDQ Total** | | | | | 39,088,883.36 | 39,088,883.36 | 39,088,883.36 |
| | **SCAQM Total** | | | | | | 39,088,883.36 | 39,088,883.36 | 39,088,883.36 |
| SPI | SCP61 | FFCB | 94090 | FFCB 1.07 | 1.07000 | 09/12/16 | 10,000,000.00 | 10,000,000.00 | 10,072,760.00 |
| | | **FFCB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,072,760.00 |
| | **SCP61 Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,072,760.00 |
| SPI | SCP66 | FHLB | 97538 | FHLB 1.30 (CALLABLE) | 1.30000 | 12/26/17 | 10,000,000.00 | 10,000,000.00 | 10,007,400.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| | | **FHLB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,007,400.00 |
| | **SCP66 Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,007,400.00 |
| SPI | SCP6F | FFCB | 94091 | FFCB 1.07 | 1.07000 | 09/12/16 | 10,000,000.00 | 10,000,000.00 | 10,072,760.00 |
| | | **FFCB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,072,760.00 |
| | **SCP6F Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,072,760.00 |
| SPI | SCP88 | FHLM | 97536 | FHLMC 1.30 (CALLABLE) | 1.30000 | 12/26/17 | 5,000,000.00 | 4,999,570.05 | 5,003,290.00 |
| | | **FHLM Total** | | | | | 5,000,000.00 | 4,999,570.05 | 5,003,290.00 |
| | **SCP88 Total** | | | | | | 5,000,000.00 | 4,999,570.05 | 5,003,290.00 |
| SPI | SCU5F | FHLB | 97537 | FHLB 1.30 (CALLABLE) | 1.30000 | 12/26/17 | 10,000,000.00 | 10,000,000.00 | 10,007,400.00 |
| | | **FHLB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,007,400.00 |
| | **SCU5F Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,007,400.00 |
| SPI | SLIM | CTDQ | 49798 | S OF C LAIF | 0.00000 | 12/31/15 | 47,625.37 | 47,625.37 | 47,625.37 |
| SPI | SLIM | CTDQ | 50781 | S OF C LAIF | 0.00000 | 12/31/15 | 95,920.45 | 95,920.45 | 95,920.45 |
| SPI | SLIM | CTDQ | 51467 | S OF C LAIF | 0.00000 | 12/31/15 | 79,551.40 | 79,551.40 | 79,551.40 |
| SPI | SLIM | CTDQ | 52668 | S OF C LAIF | 0.00000 | 12/31/15 | 75,280.03 | 75,280.03 | 75,280.03 |
| SPI | SLIM | CTDQ | 53918 | S OF C LAIF | 0.00000 | 12/31/15 | 73,311.38 | 73,311.38 | 73,311.38 |
| SPI | SLIM | CTDQ | 55074 | S OF C LAIF | 0.00000 | 12/31/15 | 64,945.89 | 64,945.89 | 64,945.89 |
| SPI | SLIM | CTDQ | 56612 | S OF C LAIF | 0.00000 | 12/31/15 | 54,630.76 | 54,630.76 | 54,630.76 |
| SPI | SLIM | CTDQ | 58053 | S OF C LAIF | 0.00000 | 12/31/15 | 49,631.21 | 49,631.21 | 49,631.21 |
| SPI | SLIM | CTDQ | 59106 | S OF C LAIF | 0.00000 | 12/31/15 | 46,406.36 | 46,406.36 | 46,406.36 |
| SPI | SLIM | CTDQ | 60183 | S OF C LAIF | 0.00000 | 12/31/15 | 44,644.62 | 44,644.62 | 44,644.62 |
| SPI | SLIM | CTDQ | 61110 | S OF C LAIF | 0.00000 | 12/31/15 | 41,814.26 | 41,814.26 | 41,814.26 |
| SPI | SLIM | CTDQ | 61968 | S OF C LAIF | 0.00000 | 12/31/15 | 40,971.19 | 40,971.19 | 40,971.19 |
| SPI | SLIM | CTDQ | 62782 | S OF C LAIF | 0.00000 | 12/31/15 | 48,416.11 | 48,416.11 | 48,416.11 |
| SPI | SLIM | CTDQ | 64003 | S OF C LAIF | 0.00000 | 12/31/15 | 58,135.58 | 58,135.58 | 58,135.58 |
| SPI | SLIM | CTDQ | 64952 | S OF C LAIF | 0.00000 | 12/31/15 | 67,994.74 | 67,994.74 | 67,994.74 |
| SPI | SLIM | CTDQ | 65951 | S OF C LAIF | 0.00000 | 12/31/15 | 82,786.72 | 82,786.72 | 82,786.72 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Specific Purpose Investments**
**Attachment X**

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

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of May 31, 2015**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SLIM | CTDQ | 93693 | S OF C LAIF | 0.00000 | 12/31/15 | 6,149.47 | 6,149.47 | 6,149.47 |
| SPI | SLIM | CTDQ | 94336 | S OF C LAIF | 0.00000 | 12/31/15 | 6,554.92 | 6,554.92 | 6,554.92 |
| SPI | SLIM | CTDQ | 95110 | S OF C LAIF | 0.00000 | 12/31/15 | 6,533.70 | 6,533.70 | 6,533.70 |
| SPI | SLIM | CTDQ | 95790 | S OF C LAIF | 0.00000 | 12/31/15 | 5,767.66 | 5,767.66 | 5,767.66 |
| SPI | SLIM | CTDQ | 96362 | S OF C LAIF | 0.00000 | 12/31/15 | 5,599.62 | 5,599.62 | 5,599.62 |
| SPI | SLIM | CTDQ | 96978 | S OF C LAIF | 0.00000 | 12/31/15 | 6,189.50 | 6,189.50 | 6,189.50 |
| SPI | SLIM | CTDQ | 97764 | S OF C LAIF | 0.00000 | 12/31/15 | 6,512.88 | 6,512.88 | 6,512.88 |
| SPI | SLIM | CTDQ | 98442 | S OF C LAIF | 0.00000 | 12/31/15 | 3,679.29 | 3,679.29 | 3,679.29 |
| | | **CTDQ Total** | | | | | 3,174,600.91 | 3,174,600.91 | 3,174,600.91 |
| | **SLIM Total** | | | | | | 3,174,600.91 | 3,174,600.91 | 3,174,600.91 |
| SPI | WASIA | CTDQ | 89873 | S OF C LAIF | 0.00000 | 12/31/15 | 4,160.52 | 4,160.52 | 4,160.52 |
| SPI | WASIA | CTDQ | 90625 | S OF C LAIF | 0.00000 | 12/31/15 | 12,083.56 | 12,083.56 | 12,083.56 |
| SPI | WASIA | CTDQ | 91362 | S OF C LAIF | 0.00000 | 12/31/15 | 12,156.78 | 12,156.78 | 12,156.78 |
| SPI | WASIA | CTDQ | 92235 | S OF C LAIF | 0.00000 | 12/31/15 | 9,736.54 | 9,736.54 | 9,736.54 |
| SPI | WASIA | CTDQ | 92994 | S OF C LAIF | 0.00000 | 12/31/15 | 25.51 | 25.51 | 25.51 |
| SPI | WASIA | CTDQ | 93694 | S OF C LAIF | 0.00000 | 12/31/15 | 23.17 | 23.17 | 23.17 |
| SPI | WASIA | CTDQ | 94337 | S OF C LAIF | 0.00000 | 12/31/15 | 24.70 | 24.70 | 24.70 |
| SPI | WASIA | CTDQ | 95111 | S OF C LAIF | 0.00000 | 12/31/15 | 24.62 | 24.62 | 24.62 |
| SPI | WASIA | CTDQ | 95791 | S OF C LAIF | 0.00000 | 12/31/15 | 21.73 | 21.73 | 21.73 |
| SPI | WASIA | CTDQ | 96363 | S OF C LAIF | 0.00000 | 12/31/15 | 21.10 | 21.10 | 21.10 |
| SPI | WASIA | CTDQ | 96979 | S OF C LAIF | 0.00000 | 12/31/15 | 23.32 | 23.32 | 23.32 |
| SPI | WASIA | CTDQ | 97765 | S OF C LAIF | 0.00000 | 12/31/15 | 24.54 | 24.54 | 24.54 |
| SPI | WASIA | CTDQ | 98441 | S OF C LAIF | 0.00000 | 12/31/15 | 24.58 | 24.58 | 24.58 |
| | | **CTDQ Total** | | | | | 38,350.67 | 38,350.67 | 38,350.67 |
| | **WASIA Total** | | | | | | 38,350.67 | 38,350.67 | 38,350.67 |
| | | | **SPI Total** | | | | **152,061,060.75** | **152,049,094.21** | **151,960,543.00** |
| | | | **SPI Historical Total** | | | | | **152,050,922.14** | |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2015
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI



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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 05/17/00 | C.I. 2658M | 442,396.64 |
| 03/08/06 | CCTSA TOBACCO BONDS 2006 | 49,512,708.27 |
| 01/30/03 | FLOOD CONTROL REFUNDING SER 2003A & 2005A | 12.53 |
| 12/11/96 | LACPWFA REFUNDING 1996 SERIES A & B | 720,774.22 |
| 12/21/11 | LAC-CAL 2011 SERIES A | 2,044,204.83 |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | $52,720,096.49 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 02/09/93 | DISNEY PROJECT 1993 | 7,198,647.31 |
| 03/21/12 | DISNEY PROJECT, 2012 | 4,182,714.87 |
| 12/02/02 | MASTER REFUNDING 2002B | 1,976,482.95 |
| 03/02/05 | MASTER REFUNDING 2005A | 19,511,825.79 |
| 12/13/06 | MASTER REFUNDING 2006 A & B | 29,840,301.82 |
| 11/23/10 | MULTIPLE CAPITAL FAC PROJ I A & B (2010) | 153,214,167.16 |
| 11/01/12 | MULTIPLE CAPITAL FAC PROJ II (SERIES 2012) | 49,132,025.03 |
| 04/09/13 | COMMERCIAL PAPER 2013 | 53,833,508.11 |
| 06/26/14 | COMMERCIAL PAPER 2014 | 6,010,795.48 |
| 01/05/06 | CALABASAS LANDFILL 2005 | 2,387,663.71 |
| | U.S. BANK - TRUSTEE TOTAL | $327,288,132.23 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 02/04/15 | MULTIPLE CAPITAL PROJECTS (2015 SERIES A) | 48,668,008.81 |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | $48,668,008.81 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

**Los Angeles County Treasurer**
**Floating Rate Securities - NTRD PSI Non-Trading**
**As of 05/31/15**
**Attachment XII**

| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Reset Provisions |
|---|---|---|---|---|---|---|
| CORPORATE AND AGENCY ISSUED- | | | | | | |
| **CNFL** | | | | | | |
| 91175 | NORDEA BANK FINLAND PLC NY FRN | 0.92 | 09/28/15 | 50,000,000.00 | 50,016,192.69 | Cpn rate=Qtrly US$LIBOR-2bp |
| **CNFL Totals** | | | | **50,000,000.00** | **50,016,192.69** | |
| **CNFM** | | | | | | |
| 97348 | ROYAL BANK OF CANCADA NY FRN | 0.27 | 12/03/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Monthly US$LIBOR+4bp |
| **CNFRQ Totals** | | | | **50,000,000.00** | **50,000,000.00** | |
| **CNFRQ** | | | | | | |
| 94259 | TOYOTA MOTOR CREDIT CO MTN FRN | 0.58 | 10/11/16 | 25,000,000.00 | 25,000,000.00 | Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp |
| **CNFRQ Totals** | | | | **25,000,000.00** | **25,000,000.00** | |
| **FRAM2** | | | | | | |
| 91415 | FHLB 1.80 (Callable) | 0.70 | 11/14/17 | 50,000,000.00 | 50,000,000.00 | |
| **FRAM2 Totals** | | | | **50,000,000.00** | **50,000,000.00** | |
| **FRCQ** | | | | | | |
| 90377 | ROYAL BK OF CANADA NY FRN | 0.37 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp |
| 90392 | ROYAL BK OF CANADA NY FRN | 0.37 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp |
| **FRCDQ Totals** | | | | **100,000,000.00** | **100,000,000.00** | |
| **FRCDQ2** | | | | | | |
| 95815 | WESTPAC BANKING CORP NY FRCD | 0.43 | 04/18/16 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US$LIBOR+8bp. |
| **FRCDQ2 Totals** | | | | **50,000,000.00** | **50,000,000.00** | |
| | **CORPORATE AND AGENCY ISSUED TOTAL** | | | **325,000,000.00** | **325,016,192.69** | |

**Los Angeles County Treasurer**
**Floating Rate Securities - NTRD PSI Non-Trading**
**As of 05/31/15**
**Attachment XII**

| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Reset Provisions |
|---|---|---|---|---|---|---|
| **BAN** | | | | | | |
| 96106 | LACCAL BANS | 0.61 | 06/30/16 | 7,000,000.00 | 7,000,000.00 | 6-month U.S. Treasury Bill + 50% at the time of draw. Interest 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. |
| 96776 | LACCAL BANS | 0.61 | 06/30/17 | 10,000,000.00 | 10,000,000.00 | |
| 97467 | LACCAL BANS | 0.61 | 06/30/17 | 10,000,000.00 | 10,000,000.00 | |
| 98159 | LACCAL BANS | 0.59 | 06/30/17 | 10,000,000.00 | 10,000,000.00 | |
| **BAN Totals** | | | | **37,000,000.00** | **37,000,000.00** | |
| | **LOS ANGELES COUNTY ISSUED TOTAL** | | | **37,000,000.00** | **37,000,000.00** | |
| **NTRD - PSI NON-TRADING Total** | | | | **362,000,000.00** | **362,016,192.69** | |

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 5/31/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**
**As of May 31, 2015**
**Attachment XIV**

| | NON-TRADING | | TRADING | |
|---|---|---|---|---|
| SECURITY TYPE | COST | WTD AVG DTM | COST | WTD AVG DTM |
| COLLATERALIZED CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| NEGOTIABLE CDS | 3,050,006,346.94 | 55.32 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 | 8,008,431,350.85 | 17.42 DAYS | 0.00 | 0.00 DAYS |
| GOVERNMENTS | 1,098,316,801.47 | 231.53 DAYS | 0.00 | 0.00 DAYS |
| AGENCIES | 13,233,025,583.08 | 1,030.12 DAYS | 0.00 | 0.00 DAYS |
| MUNICIPALS | 37,000,000.00 | 691.95 DAYS | 0.00 | 0.00 DAYS |
| CORP & DEPOSIT NOTES | 234,986,317.69 | 543.88 DAYS | 0.00 | 0.00 DAYS |
| REPURCHASE AGREEMENT | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| ASSET BACKED | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| OTHER | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| TOTAL | $25,661,766,400.03 | 559.10 DAYS | $0.00 | 0.00 DAYS |

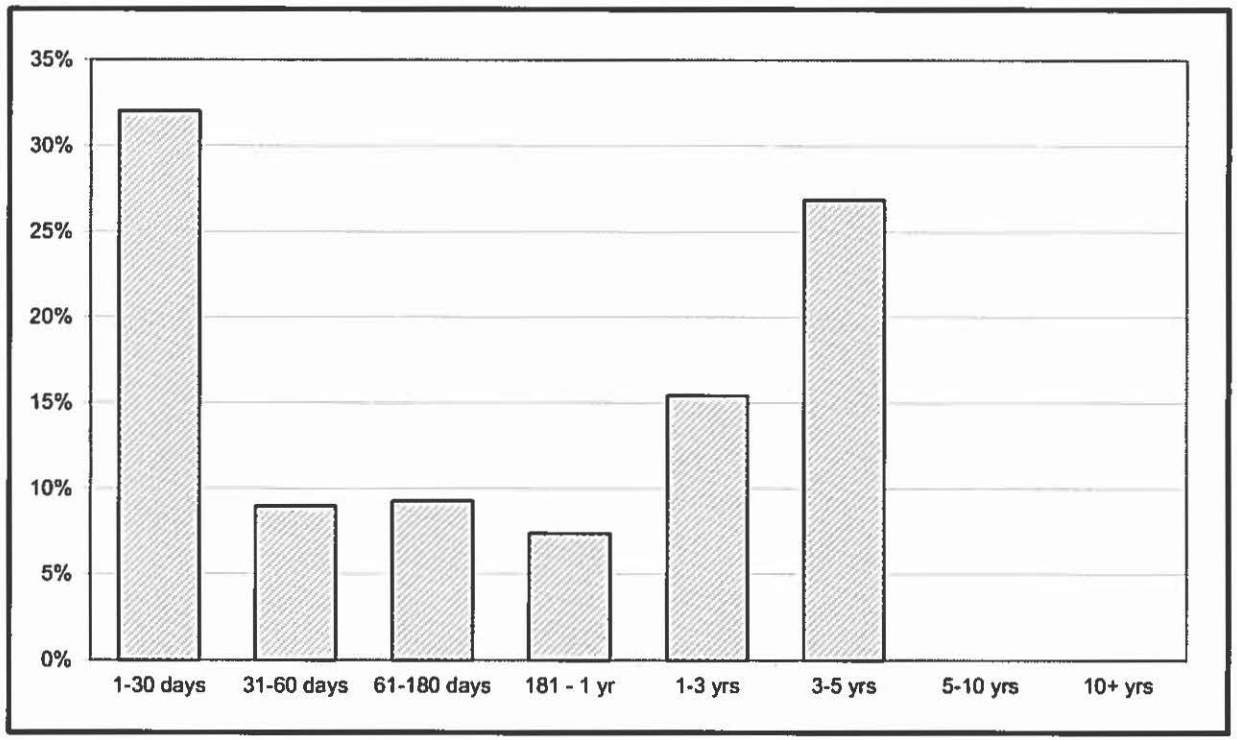
**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of May 31, 2015**
**Attachment XV**

| Maturity Range | Date Range | Par Amount | % | % | Amortized Cost | % | % |
|---|---|---|---|---|---|---|---|
| **PSI - NTRD/TRD** | | | | | | | |
| 1 to 30 Days | 06/01/15 - 06/30/15 | $8,217,345,000.00 | 32.00 | 32.00 | $8,216,998,265.36 | 32.00 | 32.00 |
| 31 to 60 Days | 07/01/15 - 07/30/15 | $2,310,763,000.00 | 9.00 | 41.00 | $2,310,515,073.89 | 9.00 | 41.00 |
| 61 to 90 Days | 07/31/15 - 08/29/15 | $175,000,000.00 | 0.70 | 41.70 | $175,037,372.93 | 0.70 | 41.70 |
| 91 to 120 Days | 08/30/15 - 09/28/15 | $820,127,000.00 | 3.20 | 44.90 | $819,960,381.17 | 3.20 | 44.90 |
| 121 to 180 Days | 09/29/15 - 11/27/15 | $1,391,400,000.00 | 5.40 | 50.30 | $1,390,704,508.05 | 5.40 | 50.30 |
| 181 to 270 Days | 11/28/15 - 02/25/16 | $1,295,000,000.00 | 5.00 | 55.40 | $1,294,122,532.50 | 5.00 | 55.40 |
| 271 to 365 Days | 02/26/16 - 05/30/16 | $600,000,000.00 | 2.30 | 57.70 | $599,006,305.51 | 2.30 | 57.70 |
| 1 to 1.5 YEARS | 05/31/16 - 11/28/16 | $457,000,000.00 | 1.80 | 59.50 | $458,494,184.73 | 1.80 | 59.50 |
| 1.5 to 2 YEARS | 11/29/16 - 05/30/17 | $289,895,000.00 | 1.10 | 60.60 | $295,642,112.36 | 1.20 | 60.60 |
| 2 to 3 YEARS | 05/31/17 - 05/31/18 | $3,209,950,000.00 | 12.50 | 73.10 | $3,206,466,568.38 | 12.50 | 73.10 |
| 3 to 4 YEARS | 05/31/18 - 05/31/19 | $4,583,708,000.00 | 17.90 | 91.00 | $4,581,043,505.47 | 17.90 | 91.00 |
| 4 to 5 YEARS | 05/31/19 - 05/31/20 | $2,315,016,000.00 | 9.00 | 100.00 | $2,313,775,589.68 | 9.00 | 100.00 |
| **Portfolio Total:** | | **$25,665,204,000.00** | | | **$25,661,766,400.03** | | |
| **GF** | | | | | | | |
| 5 to 10 YEARS | 05/31/20 - 05/31/15 | $4,655,000.00 | 100.00 | 100.00 | $4,655,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$4,655,000.00** | | | **$4,655,000.00** | | |
| **MAST** | | | | | | | |
| 271 to 365 Days | 06/01/15 - 06/30/15 | $85,000.00 | 100.00 | 100.00 | $85,206.20 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$85,000.00** | | | **$85,206.20** | | |
| **PHHPA** | | | | | | | |
| 10 + YEARS | 05/31/25 - 05/31/65 | $30,518,225.81 | 100.00 | 100.00 | $30,506,813.25 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$30,518,225.81** | | | **$30,506,813.25** | | |
| **SANIT** | | | | | | | |
| 2 to 3 YEARS | 05/31/17 - 05/31/18 | $3,474,000.00 | 49.20 | 11.80 | $3,473,669.77 | 11.80 | 11.80 |
| 3 to 4 YEARS | 05/31/18 - 05/31/19 | $489,000.00 | 20.50 | 13.40 | $489,000.00 | 1.70 | 13.40 |
| 4 to 5 YEARS | 05/31/19 - 05/31/20 | $25,538,000.00 | 30.40 | 100.00 | $25,538,000.00 | 86.60 | 100.00 |
| **Portfolio Total:** | | **$29,501,000.00** | | | **$29,500,669.77** | | |
| **SCAQM** | | | | | | | |
| 181 to 270 Days | 11/28/15 - 02/25/16 | $39,088,883.36 | 100.00 | 100.00 | $39,088,883.36 | 100.00 | 100.00 |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of May 31, 2015**
**Attachment XV**

| Maturity Range | Date Range | Par Amount | % | % | Amortized Cost | % | % |
|---|---|---|---|---|---|---|---|
| **Portfolio Total:** | | **$39,088,883.36** | | | **$39,088,883.36** | | |
| **SCP61** | | | | | | | |
| 1 to 1.5 YEARS | 05/31/16 - 11/28/16 | $10,000,000.00 | 100.00 | 100.00 | $10,000,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | | | **$10,000,000.00** | | |
| **SCP66** | | | | | | | |
| 2 to 3 YEARS | 05/31/17 - 05/31/18 | $10,000,000.00 | 100.00 | 100.00 | $10,000,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | | | **$10,000,000.00** | | |
| **SCP6F** | | | | | | | |
| 1 to 1.5 YEARS | 05/31/16 - 11/28/16 | $10,000,000.00 | 100.00 | 100.00 | $10,000,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | | | **$10,000,000.00** | | |
| **SCP88** | | | | | | | |
| 2 to 3 YEARS | 05/31/17 - 05/31/18 | $5,000,000.00 | 100.00 | 100.00 | $4,999,570.05 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$5,000,000.00** | | | **$4,999,570.05** | | |
| **SCU5F** | | | | | | | |
| 2 to 3 YEARS | 05/31/17 - 05/31/18 | $10,000,000.00 | 100.00 | 100.00 | $10,000,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | | | **$10,000,000.00** | | |
| **SLIM** | | | | | | | |
| 181 to 270 Days | 11/28/15 - 02/25/16 | $3,174,600.91 | 100.00 | 100.00 | $3,174,600.91 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$3,174,600.91** | | | **$3,174,600.91** | | |
| **WASIA** | | | | | | | |
| 181 to 270 Days | 11/28/15 - 02/25/16 | $38,350.67 | 100.00 | 100.00 | $38,350.67 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$38,350.67** | | | **$38,350.67** | | |

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




L.A.C. INVESTMENT POOL

| | In Thousands | % |
|---|---|---|
| 1 - 30 days | $ 8,216,998 | 32.02% |
| 31 - 60 days | 2,310,515 | 9.00% |
| 61 - 180 days | 2,385,702 | 9.30% |
| 181 - 1 yr | 1,893,129 | 7.37% |
| 1 - 3 yrs | 3,960,603 | 15.44% |
| 3 - 5 yrs | 6,894,819 | 26.87% |
| 5 - 10 yrs | - | 0.00% |
| 10+ yrs | - | 0.00% |
| | $ 25,661,766 | 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 5/31/2015
ATTACHMENT XVII

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

# POOLED MONEY INVESTMENT ACCOUNT

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

| | April 2015 | April 2014 | Change |
|---|---|---|---|
| Average Daily Portfolio ($) | 61,739,348 | 56,873,022 | +4,866,326 |
| Accrued Earnings ($) | 14,339 | 10,871 | +3,468 |
| Effective Yield (%) | 0.283 | 0.233 | +0.05 |
| Average Life-Month End (In Days) | 220 | 199 | +21 |
| Total Security Transactions | | | |
| Amount ($) | 31,023,491 | 25,326,359 | +5,697,132 |
| Number | 621 | 507 | +114 |
| Total Time Deposit Transactions | | | |
| Amount ($) | 3,036,000 | 2,612,800 | +423,200 |
| Number | 126 | 111 | +15 |
| Average Workday Investment Activity ($) | 1,548,159 | 1,269,962 | +278,197 |
| Prescribed Demand Account Balances For Services ($) | 2,514,000 | 2,676,190 | -162,190 |

# JOHN CHIANG
# TREASURER
# STATE OF CALIFORNIA

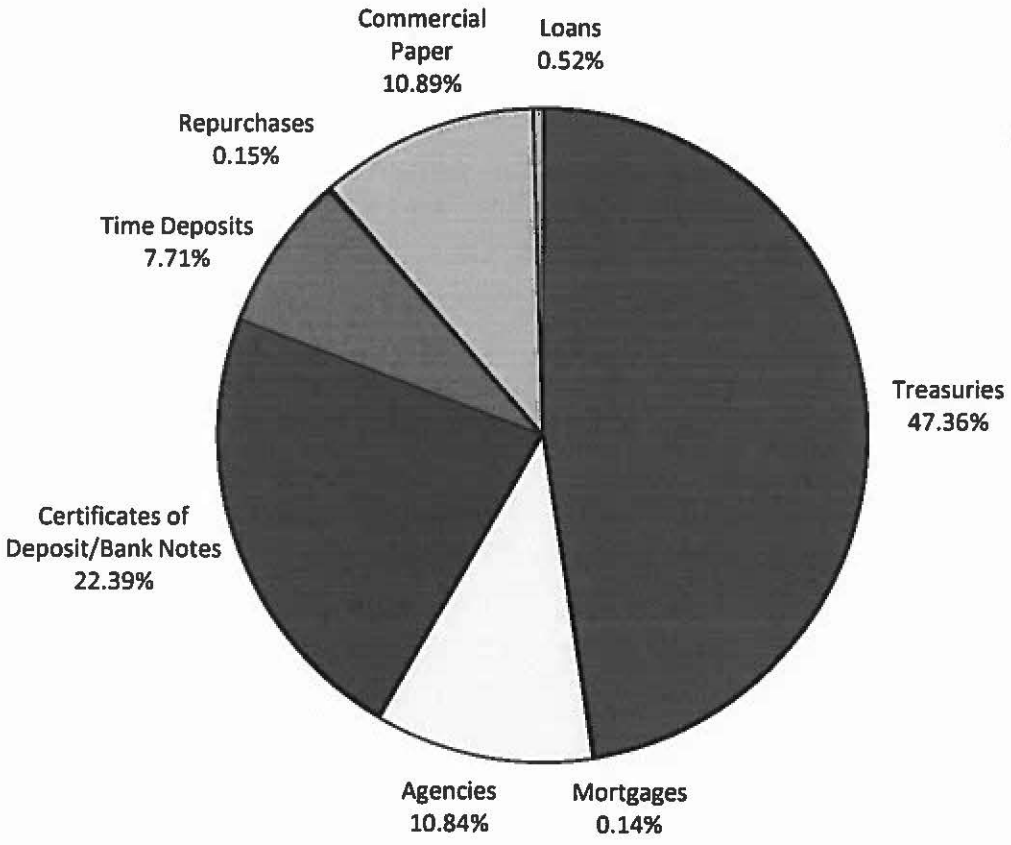
## Investment Division Selected Investment Data
## Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

April 30, 2015

| TYPE OF SECURITY | AMOUNT ($) | PERCENT OF PORTFOLIO | DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH |
|---|---|---|---|
| Government | | | |
| Bills | 11,733,359 | 17.28 | +1.65 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 20,420,041 | 30.08 | +0.39 |
| Strips | 0 | 0.00 | 0 |
| Total Government | 32,153,400 | 47.36 | +2.04 |
| Agency Debentures | 2,463,939 | 3.63 | -0.14 |
| Certificates of Deposit | 14,600,056 | 21.51 | +3.25 |
| Bank Notes | 600,000 | 0.88 | -0.06 |
| Repurchases | 100,000 | 0.15 | +0.15 |
| Agency Discount Notes | 4,493,250 | 6.62 | +2.69 |
| Time Deposits | 5,236,540 | 7.71 | -0.43 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 7,396,496 | 10.89 | +2.47 |
| FHLMC/Remics | 93,830 | 0.14 | -0.01 |
| Corporate Bonds | 0 | 0.00 | 0 |
| AB 55 Loans | 353,959 | 0.52 | +0.02 |
| GF Loans | 0 | 0.00 | -9.94 |
| Other | 399,949 | 0.59 | -0.04 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | 67,891,419 | 100.00 | |

| INVESTMENT ACTIVITY | April 2015 | | March 2015 | |
|---|---|---|---|---|
| | NUMBER | AMOUNT ($) | NUMBER | AMOUNT ($) |
| Pooled Money | 621 | 31,023,491 | 485 | 24,193,877 |
| Other | 42 | 1,276,329 | 2 | 203,928 |
| Time Deposits | 126 | 3,036,000 | 118 | 2,550,000 |
| Total | 789 | 35,335,820 | 605 | 26,947,805 |
| PMIA Monthly Average Effective Yield (%) | 0.283 | | 0.278 | |
| Year to Date Yield Last Day of Month (%) | 0.263 | | 0.261 | |

# Pooled Money Investment Account
# Portfolio Composition
# $67.9 billion
# 4/30/15



# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| 04/01/15 | REDEMPTIONS | | | | | | | | |
| | BN | BOFA | 0.200 | 04/01/15 | 0.200 | 50,000 | 127 | 35,277.78 | 0.203 |
| | BN | BOFA | 0.200 | 04/01/15 | 0.200 | 50,000 | 127 | 35,277.78 | 0.203 |
| | BN | BOFA | 0.230 | 04/01/15 | 0.230 | 50,000 | 176 | 56,222.22 | 0.233 |
| | BN | BOFA | 0.230 | 04/01/15 | 0.230 | 50,000 | 176 | 56,222.22 | 0.233 |
| | CD | BOWEST | 0.060 | 04/01/15 | 0.060 | 50,000 | 14 | 1,166.67 | 0.061 |
| | CD | BOWEST | 0.060 | 04/01/15 | 0.060 | 50,000 | 14 | 1,166.67 | 0.061 |
| | CD | BOWEST | 0.060 | 04/01/15 | 0.060 | 50,000 | 14 | 1,166.67 | 0.061 |
| | CD | BOWEST | 0.060 | 04/01/15 | 0.060 | 50,000 | 14 | 1,166.67 | 0.061 |
| | CD | MUFG UNION | 0.180 | 04/01/15 | 0.180 | 50,000 | 64 | 16,000.00 | 0.183 |
| | CD | MUFG UNION | 0.180 | 04/01/15 | 0.180 | 50,000 | 64 | 16,000.00 | 0.183 |
| | CD | BOWEST | 0.160 | 04/01/15 | 0.160 | 50,000 | 85 | 18,888.89 | 0.162 |
| | CD | BOWEST | 0.160 | 04/01/15 | 0.160 | 50,000 | 85 | 18,888.89 | 0.162 |
| | CD | BOWEST | 0.160 | 04/01/15 | 0.160 | 50,000 | 85 | 18,888.89 | 0.162 |
| | CD | BOWEST | 0.160 | 04/01/15 | 0.160 | 50,000 | 85 | 18,888.89 | 0.162 |
| | CD | WELLS FGO | 0.190 | 04/01/15 | 0.190 | 50,000 | 103 | 27,180.56 | 0.193 |
| | CD | WELLS FGO | 0.190 | 04/01/15 | 0.190 | 50,000 | 103 | 27,180.56 | 0.193 |
| | CP | BNP FIN | | 04/01/15 | 0.120 | 50,000 | 13 | 2,166.67 | 0.122 |
| | CP | BNP FIN | | 04/01/15 | 0.120 | 50,000 | 13 | 2,166.67 | 0.122 |
| | CP | BNP FIN | | 04/01/15 | 0.120 | 50,000 | 13 | 2,166.67 | 0.122 |
| | CP | BNP FIN | | 04/01/15 | 0.120 | 50,000 | 13 | 2,166.67 | 0.122 |
| | CP | TD USA | | 04/01/15 | 0.130 | 50,000 | 16 | 2,888.89 | 0.132 |
| | CP | TD USA | | 04/01/15 | 0.130 | 50,000 | 16 | 2,888.89 | 0.132 |
| | CP | TD USA | | 04/01/15 | 0.120 | 50,000 | 20 | 3,333.33 | 0.122 |
| | CP | TD USA | | 04/01/15 | 0.120 | 50,000 | 20 | 3,333.33 | 0.122 |
| | CP | TD USA | | 04/01/15 | 0.120 | 50,000 | 20 | 3,333.33 | 0.122 |
| | CP | TD USA | | 04/01/15 | 0.120 | 50,000 | 20 | 3,333.33 | 0.122 |
| | CP | BNP FIN | | 04/01/15 | 0.150 | 50,000 | 41 | 8,541.67 | 0.152 |
| | CP | BNP FIN | | 04/01/15 | 0.150 | 50,000 | 41 | 8,541.67 | 0.152 |
| | CP | BNP FIN | | 04/01/15 | 0.150 | 50,000 | 43 | 8,958.33 | 0.152 |
| | CP | BNP FIN | | 04/01/15 | 0.150 | 50,000 | 43 | 8,958.33 | 0.152 |
| | CP | TOYOTA | | 04/01/15 | 0.180 | 50,000 | 99 | 24,750.00 | 0.183 |
| | CP | TOYOTA | | 04/01/15 | 0.180 | 50,000 | 99 | 24,750.00 | 0.183 |
| | CP | JPM LLC | | 04/01/15 | 0.210 | 50,000 | 99 | 28,875.00 | 0.213 |
| | CP | JPM LLC | | 04/01/15 | 0.210 | 50,000 | 99 | 28,875.00 | 0.213 |
| | CP | JPM LLC | | 04/01/15 | 0.210 | 50,000 | 99 | 28,875.00 | 0.213 |
| | CP | JPM LLC | | 04/01/15 | 0.210 | 50,000 | 99 | 28,875.00 | 0.213 |
| | CP | GECC | | 04/01/15 | 0.140 | 50,000 | 126 | 24,500.00 | 0.142 |
| | CP | GECC | | 04/01/15 | 0.140 | 50,000 | 126 | 24,500.00 | 0.142 |
| | CP | GECC | | 04/01/15 | 0.140 | 50,000 | 126 | 24,500.00 | 0.142 |
| | CP | GECC | | 04/01/15 | 0.140 | 50,000 | 127 | 24,694.44 | 0.142 |
| | CP | GECC | | 04/01/15 | 0.140 | 50,000 | 127 | 24,694.44 | 0.142 |
| | CP | JPM LLC | | 04/01/15 | 0.250 | 50,000 | 176 | 61,111.11 | 0.254 |
| | CP | JPM LLC | | 04/01/15 | 0.250 | 50,000 | 176 | 61,111.11 | 0.254 |
| | YCD | CIBC | 0.080 | 04/01/15 | 0.080 | 50,000 | 14 | 1,555.56 | 0.081 |
| | YCD | CIBC | 0.080 | 04/01/15 | 0.080 | 50,000 | 14 | 1,555.56 | 0.081 |
| | YCD | SUMITOMO | 0.130 | 04/01/15 | 0.130 | 50,000 | 14 | 2,527.78 | 0.132 |
| | YCD | SUMITOMO | 0.130 | 04/01/15 | 0.130 | 50,000 | 14 | 2,527.78 | 0.132 |
| | YCD | SUMITOMO | 0.130 | 04/01/15 | 0.130 | 50,000 | 14 | 2,527.78 | 0.132 |
| | YCD | SUMITOMO | 0.130 | 04/01/15 | 0.130 | 50,000 | 14 | 2,527.78 | 0.132 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/01/15** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | YCD | DNB | 0.120 | 04/01/15 | 0.120 | 50,000 | 15 | 2,500.00 | 0.122 |
| | YCD | DNB | 0.120 | 04/01/15 | 0.120 | 50,000 | 15 | 2,500.00 | 0.122 |
| | YCD | DNB | 0.120 | 04/01/15 | 0.120 | 50,000 | 16 | 2,666.67 | 0.122 |
| | YCD | DNB | 0.120 | 04/01/15 | 0.120 | 50,000 | 16 | 2,666.67 | 0.122 |
| | YCD | SUMITOMO | 0.160 | 04/01/15 | 0.160 | 50,000 | 27 | 6,000.00 | 0.162 |
| | YCD | TOKYO-MIT | 0.170 | 04/01/15 | 0.170 | 50,000 | 41 | 9,680.56 | 0.172 |
| | YCD | TOKYO-MIT | 0.170 | 04/01/15 | 0.170 | 50,000 | 41 | 9,680.56 | 0.172 |
| | YCD | TOKYO-MIT | 0.170 | 04/01/15 | 0.170 | 50,000 | 41 | 9,680.56 | 0.172 |
| | YCD | TOKYO-MIT | 0.170 | 04/01/15 | 0.170 | 50,000 | 41 | 9,680.56 | 0.172 |
| | YCD | TORONTO | 0.140 | 04/01/15 | 0.140 | 50,000 | 89 | 17,305.56 | 0.142 |
| | YCD | TORONTO | 0.140 | 04/01/15 | 0.140 | 50,000 | 89 | 17,305.56 | 0.142 |
| | YCD | STNDRD CH | 0.180 | 04/01/15 | 0.180 | 50,000 | 92 | 23,000.00 | 0.183 |
| | YCD | STNDRD CH | 0.180 | 04/01/15 | 0.180 | 50,000 | 92 | 23,000.00 | 0.183 |
| | YCD | SVENSKA | 0.200 | 04/01/15 | 0.200 | 50,000 | 96 | 26,666.67 | 0.203 |
| | YCD | SVENSKA | 0.200 | 04/01/15 | 0.200 | 50,000 | 96 | 26,666.67 | 0.203 |
| | YCD | NORDEA | 0.185 | 04/01/15 | 0.185 | 50,000 | 127 | 32,631.94 | 0.188 |
| | YCD | NORDEA | 0.185 | 04/01/15 | 0.185 | 50,000 | 127 | 32,631.94 | 0.188 |
| | YCD | NB CANADA | 0.290 | 04/01/15 | 0.290 | 50,000 | 362 | 145,805.56 | 0.294 |
| | YCD | NB CANADA | 0.290 | 04/01/15 | 0.290 | 50,000 | 362 | 145,805.56 | 0.294 |
| | YCD | NB CANADA | 0.290 | 04/01/15 | 0.290 | 50,000 | 362 | 145,805.56 | 0.294 |
| | YCD | NB CANADA | 0.290 | 04/01/15 | 0.290 | 50,000 | 363 | 146,208.33 | 0.294 |
| | YCD | NB CANADA | 0.290 | 04/01/15 | 0.290 | 50,000 | 363 | 146,208.33 | 0.294 |
| **04/01/15** | **NO PURCHASES** | | | | | | | | |
| **04/02/15** | **SALES** | | | | | | | | |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | BILL | | 05/28/15 | 0.025 | 50,000 | 308 | 44,819.45 | 0.106 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 702 | 211,962.63 | 0.220 |
| **04/02/15** | **REDEMPTIONS** | | | | | | | | |
| | TR | BILL | | 04/02/15 | 0.103 | 50,000 | 364 | 51,819.44 | 0.104 |
| | TR | BILL | | 04/02/15 | 0.103 | 50,000 | 364 | 51,819.44 | 0.104 |
| | TR | BILL | | 04/02/15 | 0.103 | 50,000 | 364 | 51,819.44 | 0.104 |
| | TR | BILL | | 04/02/15 | 0.103 | 50,000 | 364 | 51,819.44 | 0.104 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/02/15 REDEMPTIONS (Continued)** | | | | | | | | | |
| | TR | BILL | | 04/02/15 | 0.119 | 50,000 | 364 | 59,908.33 | 0.120 |
| | TR | BILL | | 04/02/15 | 0.119 | 50,000 | 364 | 59,908.33 | 0.120 |
| | TR | BILL | | 04/02/15 | 0.119 | 50,000 | 364 | 59,908.33 | 0.120 |
| | TR | BILL | | 04/02/15 | 0.119 | 50,000 | 364 | 59,908.33 | 0.120 |
| **04/02/15 PURCHASES** | | | | | | | | | |
| | CP | TOYOTA | | 06/26/15 | 0.120 | 50,000 | | | |
| | CP | TOYOTA | | 06/26/15 | 0.120 | 50,000 | | | |
| | CP | GECC | | 07/01/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/01/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/01/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/01/15 | 0.130 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.098 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.098 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.100 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.101 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.101 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.101 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.101 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.105 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.108 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.235 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.235 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 04/27/15 | 0.150 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 04/27/15 | 0.150 | 50,000 | | | |
| | YCD | SUMITOMO | 0.150 | 04/28/15 | 0.150 | 50,000 | | | |
| | YCD | SUMITOMO | 0.150 | 04/28/15 | 0.150 | 50,000 | | | |
| **04/03/15 REDEMPTIONS** | | | | | | | | | |
| | CP | BNP FIN | | 04/03/15 | 0.090 | 50,000 | 7 | 875.00 | 0.091 |
| | CP | BNP FIN | | 04/03/15 | 0.090 | 50,000 | 7 | 875.00 | 0.091 |
| | CP | BNP FIN | | 04/03/15 | 0.090 | 50,000 | 7 | 875.00 | 0.091 |
| **04/03/15 NO PURCHASES** | | | | | | | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/06/15** | **REDEMPTIONS** | | | | | | | | |
| | CP | TOYOTA | | 04/06/15 | 0.090 | 50,000 | 35 | 4,375.00 | 0.091 |
| | YCD | MONTREAL | 0.110 | 04/06/15 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | MONTREAL | 0.110 | 04/06/15 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | MONTREAL | 0.110 | 04/06/15 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | MONTREAL | 0.110 | 04/06/15 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | DNB | 0.100 | 04/06/15 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | YCD | DNB | 0.100 | 04/06/15 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| **04/06/15** | **PURCHASES** | | | | | | | | |
| | CP | BNP FIN | | 06/26/15 | 0.190 | 50,000 | | | |
| | CP | BNP FIN | | 06/26/15 | 0.190 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 04/27/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 04/27/15 | 0.080 | 50,000 | | | |
| **04/07/15** | **REDEMPTIONS** | | | | | | | | |
| | CD | MUFG UNION | 0.120 | 04/07/15 | 0.120 | 50,000 | 36 | 6,000.00 | 0.122 |
| | CD | MUFG UNION | 0.120 | 04/07/15 | 0.120 | 50,000 | 36 | 6,000.00 | 0.122 |
| | CP | TD USA | | 04/07/15 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | TD USA | | 04/07/15 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 22 | 3,972.22 | 0.132 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 22 | 3,972.22 | 0.132 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 22 | 3,972.22 | 0.132 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 22 | 3,972.22 | 0.132 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 25 | 4,513.89 | 0.132 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 25 | 4,513.89 | 0.132 |
| | CP | BNP FIN | | 04/07/15 | 0.130 | 50,000 | 25 | 4,513.89 | 0.132 |
| | CP | TD USA | | 04/07/15 | 0.120 | 50,000 | 33 | 5,500.00 | 0.122 |
| | CP | TD USA | | 04/07/15 | 0.120 | 50,000 | 33 | 5,500.00 | 0.122 |
| | YCD | MONTREAL | 0.110 | 04/07/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | MONTREAL | 0.110 | 04/07/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | MONTREAL | 0.110 | 04/07/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | MONTREAL | 0.110 | 04/07/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | SUMITOMO | 0.130 | 04/07/15 | 0.130 | 50,000 | 15 | 2,708.33 | 0.132 |
| | YCD | SUMITOMO | 0.130 | 04/07/15 | 0.130 | 50,000 | 15 | 2,708.33 | 0.132 |
| | YCD | TOKYO-MIT | 0.160 | 04/07/15 | 0.160 | 50,000 | 26 | 5,777.78 | 0.162 |
| | YCD | TOKYO-MIT | 0.160 | 04/07/15 | 0.160 | 50,000 | 26 | 5,777.78 | 0.162 |
| | YCD | TOKYO-MIT | 0.160 | 04/07/15 | 0.160 | 50,000 | 26 | 5,777.78 | 0.162 |
| | YCD | DNB | 0.100 | 04/07/15 | 0.100 | 50,000 | 33 | 4,583.33 | 0.101 |
| | YCD | DNB | 0.100 | 04/07/15 | 0.100 | 50,000 | 33 | 4,583.33 | 0.101 |
| **04/07/15** | **PURCHASES** | | | | | | | | |
| | CP | GECC | | 06/29/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 06/29/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | | | |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | | | |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | | | |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/07/15** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | MONTREAL | 0.120 | 04/28/15 | 0.120 | 50,000 | | | |
| | YCD | MONTREAL | 0.120 | 04/28/15 | 0.120 | 50,000 | | | |
| | YCD | RABOBANK | 0.140 | 04/28/15 | 0.140 | 50,000 | | | |
| | YCD | RABOBANK | 0.140 | 04/28/15 | 0.140 | 50,000 | | | |
| **04/08/15** | **SALES** | | | | | | | | |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 708 | 212,998.54 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 708 | 212,998.54 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 708 | 212,998.54 | 0.220 |
| | TR | NOTE | 0.125 | 04/30/15 | | 50,000 | 708 | 212,998.54 | 0.220 |
| **04/08/15** | **REDEMPTIONS** | | | | | | | | |
| | YCD | TOKYO-MIT | 0.110 | 04/08/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | TOKYO-MIT | 0.110 | 04/08/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | TOKYO-MIT | 0.110 | 04/08/15 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| **04/08/15** | **PURCHASES** | | | | | | | | |
| | CP | BNP FIN | | 04/27/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 04/27/15 | 0.120 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.080 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.080 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.085 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.085 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.085 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.085 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.205 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.205 | 50,000 | | | |
| **04/09/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/09/15** | **PURCHASES** | | | | | | | | |
| | CD | MUFG UNION | 0.200 | 07/01/15 | 0.200 | 50,000 | | | |
| | CD | MUFG UNION | 0.200 | 07/01/15 | 0.200 | 50,000 | | | |
| | CD | BOWEST | 0.200 | 10/01/15 | 0.200 | 50,000 | | | |
| | CD | BOWEST | 0.200 | 10/01/15 | 0.200 | 50,000 | | | |
| | CP | BNP FIN | | 06/26/15 | 0.190 | 50,000 | | | |
| | CP | BNP FIN | | 06/26/15 | 0.190 | 50,000 | | | |
| | CP | TOYOTA | | 06/29/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 07/01/15 | 0.200 | 50,000 | | | |
| | CP | BNP FIN | | 07/01/15 | 0.200 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.075 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.075 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.075 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.075 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.075 | 50,000 | | | |
| | TR | BILL | | 10/01/15 | 0.075 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/09/15** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | BILL | | 03/31/16 | 0.215 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.215 | 50,000 | | | |
| | YCD | SOC GEN | 0.140 | 04/27/15 | 0.140 | 50,000 | | | |
| | YCD | SOC GEN | 0.140 | 04/27/15 | 0.140 | 50,000 | | | |
| | YCD | SOC GEN | 0.140 | 04/27/15 | 0.140 | 50,000 | | | |
| | YCD | MIZUHO | 0.180 | 06/08/15 | 0.180 | 50,000 | | | |
| | YCD | MIZUHO | 0.180 | 06/08/15 | 0.180 | 50,000 | | | |
| | YCD | RABOBANK | 0.270 | 10/01/15 | 0.270 | 50,000 | | | |
| | YCD | RABOBANK | 0.270 | 10/01/15 | 0.270 | 50,000 | | | |
| **04/10/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/10/15** | **PURCHASES** | | | | | | | | |
| | CD | WELLS FGO | 0.300 | 01/04/16 | 0.300 | 50,000 | | | |
| | CD | WELLS FGO | 0.300 | 01/04/16 | 0.300 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.218 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.218 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 05/01/15 | 0.150 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 05/01/15 | 0.150 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.150 | 05/01/15 | 0.150 | 50,000 | | | |
| **04/13/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/13/15** | **PURCHASES** | | | | | | | | |
| | CP | BNP FIN | | 05/04/15 | 0.130 | 50,000 | | | |
| | CP | BNP FIN | | 05/04/15 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 05/01/15 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 05/01/15 | 0.140 | 50,000 | | | |
| **04/14/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/14/15** | **PURCHASES** | | | | | | | | |
| | CP | BNP FIN | | 05/01/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/01/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/01/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/01/15 | 0.120 | 50,000 | | | |
| | CP | TD USA | | 05/01/15 | 0.120 | 50,000 | | | |
| | CP | TD USA | | 05/01/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/04/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/04/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/04/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 05/04/15 | 0.120 | 50,000 | | | |
| | CP | BNP FIN | | 06/01/15 | 0.170 | 50,000 | | | |
| | CP | BNP FIN | | 06/01/15 | 0.170 | 50,000 | | | |
| | CP | TOYOTA | | 10/01/15 | 0.210 | 50,000 | | | |
| | CP | TOYOTA | | 10/01/15 | 0.210 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/14/15** | **PURCHASES (Continued)** | | | | | | | | |
| | DN | FHLMC | | 03/01/16 | 0.210 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.210 | 50,000 | | | |
| | DN | FHLMC | | 04/01/16 | 0.240 | 50,000 | | | |
| | DN | FHLMC | | 04/01/16 | 0.240 | 50,000 | | | |
| | DN | FHLMC | | 04/01/16 | 0.240 | 50,000 | | | |
| | DN | FHLMC | | 04/01/16 | 0.240 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.490 | 50,000 | | | |
| | YCD | RABOBANK | 0.120 | 04/23/15 | 0.120 | 50,000 | | | |
| | YCD | RABOBANK | 0.120 | 04/23/15 | 0.120 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.140 | 05/01/15 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.140 | 05/01/15 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 05/04/15 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 05/04/15 | 0.140 | 50,000 | | | |
| | YCD | MIZUHO | 0.180 | 06/26/15 | 0.180 | 50,000 | | | |
| | YCD | MIZUHO | 0.180 | 06/26/15 | 0.180 | 50,000 | | | |
| **04/15/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/15/15** | **PURCHASES** | | | | | | | | |
| | BN | BOFA | 0.300 | 10/01/15 | 0.300 | 50,000 | | | |
| | BN | BOFA | 0.300 | 10/01/15 | 0.300 | 50,000 | | | |
| | CD | MUFG UNION | 0.120 | 05/27/15 | 0.120 | 50,000 | | | |
| | CD | MUFG UNION | 0.120 | 05/27/15 | 0.120 | 50,000 | | | |
| | CD | BOWEST | 0.280 | 10/01/15 | 0.280 | 50,000 | | | |
| | CD | BOWEST | 0.280 | 10/01/15 | 0.280 | 50,000 | | | |
| | CP | TD USA | | 05/18/15 | 0.130 | 50,000 | | | |
| | CP | TD USA | | 05/18/15 | 0.130 | 50,000 | | | |
| | CP | TD USA | | 05/18/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/27/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/27/15 | 0.130 | 50,000 | | | |
| | CP | BARCLY US | | 08/03/15 | 0.300 | 50,000 | | | |
| | CP | BARCLY US | | 08/03/15 | 0.300 | 50,000 | | | |
| | CP | BARCLY US | | 08/03/15 | 0.300 | 50,000 | | | |
| | CP | BARCLY US | | 08/03/15 | 0.300 | 50,000 | | | |
| | CP | TOYOTA | | 09/01/15 | 0.160 | 50,000 | | | |
| | CP | TOYOTA | | 09/01/15 | 0.160 | 50,000 | | | |
| | DN | FNMA | | 01/04/16 | 0.170 | 50,000 | | | |
| | DN | FNMA | | 01/04/16 | 0.170 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/15/15** | **PURCHASES (Continued)** | | | | | | | | |
| | DN | FNMA | | 02/01/16 | 0.200 | 50,000 | | | |
| | DN | FNMA | | 02/01/16 | 0.200 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.265 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.265 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.487 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.487 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.487 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.487 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.500 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.500 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.500 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.500 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/01/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/01/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/01/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/01/15 | 0.080 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/01/15 | 0.110 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/01/15 | 0.110 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/04/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/04/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/04/15 | 0.080 | 50,000 | | | |
| | YCD | MONTREAL | 0.080 | 05/04/15 | 0.080 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/04/15 | 0.110 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/04/15 | 0.110 | 50,000 | | | |
| | YCD | SCOTIA | 0.180 | 09/01/15 | 0.180 | 50,000 | | | |
| | YCD | SCOTIA | 0.180 | 09/01/15 | 0.180 | 50,000 | | | |
| | YCD | NORDEA | 0.280 | 10/01/15 | 0.280 | 50,000 | | | |
| | YCD | NORDEA | 0.280 | 10/01/15 | 0.280 | 50,000 | | | |
| | YCD | BARCLAYS | 0.470 | 10/01/15 | 0.470 | 50,000 | | | |
| | YCD | BARCLAYS | 0.470 | 10/01/15 | 0.470 | 50,000 | | | |
| | YCD | CIBC | 0.465 | 04/01/16 | 0.465 | 50,000 | | | |
| | YCD | CIBC | 0.465 | 04/01/16 | 0.465 | 50,000 | | | |
| | YCD | WESTPAC | 0.470 | 04/27/16 | 0.470 | 50,000 | | | |
| | YCD | WESTPAC | 0.470 | 04/27/16 | 0.470 | 50,000 | | | |
| **04/16/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/16/15** | **PURCHASES** | | | | | | | | |
| | CP | TOYOTA | | 07/15/15 | 0.120 | 50,000 | | | |
| | CP | TOYOTA | | 07/15/15 | 0.120 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.265 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.265 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.265 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.265 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/16/15** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.605 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.605 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.605 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.605 | 50,000 | | | |
| | YCD | DNB | 0.120 | 04/23/15 | 0.120 | 50,000 | | | |
| | YCD | DNB | 0.120 | 04/23/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | BNP | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | BNP | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | BNP | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | BNP | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.130 | 05/01/15 | 0.130 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.130 | 05/04/15 | 0.130 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.130 | 05/04/15 | 0.130 | 50,000 | | | |
| | YCD | LLOYDS | 0.200 | 06/26/15 | 0.200 | 50,000 | | | |
| | YCD | LLOYDS | 0.200 | 06/26/15 | 0.200 | 50,000 | | | |
| | YCD | SVENSKA | 0.190 | 07/15/15 | 0.190 | 50,000 | | | |
| | YCD | SVENSKA | 0.190 | 07/15/15 | 0.190 | 50,000 | | | |
| | YCD | TORONTO | 0.300 | 10/01/15 | 0.300 | 50,000 | | | |
| | YCD | TORONTO | 0.300 | 10/01/15 | 0.300 | 50,000 | | | |
| **04/17/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/17/15** | **PURCHASES** | | | | | | | | |
| | CP | BARCLY US | | 04/23/15 | 0.130 | 50,000 | | | |
| | CP | BARCLY US | | 04/23/15 | 0.130 | 50,000 | | | |
| | CP | NISSAN | | 05/08/15 | 0.280 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.603 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.603 | 50,000 | | | |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | | | |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | | | |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | | | |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | | | |
| **04/20/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/20/15** | **PURCHASES** | | | | | | | | |
| | CP | GE CO | | 05/04/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/04/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/04/15 | 0.060 | 50,000 | | | |
| | DEB | FFCB | 0.300 | 04/20/16 | 0.300 | 25,000 | | | |
| | DEB | FFCB | 0.300 | 04/20/16 | 0.300 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 05/01/15 | 0.070 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 05/01/15 | 0.070 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/20/15** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | BNP | 0.120 | 05/04/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/04/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/04/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/04/15 | 0.120 | 50,000 | | | |
| **04/21/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/21/15** | **PURCHASES** | | | | | | | | |
| | CD | BOWEST | 0.060 | 05/01/15 | 0.060 | 50,000 | | | |
| | CD | BOWEST | 0.060 | 05/01/15 | 0.060 | 50,000 | | | |
| | CD | MUFG UNION | 0.120 | 05/18/15 | 0.120 | 50,000 | | | |
| | CD | MUFG UNION | 0.120 | 05/18/15 | 0.120 | 50,000 | | | |
| | CD | MUFG UNION | 0.120 | 05/18/15 | 0.120 | 50,000 | | | |
| | CD | MUFG UNION | 0.120 | 05/18/15 | 0.120 | 50,000 | | | |
| | CP | BARCLY US | | 05/04/15 | 0.110 | 50,000 | | | |
| | CP | BARCLY US | | 05/04/15 | 0.110 | 50,000 | | | |
| | CP | BARCLY US | | 05/04/15 | 0.110 | 50,000 | | | |
| | CP | BARCLY US | | 05/04/15 | 0.110 | 50,000 | | | |
| | CP | GE CO | | 05/07/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/07/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/07/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/07/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/11/15 | 0.060 | 50,000 | | | |
| | CP | GE CO | | 05/11/15 | 0.060 | 50,000 | | | |
| | CP | NISSAN | | 05/20/15 | 0.300 | 50,000 | | | |
| | CP | GECC | | 07/20/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/20/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/31/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/31/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/31/15 | 0.130 | 50,000 | | | |
| | CP | GECC | | 07/31/15 | 0.130 | 50,000 | | | |
| | DN | FNMA | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FNMA | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | DN | FHLMC | | 03/01/16 | 0.200 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.517 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.517 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/21/15** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.519 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.624 | 50,000 | | | |
| | YCD | CIBC | 0.090 | 04/28/15 | 0.090 | 50,000 | | | |
| | YCD | CIBC | 0.090 | 04/28/15 | 0.090 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/28/15 | 0.130 | 50,000 | | | |
| | YCD | SOC GEN | 0.130 | 04/28/15 | 0.130 | 50,000 | | | |
| | YCD | DNB | 0.120 | 05/01/15 | 0.120 | 50,000 | | | |
| | YCD | DNB | 0.120 | 05/01/15 | 0.120 | 50,000 | | | |
| | YCD | LLOYDS | 0.120 | 05/01/15 | 0.120 | 50,000 | | | |
| | YCD | LLOYDS | 0.120 | 05/01/15 | 0.120 | 50,000 | | | |
| | YCD | LLOYDS | 0.120 | 05/01/15 | 0.120 | 50,000 | | | |
| | YCD | LLOYDS | 0.120 | 05/01/15 | 0.120 | 50,000 | | | |
| **04/22/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/22/15** | **PURCHASES** | | | | | | | | |
| | CP | TD USA | | 05/07/15 | 0.120 | 50,000 | | | |
| | CP | TD USA | | 05/07/15 | 0.120 | 50,000 | | | |
| | CP | GE CO | | 05/18/15 | 0.070 | 50,000 | | | |
| | CP | GE CO | | 05/18/15 | 0.070 | 50,000 | | | |
| | CP | GECC | | 06/26/15 | 0.090 | 50,000 | | | |
| | CP | GECC | | 06/26/15 | 0.090 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/07/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/07/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/07/15 | 0.120 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/07/15 | 0.120 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 05/27/15 | 0.170 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 05/27/15 | 0.170 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 05/27/15 | 0.170 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 05/27/15 | 0.170 | 50,000 | | | |
| | YCD | SCOTIA | 0.350 | 01/04/16 | 0.350 | 50,000 | | | |
| **04/23/15** | **REDEMPTIONS** | | | | | | | | |
| | CP | BARCLY US | | 04/23/15 | 0.130 | 50,000 | 6 | 1,083.33 | 0.132 |
| | CP | BARCLY US | | 04/23/15 | 0.130 | 50,000 | 6 | 1,083.33 | 0.132 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/23/15** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | YCD | DNB | 0.120 | 04/23/15 | 0.120 | 50,000 | 7 | 1,166.67 | 0.122 |
| | YCD | DNB | 0.120 | 04/23/15 | 0.120 | 50,000 | 7 | 1,166.67 | 0.122 |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | 8 | 1,444.44 | 0.132 |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | 8 | 1,444.44 | 0.132 |
| | YCD | RABOBANK | 0.120 | 04/23/15 | 0.120 | 50,000 | 9 | 1,500.00 | 0.122 |
| | YCD | RABOBANK | 0.120 | 04/23/15 | 0.120 | 50,000 | 9 | 1,500.00 | 0.122 |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | 9 | 1,625.00 | 0.132 |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | 9 | 1,625.00 | 0.132 |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | 9 | 1,625.00 | 0.132 |
| | YCD | SOC GEN | 0.130 | 04/23/15 | 0.130 | 50,000 | 9 | 1,625.00 | 0.132 |
| **04/23/15** | **PURCHASES** | | | | | | | | |
| | YCD | DNB | 0.110 | 05/06/15 | 0.110 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/06/15 | 0.110 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/06/15 | 0.110 | 50,000 | | | |
| | YCD | DNB | 0.110 | 05/06/15 | 0.110 | 50,000 | | | |
| **04/24/15** | **SALES** | | | | | | | | |
| | TR | BILL | | 08/20/15 | 0.035 | 50,000 | 211 | 20,538.20 | 0.071 |
| | TR | BILL | | 08/20/15 | 0.035 | 50,000 | 211 | 20,538.20 | 0.071 |
| | TR | BILL | | 05/28/15 | 0.015 | 50,000 | 330 | 46,308.34 | 0.102 |
| | TR | BILL | | 05/28/15 | 0.015 | 50,000 | 330 | 46,308.34 | 0.102 |
| | TR | BILL | | 05/28/15 | 0.015 | 50,000 | 330 | 46,308.34 | 0.102 |
| **04/24/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/24/15** | **NO PURCHASES** | | | | | | | | |
| **04/27/15** | **REDEMPTIONS** | | | | | | | | |
| | CP | BNP FIN | | 04/27/15 | 0.120 | 50,000 | 19 | 3,166.67 | 0.122 |
| | CP | BNP FIN | | 04/27/15 | 0.120 | 50,000 | 19 | 3,166.67 | 0.122 |
| | CP | MIZFUND | | 04/27/15 | 0.140 | 50,000 | 28 | 5,444.44 | 0.142 |
| | CP | MIZFUND | | 04/27/15 | 0.140 | 50,000 | 28 | 5,444.44 | 0.142 |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | 10 | 1,388.89 | 0.101 |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | 10 | 1,388.89 | 0.101 |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | 10 | 1,388.89 | 0.101 |
| | YCD | CIBC | 0.100 | 04/27/15 | 0.100 | 50,000 | 10 | 1,388.89 | 0.101 |
| | YCD | SOC GEN | 0.140 | 04/27/15 | 0.140 | 50,000 | 18 | 3,500.00 | 0.142 |
| | YCD | SOC GEN | 0.140 | 04/27/15 | 0.140 | 50,000 | 18 | 3,500.00 | 0.142 |
| | YCD | SOC GEN | 0.140 | 04/27/15 | 0.140 | 50,000 | 18 | 3,500.00 | 0.142 |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | 20 | 4,166.67 | 0.152 |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | 20 | 4,166.67 | 0.152 |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | 20 | 4,166.67 | 0.152 |
| | YCD | SOC GEN | 0.150 | 04/27/15 | 0.150 | 50,000 | 20 | 4,166.67 | 0.152 |
| | YCD | MONTREAL | 0.080 | 04/27/15 | 0.080 | 50,000 | 21 | 2,333.33 | 0.081 |
| | YCD | MONTREAL | 0.080 | 04/27/15 | 0.080 | 50,000 | 21 | 2,333.33 | 0.081 |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/27/15** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | YCD | TOKYO-MIT | 0.150 | 04/27/15 | 0.150 | 50,000 | 25 | 5,208.33 | 0.152 |
| | YCD | TOKYO-MIT | 0.150 | 04/27/15 | 0.150 | 50,000 | 25 | 5,208.33 | 0.152 |
| | YCD | TOKYO-MIT | 0.160 | 04/27/15 | 0.160 | 50,000 | 28 | 6,222.22 | 0.162 |
| | YCD | TOKYO-MIT | 0.160 | 04/27/15 | 0.160 | 50,000 | 28 | 6,222.22 | 0.162 |
| | YCD | SUMITOMO | 0.170 | 04/27/15 | 0.170 | 50,000 | 38 | 8,972.22 | 0.172 |
| | YCD | SUMITOMO | 0.170 | 04/27/15 | 0.170 | 50,000 | 38 | 8,972.22 | 0.172 |
| | YCD | ANZ | 0.160 | 04/27/15 | 0.140 | 50,000 | 109 | 21,202.60 | 0.142 |
| | YCD | ANZ | 0.160 | 04/27/15 | 0.140 | 50,000 | 109 | 21,202.60 | 0.142 |
| **04/27/15** | **PURCHASES** | | | | | | | | |
| | CP | TD USA | | 05/07/15 | 0.110 | 50,000 | | | |
| | CP | TD USA | | 05/07/15 | 0.110 | 50,000 | | | |
| | CP | TD USA | | 05/07/15 | 0.110 | 50,000 | | | |
| **04/28/15** | **REDEMPTIONS** | | | | | | | | |
| | CP | TD USA | | 04/28/15 | 0.100 | 50,000 | 29 | 4,027.78 | 0.101 |
| | CP | TD USA | | 04/28/15 | 0.100 | 50,000 | 29 | 4,027.78 | 0.101 |
| | CP | MIZFUND | | 04/28/15 | 0.140 | 50,000 | 29 | 5,638.89 | 0.142 |
| | CP | MIZFUND | | 04/28/15 | 0.140 | 50,000 | 29 | 5,638.89 | 0.142 |
| | YCD | CIBC | 0.090 | 04/28/15 | 0.090 | 50,000 | 7 | 875.00 | 0.091 |
| | YCD | CIBC | 0.090 | 04/28/15 | 0.090 | 50,000 | 7 | 875.00 | 0.091 |
| | YCD | SOC GEN | 0.130 | 04/28/15 | 0.130 | 50,000 | 7 | 1,263.89 | 0.132 |
| | YCD | SOC GEN | 0.130 | 04/28/15 | 0.130 | 50,000 | 7 | 1,263.89 | 0.132 |
| | YCD | MONTREAL | 0.120 | 04/28/15 | 0.120 | 50,000 | 21 | 3,500.00 | 0.122 |
| | YCD | MONTREAL | 0.120 | 04/28/15 | 0.120 | 50,000 | 21 | 3,500.00 | 0.122 |
| | YCD | RABOBANK | 0.140 | 04/28/15 | 0.140 | 50,000 | 21 | 4,083.33 | 0.142 |
| | YCD | RABOBANK | 0.140 | 04/28/15 | 0.140 | 50,000 | 21 | 4,083.33 | 0.142 |
| | YCD | SUMITOMO | 0.150 | 04/28/15 | 0.150 | 50,000 | 26 | 5,416.67 | 0.152 |
| | YCD | SUMITOMO | 0.150 | 04/28/15 | 0.150 | 50,000 | 26 | 5,416.67 | 0.152 |
| | YCD | SUMITOMO | 0.160 | 04/28/15 | 0.160 | 50,000 | 29 | 6,444.44 | 0.162 |
| | YCD | SUMITOMO | 0.160 | 04/28/15 | 0.160 | 50,000 | 29 | 6,444.44 | 0.162 |
| **04/28/15** | **PURCHASES** | | | | | | | | |
| | CP | BARCLY US | | 05/18/15 | 0.130 | 50,000 | | | |
| | CP | BARCLY US | | 05/18/15 | 0.130 | 50,000 | | | |
| | DN | FHLMC | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FHLMC | | 02/01/16 | 0.180 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.213 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.213 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.517 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.517 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.517 | 50,000 | | | |
| | YCD | SUMITOMO | 0.130 | 05/08/15 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.130 | 05/08/15 | 0.130 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/28/15** | **PURCHASES (CONTINUED)** | | | | | | | | |
| | YCD | LLOYDS | 0.130 | 05/11/15 | 0.130 | 50,000 | | | |
| | YCD | LLOYDS | 0.130 | 05/11/15 | 0.130 | 50,000 | | | |
| | YCD | LLOYDS | 0.130 | 05/11/15 | 0.130 | 50,000 | | | |
| | YCD | LLOYDS | 0.130 | 05/11/15 | 0.130 | 50,000 | | | |
| | YCD | BNP | 0.140 | 05/27/15 | 0.140 | 50,000 | | | |
| | YCD | BNP | 0.140 | 05/27/15 | 0.140 | 50,000 | | | |
| | YCD | CIBC | 0.120 | 05/29/15 | 0.120 | 50,000 | | | |
| | YCD | CIBC | 0.120 | 05/29/15 | 0.120 | 50,000 | | | |
| **04/29/15** | **NO REDEMPTIONS** | | | | | | | | |
| **04/29/15** | **PURCHASES** | | | | | | | | |
| | CP | BARCLY US | | 05/27/15 | 0.120 | 50,000 | | | |
| | CP | BARCLY US | | 05/27/15 | 0.120 | 50,000 | | | |
| | CP | GE CO | | 05/29/15 | 0.080 | 50,000 | | | |
| | CP | GE CO | | 05/29/15 | 0.080 | 50,000 | | | |
| | CP | BARCLY US | | 06/01/15 | 0.130 | 50,000 | | | |
| | CP | BARCLY US | | 06/01/15 | 0.130 | 50,000 | | | |
| | DN | FHLMC | | 12/01/15 | 0.130 | 50,000 | | | |
| | DN | FHLMC | | 12/01/15 | 0.130 | 50,000 | | | |
| | DN | FNMA | | 01/04/16 | 0.155 | 50,000 | | | |
| | DN | FNMA | | 01/04/16 | 0.155 | 50,000 | | | |
| | DN | FHLMC | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FHLMC | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FHLMC | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FHLMC | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FNMA | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FNMA | | 02/01/16 | 0.180 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.240 | 50,000 | | | |
| | DN | FNMA | | 04/01/16 | 0.240 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.534 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.534 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.534 | 50,000 | | | |
| | TR | NOTE | 0.500 | 02/28/17 | 0.534 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.634 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.634 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.634 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.634 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.652 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.652 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.652 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.652 | 50,000 | | | |
| | TR | NOTE | 0.750 | 06/30/17 | 0.652 | 50,000 | | | |
| | YCD | MIZUHO | 0.250 | 05/18/15 | 0.160 | 50,000 | | | |
| | YCD | MIZUHO | 0.250 | 05/18/15 | 0.160 | 50,000 | | | |
| | YCD | SUMITOMO | 0.170 | 05/27/15 | 0.170 | 50,000 | | | |
| | YCD | SUMITOMO | 0.170 | 05/27/15 | 0.170 | 50,000 | | | |
| | YCD | NORDEA | 0.185 | 07/27/15 | 0.185 | 50,000 | | | |
| | YCD | NORDEA | 0.185 | 07/27/15 | 0.185 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| 04/29/15 | PURCHASES (Continued) | | | | | | | | |
| | YCD | RABOBANK | 0.290 | 10/26/15 | 0.290 | 50,000 | | | |
| | YCD | RABOBANK | 0.290 | 10/26/15 | 0.290 | 50,000 | | | |
| | YCD | NB CANADA | 0.500 | 04/27/16 | 0.500 | 50,000 | | | |
| | YCD | NB CANADA | 0.500 | 04/27/16 | 0.500 | 50,000 | | | |
| | YCD | NB CANADA | 0.500 | 04/27/16 | 0.500 | 50,000 | | | |
| | YCD | NB CANADA | 0.500 | 04/27/16 | 0.500 | 50,000 | | | |
| 04/30/15 | NO REDEMPTIONS | | | | | | | | |
| 04/30/15 | PURCHASES | | | | | | | | |
| | BN | BOFA | 0.250 | 09/01/15 | 0.250 | 50,000 | | | |
| | BN | BOFA | 0.250 | 09/01/15 | 0.250 | 50,000 | | | |
| | CD | BOWEST | 0.100 | 06/01/15 | 0.100 | 50,000 | | | |
| | CD | BOWEST | 0.100 | 06/01/15 | 0.100 | 50,000 | | | |
| | CP | GE CO | | 06/01/15 | 0.080 | 50,000 | | | |
| | CP | JPM LLC | | 10/26/15 | 0.320 | 50,000 | | | |
| | CP | JPM LLC | | 10/26/15 | 0.320 | 50,000 | | | |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | | | |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | | | |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | | | |
| | CP | JPM LLC | | 10/27/15 | 0.320 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.223 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.223 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.234 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.234 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.234 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.234 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.235 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.235 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.235 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.235 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.240 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.240 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.243 | 50,000 | | | |
| | TR | BILL | | 04/28/16 | 0.243 | 50,000 | | | |
| | TR | NOTE | 0.500 | 04/30/17 | 0.575 | 50,000 | | | |
| | TR | NOTE | 0.500 | 04/30/17 | 0.575 | 50,000 | | | |
| | TR | NOTE | 0.500 | 04/30/17 | 0.604 | 50,000 | | | |
| | TR | NOTE | 0.500 | 04/30/17 | 0.604 | 50,000 | | | |
| | TR | NOTE | 0.500 | 04/30/17 | 0.604 | 50,000 | | | |
| | TR | NOTE | 0.500 | 04/30/17 | 0.604 | 50,000 | | | |
| | YCD | BNP | 0.120 | 05/18/15 | 0.120 | 50,000 | | | |
| | YCD | CIBC | 0.100 | 05/29/15 | 0.100 | 50,000 | | | |
| | YCD | CIBC | 0.100 | 05/29/15 | 0.100 | 50,000 | | | |
| | YCD | SUMITOMO | 0.170 | 06/01/15 | 0.170 | 50,000 | | | |
| | YCD | SUMITOMO | 0.170 | 06/01/15 | 0.170 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 06/01/15 | 0.170 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.170 | 06/01/15 | 0.170 | 50,000 | | | |

# INVESTMENT TRANSACTIONS

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **04/30/15** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | NORDEA | 0.185 | 08/03/15 | 0.185 | 50,000 | | | |
| | YCD | NORDEA | 0.185 | 08/03/15 | 0.185 | 50,000 | | | |
| | YCD | SVENSKA | 0.290 | 11/02/15 | 0.290 | 50,000 | | | |
| | YCD | SVENSKA | 0.290 | 11/02/15 | 0.290 | 50,000 | | | |
| | YCD | SVENSKA | 0.290 | 11/02/15 | 0.290 | 50,000 | | | |
| | YCD | SVENSKA | 0.290 | 11/02/15 | 0.290 | 50,000 | | | |
| **04/30/15** | **PURCHASES c/** | | | | | | | | |
| | TR | BILL | | 03/31/16 | 0.100 | 2,195 | | | |
| | TR | BILL | | 03/31/16 | 0.100 | 50,000 | | | |
| | TR | BILL | | 03/31/16 | 0.100 | 50,000 | | | |

# FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

e/ Securities were purchased and sold as of the same date

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

| | |
|---|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement |

# TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **ALHAMBRA** | | | | |
| New Omni Bank, NA | 11/06/14 | 0.090 | 2,000,000.00 | 05/07/15 |
| New Omni Bank, NA | 11/14/14 | 0.090 | 2,000,000.00 | 05/15/15 |
| New Omni Bank, NA | 12/18/14 | 0.130 | 5,000,000.00 | 06/18/15 |
| New Omni Bank, NA | 01/07/15 | 0.110 | 1,000,000.00 | 07/08/15 |
| New Omni Bank, NA | 01/22/15 | 0.090 | 2,000,000.00 | 07/23/15 |
| New Omni Bank, NA | 02/26/15 | 0.100 | 6,500,000.00 | 08/27/15 |
| New Omni Bank, NA | 03/06/15 | 0.110 | 1,000,000.00 | 09/04/15 |
| New Omni Bank, NA | 03/13/15 | 0.120 | 2,000,000.00 | 09/11/15 |
| New Omni Bank, NA | 04/16/15 | 0.110 | 2,000,000.00 | 10/15/15 |
| New Omni Bank, NA | 04/23/15 | 0.120 | 2,000,000.00 | 10/22/15 |
| New Omni Bank, NA | 04/30/15 | 0.110 | 2,000,000.00 | 10/29/15 |
| **AUBURN** | | | | |
| Community 1st Bank | 01/30/15 | 0.130 | 3,000,000.00 | 07/31/15 |
| Community 1st Bank | 03/20/15 | 0.210 | 2,000,000.00 | 09/18/15 |
| Community 1st Bank | 04/08/15 | 0.140 | 4,000,000.00 | 10/07/15 |
| Community 1st Bank | 04/22/15 | 0.130 | 2,000,000.00 | 10/21/15 |
| **BREA** | | | | |
| Pacific Western Bank | 01/09/15 | 0.140 | 10,000,000.00 | 07/10/15 |
| Pacific Western Bank | 01/28/15 | 0.120 | 40,000,000.00 | 07/29/15 |
| Pacific Western Bank | 02/25/15 | 0.110 | 50,000,000.00 | 08/26/15 |
| Pacific Western Bank | 03/18/15 | 0.180 | 40,000,000.00 | 09/16/15 |
| **BUENA PARK** | | | | |
| Uniti Bank | 03/06/15 | 0.040 | 3,000,000.00 | 06/05/15 |
| **CHICO** | | | | |
| Tri Counties Bank | 03/11/15 | 0.050 | 5,000,000.00 | 06/10/15 |
| **DIAMOND BAR** | | | | |
| Prospectors Federal Credit Union | 03/12/15 | 0.140 | 4,000,000.00 | 09/10/15 |
| **EL MONTE** | | | | |
| Cathay Bank | 01/23/15 | 0.120 | 50,000,000.00 | 07/24/15 |
| Cathay Bank | 03/20/15 | 0.200 | 50,000,000.00 | 09/18/15 |
| **ENCINO** | | | | |
| California United Bank | 04/02/15 | 0.160 | 10,000,000.00 | 10/01/15 |
| **FAIRFIELD** | | | | |
| Westamerica Bank | 02/04/15 | 0.090 | 25,000,000.00 | 08/05/15 |

# TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **FOLSOM** | | | | |
| Folsom Lake Bank | 01/30/15 | 0.070 | 3,500,000.00 | 05/01/15 |
| Folsom Lake Bank | 03/04/15 | 0.060 | 3,000,000.00 | 06/03/15 |
| Folsom Lake Bank | 04/15/15 | 0.060 | 1,500,000.00 | 07/15/15 |
| SAFE Credit Union | 03/06/15 | 0.070 | 5,000,000.00 | 06/05/15 |
| Sierra Vista Bank | 02/04/15 | 0.060 | 1,500,000.00 | 05/06/15 |
| Sierra Vista Bank | 02/18/15 | 0.050 | 1,000,000.00 | 05/20/15 |
| **FRESNO** | | | | |
| Central Valley Community Bank | 02/25/15 | 0.060 | 5,000,000.00 | 05/27/15 |
| Central Valley Community Bank | 03/12/15 | 0.140 | 5,000,000.00 | 09/10/15 |
| **GOLETA** | | | | |
| Community West Bank | 02/27/15 | 0.050 | 13,000,000.00 | 05/29/15 |
| **IRVINE** | | | | |
| CommerceWest Bank, NA | 11/06/14 | 0.090 | 2,500,000.00 | 05/07/15 |
| CommerceWest Bank, NA | 03/13/15 | 0.040 | 5,000,000.00 | 06/12/15 |
| CommerceWest Bank, NA | 04/16/15 | 0.040 | 5,000,000.00 | 07/16/15 |
| CommerceWest Bank, NA | 01/30/15 | 0.100 | 2,500,000.00 | 07/31/15 |
| First Foundation Bank | 12/05/14 | 0.120 | 10,000,000.00 | 06/05/15 |
| First Foundation Bank | 02/11/15 | 0.130 | 12,000,000.00 | 08/12/15 |
| First Foundation Bank | 03/05/15 | 0.120 | 22,000,000.00 | 09/03/15 |
| First Foundation Bank | 04/10/15 | 0.140 | 12,000,000.00 | 10/09/15 |
| **LAFAYETTE** | | | | |
| California Bank of Commerce | 11/13/14 | 0.080 | 5,000,000.00 | 05/14/15 |
| California Bank of Commerce | 01/15/15 | 0.110 | 5,000,000.00 | 07/16/15 |
| California Bank of Commerce | 03/13/15 | 0.120 | 10,000,000.00 | 09/11/15 |
| **LODI** | | | | |
| Farmers & Merchants Bk Cen CA | 03/04/15 | 0.040 | 35,000,000.00 | 06/03/15 |
| Farmers & Merchants Bk Cen CA | 03/11/15 | 0.030 | 20,000,000.00 | 06/10/15 |
| Farmers & Merchants Bk Cen CA | 04/08/15 | 0.030 | 25,000,000.00 | 07/08/15 |
| Farmers & Merchants Bk Cen CA | 04/17/15 | 0.050 | 35,000,000.00 | 07/17/15 |
| Farmers & Merchants Bk Cen CA | 04/23/15 | 0.050 | 35,000,000.00 | 07/23/15 |
| **LOS ANGELES** | | | | |
| 1st Century Bank, NA | 02/13/15 | 0.060 | 20,000,000.00 | 05/15/15 |
| 1st Century Bank, NA | 04/15/15 | 0.060 | 18,000,000.00 | 07/15/15 |
| 1st Century Bank, NA | 04/22/15 | 0.060 | 8,000,000.00 | 07/15/15 |
| Bank Leumi USA | 02/04/15 | 0.070 | 20,000,000.00 | 05/06/15 |
| Bank Leumi USA | 04/22/15 | 0.070 | 30,000,000.00 | 07/22/15 |
| BBCN Bank | 03/04/15 | 0.040 | 90,000,000.00 | 06/03/15 |
| BBCN Bank | 03/13/15 | 0.040 | 75,000,000.00 | 06/12/15 |
| BBCN Bank | 04/09/15 | 0.050 | 90,000,000.00 | 07/09/15 |
| BBCN Bank | 04/15/15 | 0.040 | 45,000,000.00 | 07/15/15 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **LOS ANGELES (Continued)** | | | | |
| Commonwealth Business Bank | 10/31/14 | 0.060 | 10,000,000.00 | 05/01/15 |
| Commonwealth Business Bank | 01/16/15 | 0.040 | 5,000,000.00 | 05/15/15 |
| Commonwealth Business Bank | 02/20/15 | 0.020 | 5,000,000.00 | 05/22/15 |
| Commonwealth Business Bank | 03/06/15 | 0.020 | 5,000,000.00 | 06/05/15 |
| Commonwealth Business Bank | 03/13/15 | 0.020 | 5,000,000.00 | 06/12/15 |
| Commonwealth Business Bank | 03/20/15 | 0.050 | 5,000,000.00 | 06/19/15 |
| Commonwealth Business Bank | 03/27/15 | 0.030 | 5,000,000.00 | 06/26/15 |
| Commonwealth Business Bank | 04/03/15 | 0.040 | 10,000,000.00 | 07/03/15 |
| Commonwealth Business Bank | 04/10/15 | 0.030 | 5,000,000.00 | 07/10/15 |
| Commonwealth Business Bank | 01/16/15 | 0.090 | 3,500,000.00 | 07/17/15 |
| CTBC Bank | 04/01/15 | 0.060 | 50,000,000.00 | 07/01/15 |
| CTBC Bank | 01/15/15 | 0.110 | 50,000,000.00 | 07/16/15 |
| CTBC Bank | 01/29/15 | 0.100 | 10,000,000.00 | 07/30/15 |
| Hanmi Bank | 02/05/15 | 0.090 | 30,000,000.00 | 08/06/15 |
| Hanmi Bank | 04/08/15 | 0.110 | 30,000,000.00 | 10/07/15 |
| HSBC Bank USA, NA | 11/12/14 | 0.110 | 25,000,000.00 | 05/13/15 |
| Manufacturers Bank | 02/12/15 | 0.040 | 35,000,000.00 | 05/14/15 |
| Manufacturers Bank | 03/12/15 | 0.040 | 50,000,000.00 | 06/11/15 |
| Manufacturers Bank | 04/10/15 | 0.050 | 100,000,000.00 | 07/10/15 |
| Manufacturers Bank | 04/17/15 | 0.050 | 50,000,000.00 | 07/17/15 |
| Mission Valley Bank | 04/15/15 | 0.120 | 7,000,000.00 | 10/14/15 |
| Open Bank | 12/11/14 | 0.120 | 5,000,000.00 | 06/11/15 |
| Open Bank | 01/07/15 | 0.110 | 2,000,000.00 | 07/08/15 |
| Open Bank | 02/11/15 | 0.110 | 10,000,000.00 | 08/12/15 |
| Open Bank | 03/13/15 | 0.120 | 5,000,000.00 | 09/11/15 |
| Open Bank | 03/20/15 | 0.180 | 2,000,000.00 | 09/18/15 |
| Open Bank | 03/25/15 | 0.120 | 10,000,000.00 | 09/23/15 |
| Opus Bank | 01/30/15 | 0.100 | 10,000,000.00 | 07/31/15 |
| Pacific City Bank | 02/11/15 | 0.040 | 5,000,000.00 | 05/13/15 |
| Pacific City Bank | 02/18/15 | 0.030 | 1,800,000.00 | 05/20/15 |
| Pacific City Bank | 03/12/15 | 0.040 | 10,000,000.00 | 06/11/15 |
| Pacific City Bank | 03/20/15 | 0.070 | 20,000,000.00 | 06/19/15 |
| Pacific City Bank | 04/10/15 | 0.050 | 30,000,000.00 | 07/10/15 |
| Pacific Commerce Bank | 03/20/15 | 0.070 | 10,000,000.00 | 06/19/15 |
| State Bank of India (California) | 11/17/14 | 0.110 | 10,000,000.00 | 05/20/15 |
| State Bank of India (California) | 02/05/15 | 0.110 | 12,000,000.00 | 08/06/15 |
| State Bank of India (California) | 02/19/15 | 0.110 | 10,000,000.00 | 08/20/15 |
| State Bank of India (California) | 04/09/15 | 0.150 | 12,000,000.00 | 10/08/15 |
| State Bank of India (California) | 04/15/15 | 0.140 | 23,000,000.00 | 10/14/15 |
| State Bank of India (California) | 04/23/15 | 0.140 | 13,000,000.00 | 10/22/15 |
| Wilshire Bank | 02/13/15 | 0.040 | 30,000,000.00 | 05/15/15 |
| Wilshire Bank | 03/05/15 | 0.040 | 50,000,000.00 | 06/04/15 |
| Wilshire Bank | 03/11/15 | 0.030 | 39,000,000.00 | 06/10/15 |
| Wilshire Bank | 03/20/15 | 0.070 | 29,000,000.00 | 06/19/15 |
| Wilshire Bank | 04/10/15 | 0.050 | 78,000,000.00 | 07/10/15 |
| Wilshire Bank | 04/16/15 | 0.040 | 74,000,000.00 | 07/16/15 |
| **MANHATTAN BEACH** | | | | |
| Kinecta Federal Credit Union | 11/07/14 | 0.110 | 25,000,000.00 | 05/08/15 |
| Kinecta Federal Credit Union | 02/06/15 | 0.070 | 10,000,000.00 | 05/08/15 |
| Kinecta Federal Credit Union | 02/06/15 | 0.120 | 15,000,000.00 | 08/07/15 |

# TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **MONTEREY** | | | | |
| 1st Capital Bank | 03/12/15 | 0.060 | 5,000,000.00 | 06/11/15 |
| 1st Capital Bank | 04/23/15 | 0.070 | 1,000,000.00 | 07/23/15 |
| 1st Capital Bank | 04/29/15 | 0.060 | 8,000,000.00 | 07/29/15 |
| **OAKDALE** | | | | |
| Oak Valley Community Bank | 03/05/15 | 0.040 | 3,500,000.00 | 06/04/15 |
| **OAKLAND** | | | | |
| Beneficial State Bank | 04/24/15 | 0.070 | 10,000,000.00 | 07/24/15 |
| Community Bank of the Bay | 12/05/14 | 0.120 | 5,000,000.00 | 06/05/15 |
| Metropolitan Bank | 12/11/14 | 0.140 | 4,500,000.00 | 06/11/15 |
| Metropolitan Bank | 01/09/15 | 0.140 | 1,500,000.00 | 07/10/15 |
| Metropolitan Bank | 01/15/15 | 0.130 | 1,000,000.00 | 07/16/15 |
| Metropolitan Bank | 01/30/15 | 0.120 | 2,000,000.00 | 07/31/15 |
| Metropolitan Bank | 02/26/15 | 0.120 | 1,000,000.00 | 08/27/15 |
| **ONTARIO** | | | | |
| Citizens Business Bank | 01/30/15 | 0.050 | 30,000,000.00 | 05/01/15 |
| Citizens Business Bank | 02/04/15 | 0.040 | 30,000,000.00 | 05/06/15 |
| Citizens Business Bank | 02/11/15 | 0.040 | 50,000,000.00 | 05/13/15 |
| Citizens Business Bank | 02/18/15 | 0.030 | 30,000,000.00 | 05/20/15 |
| Citizens Business Bank | 03/06/15 | 0.040 | 25,000,000.00 | 06/05/15 |
| Citizens Business Bank | 03/11/15 | 0.030 | 25,000,000.00 | 06/10/15 |
| Citizens Business Bank | 04/08/15 | 0.030 | 40,000,000.00 | 07/08/15 |
| Citizens Business Bank | 04/22/15 | 0.040 | 50,000,000.00 | 07/22/15 |
| **PALOS VERDES ESTATES** | | | | |
| Malaga Bank, FSB | 01/30/15 | 0.050 | 9,000,000.00 | 05/01/15 |
| Malaga Bank, FSB | 02/05/15 | 0.050 | 10,000,000.00 | 05/07/15 |
| Malaga Bank, FSB | 03/04/15 | 0.040 | 12,000,000.00 | 06/03/15 |
| Malaga Bank, FSB | 03/06/15 | 0.040 | 4,000,000.00 | 06/05/15 |
| Malaga Bank, FSB | 03/19/15 | 0.080 | 10,000,000.00 | 06/18/15 |
| Malaga Bank, FSB | 04/09/15 | 0.050 | 5,000,000.00 | 07/09/15 |
| Malaga Bank, FSB | 04/24/15 | 0.050 | 46,000,000.00 | 07/24/15 |
| **PASADENA** | | | | |
| American Plus Bank, NA | 02/12/15 | 0.040 | 240,000.00 | 05/14/15 |
| American Plus Bank, NA | 03/18/15 | 0.060 | 2,000,000.00 | 06/17/15 |
| Community Bank | 11/05/14 | 0.100 | 30,000,000.00 | 05/06/15 |
| Community Bank | 12/10/14 | 0.130 | 30,000,000.00 | 06/10/15 |
| Community Bank | 01/14/15 | 0.130 | 25,000,000.00 | 07/15/15 |
| Community Bank | 02/13/15 | 0.110 | 25,000,000.00 | 08/14/15 |
| Community Bank | 03/18/15 | 0.180 | 35,000,000.00 | 09/16/15 |
| Community Bank | 04/03/15 | 0.160 | 25,000,000.00 | 10/02/15 |
| East West Bank | 01/15/15 | 0.130 | 50,000,000.00 | 07/16/15 |
| East West Bank | 01/21/15 | 0.110 | 125,000,000.00 | 07/22/15 |
| East West Bank | 02/06/15 | 0.110 | 75,000,000.00 | 08/07/15 |
| East West Bank | 04/24/15 | 0.140 | 50,000,000.00 | 10/23/15 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **PASADENA (Continued)** | | | | |
| EverTrust Bank | 11/21/14 | 0.090 | 20,000,000.00 | 05/22/15 |
| EverTrust Bank | 12/10/14 | 0.110 | 20,000,000.00 | 06/10/15 |
| EverTrust Bank | 02/18/15 | 0.090 | 10,000,000.00 | 08/19/15 |
| Wescom Central Credit Union | 01/28/15 | 0.090 | 50,000,000.00 | 05/29/15 |
| Wescom Central Credit Union | 03/26/15 | 0.080 | 50,000,000.00 | 06/25/15 |
| Wescom Central Credit Union | 04/29/15 | 0.070 | 50,000,000.00 | 07/29/15 |
| **PASO ROBLES** | | | | |
| Heritage Oaks Bank | 03/11/15 | 0.050 | 25,000,000.00 | 06/10/15 |
| **PORTERVILLE** | | | | |
| Bank of the Sierra | 02/05/15 | 0.070 | 15,000,000.00 | 05/07/15 |
| Bank of the Sierra | 02/12/15 | 0.060 | 10,000,000.00 | 05/14/15 |
| Bank of the Sierra | 04/01/15 | 0.050 | 10,000,000.00 | 05/14/15 |
| Bank of the Sierra | 03/05/15 | 0.060 | 15,000,000.00 | 06/04/15 |
| Bank of the Sierra | 03/12/15 | 0.060 | 10,000,000.00 | 06/11/15 |
| Bank of the Sierra | 04/01/15 | 0.060 | 10,000,000.00 | 06/11/15 |
| Bank of the Sierra | 04/09/15 | 0.070 | 10,000,000.00 | 07/09/15 |
| Bank of the Sierra | 04/24/15 | 0.070 | 20,000,000.00 | 07/24/15 |
| **RANCHO CORDOVA** | | | | |
| American River Bank | 10/31/14 | 0.100 | 2,500,000.00 | 05/01/15 |
| American River Bank | 02/05/15 | 0.070 | 2,500,000.00 | 05/07/15 |
| American River Bank | 11/13/14 | 0.100 | 6,500,000.00 | 05/14/15 |
| American River Bank | 11/20/14 | 0.120 | 1,000,000.00 | 05/21/15 |
| American River Bank | 03/12/15 | 0.060 | 1,500,000.00 | 06/11/15 |
| American River Bank | 04/08/15 | 0.050 | 2,500,000.00 | 07/08/15 |
| American River Bank | 04/17/15 | 0.070 | 2,000,000.00 | 07/17/15 |
| American River Bank | 04/22/15 | 0.060 | 3,000,000.00 | 07/22/15 |
| American River Bank | 02/05/15 | 0.110 | 7,500,000.00 | 08/06/15 |
| **REDWOOD CITY** | | | | |
| Provident Credit Union | 11/20/14 | 0.120 | 20,000,000.00 | 05/21/15 |
| Provident Credit Union | 12/12/14 | 0.150 | 20,000,000.00 | 06/12/15 |
| Provident Credit Union | 01/22/15 | 0.110 | 40,000,000.00 | 07/23/15 |
| Provident Credit Union | 02/18/15 | 0.110 | 20,000,000.00 | 08/19/15 |
| Provident Credit Union | 03/18/15 | 0.180 | 20,000,000.00 | 09/16/15 |
| Provident Credit Union | 04/16/15 | 0.130 | 20,000,000.00 | 10/15/15 |
| Provident Credit Union | 04/29/15 | 0.140 | 40,000,000.00 | 10/28/15 |
| **RICHMOND** | | | | |
| Mechanics Bank, The | 02/12/15 | 0.060 | 20,000,000.00 | 05/14/15 |
| Mechanics Bank, The | 03/12/15 | 0.060 | 20,000,000.00 | 06/11/15 |
| Mechanics Bank, The | 04/15/15 | 0.060 | 20,000,000.00 | 07/15/15 |
| Mechanics Bank, The | 04/23/15 | 0.070 | 20,000,000.00 | 07/23/15 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **ROCKLIN** | | | | |
| Five Star Bank | 01/30/15 | 0.050 | 15,000,000.00 | 05/01/15 |
| Five Star Bank | 04/15/15 | 0.040 | 2,000,000.00 | 07/15/15 |
| Five Star Bank | 01/30/15 | 0.100 | 15,000,000.00 | 07/31/15 |
| **ROSEMEAD** | | | | |
| Pacific Alliance Bank | 04/15/15 | 0.140 | 4,000,000.00 | 10/14/15 |
| **ROSEVILLE** | | | | |
| Umpqua Bank | 11/13/14 | 0.110 | 50,000,000.00 | 05/14/15 |
| Umpqua Bank | 12/17/14 | 0.140 | 100,000,000.00 | 06/17/15 |
| Umpqua Bank | 03/26/15 | 0.150 | 20,000,000.00 | 09/24/15 |
| **SACRAMENTO** | | | | |
| Comerica Bank | 12/10/14 | 0.130 | 25,000,000.00 | 06/10/15 |
| Comerica Bank | 01/07/15 | 0.130 | 50,000,000.00 | 07/08/15 |
| Comerica Bank | 01/14/15 | 0.130 | 75,000,000.00 | 07/15/15 |
| Comerica Bank | 02/04/15 | 0.090 | 50,000,000.00 | 08/05/15 |
| Comerica Bank | 02/11/15 | 0.130 | 25,000,000.00 | 08/12/15 |
| Comerica Bank | 02/26/15 | 0.120 | 75,000,000.00 | 08/27/15 |
| Merchants National Bank of Sacramento | 11/05/14 | 0.080 | 2,000,000.00 | 05/06/15 |
| Merchants National Bank of Sacramento | 02/18/15 | 0.030 | 2,000,000.00 | 05/20/15 |
| Merchants National Bank of Sacramento | 12/03/14 | 0.100 | 2,000,000.00 | 06/03/15 |
| Merchants National Bank of Sacramento | 04/08/15 | 0.110 | 2,000,000.00 | 10/07/15 |
| Merchants National Bank of Sacramento | 04/29/15 | 0.120 | 2,000,000.00 | 10/28/15 |
| River City Bank | 11/14/14 | 0.110 | 20,000,000.00 | 05/15/15 |
| River City Bank | 11/21/14 | 0.110 | 35,000,000.00 | 05/22/15 |
| River City Bank | 12/05/14 | 0.120 | 15,000,000.00 | 06/05/15 |
| River City Bank | 04/24/15 | 0.070 | 15,000,000.00 | 07/24/15 |
| **SAN DIEGO** | | | | |
| Mission Federal Credit Union | 11/17/14 | 0.090 | 10,000,000.00 | 05/20/15 |
| Mission Federal Credit Union | 04/15/15 | 0.040 | 10,000,000.00 | 07/15/15 |
| San Diego County Credit Union | 11/14/14 | 0.070 | 50,000,000.00 | 05/15/15 |
| San Diego County Credit Union | 03/18/15 | 0.040 | 50,000,000.00 | 06/17/15 |
| San Diego County Credit Union | 04/15/15 | 0.020 | 50,000,000.00 | 07/15/15 |
| San Diego County Credit Union | 04/16/15 | 0.020 | 50,000,000.00 | 07/16/15 |
| San Diego County Credit Union | 04/29/15 | 0.020 | 50,000,000.00 | 07/29/15 |
| San Diego County Credit Union | 04/16/15 | 0.090 | 50,000,000.00 | 10/15/15 |
| Seacoast Commerce Bank | 02/04/15 | 0.040 | 1,000,000.00 | 05/06/15 |
| Western Alliance Bank | 11/13/14 | 0.100 | 15,000,000.00 | 05/14/15 |
| Western Alliance Bank | 11/19/14 | 0.110 | 25,000,000.00 | 05/20/15 |
| Western Alliance Bank | 12/19/14 | 0.150 | 50,000,000.00 | 06/19/15 |
| Western Alliance Bank | 01/08/15 | 0.130 | 25,000,000.00 | 07/09/15 |
| Western Alliance Bank | 02/12/15 | 0.120 | 50,000,000.00 | 08/13/15 |
| Western Alliance Bank | 03/13/15 | 0.140 | 50,000,000.00 | 09/11/15 |

## TIME DEPOSITS

| FINANCIAL INSTITUTION | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **SAN FRANCISCO** | | | | |
| Presidio Bank | 02/04/15 | 0.060 | 10,000,000.00 | 05/06/15 |
| Presidio Bank | 02/19/15 | 0.110 | 10,000,000.00 | 08/20/15 |
| Trans Pacific National Bank | 03/20/15 | 0.090 | 3,000,000.00 | 06/19/15 |
| Trans Pacific National Bank | 04/24/15 | 0.070 | 2,000,000.00 | 07/24/15 |
| **SAN JOSE** | | | | |
| Heritage Bank of Commerce | 11/14/14 | 0.110 | 13,000,000.00 | 05/15/15 |
| Heritage Bank of Commerce | 12/10/14 | 0.110 | 20,000,000.00 | 06/10/15 |
| Heritage Bank of Commerce | 03/27/15 | 0.140 | 15,000,000.00 | 09/25/15 |
| Heritage Bank of Commerce | 04/23/15 | 0.120 | 50,000,000.00 | 10/22/15 |
| **SAN RAMON** | | | | |
| Bank of the West | 01/29/15 | 0.120 | 134,000,000.00 | 07/30/15 |
| Bank of the West | 03/13/15 | 0.140 | 100,000,000.00 | 09/11/15 |
| **SANTA ROSA** | | | | |
| Summit State Bank | 11/05/14 | 0.100 | 8,000,000.00 | 05/06/15 |
| Summit State Bank | 03/06/15 | 0.040 | 12,000,000.00 | 06/05/15 |
| Summit State Bank | 03/20/15 | 0.070 | 7,000,000.00 | 06/19/15 |
| Summit State Bank | 01/14/15 | 0.110 | 5,000,000.00 | 07/15/15 |
| Summit State Bank | 04/16/15 | 0.040 | 9,000,000.00 | 07/16/15 |
| Summit State Bank | 01/23/15 | 0.100 | 3,500,000.00 | 07/24/15 |
| Summit State Bank | 04/29/15 | 0.040 | 4,000,000.00 | 07/29/15 |
| **SOUTH SAN FRANCISCO** | | | | |
| First National Bank of Northern California | 12/03/14 | 0.120 | 4,000,000.00 | 06/03/15 |
| First National Bank of Northern California | 03/11/15 | 0.050 | 15,000,000.00 | 06/10/15 |
| **VACAVILLE** | | | | |
| Travis Credit Union | 01/08/15 | 0.110 | 50,000,000.00 | 07/09/15 |
| Travis Credit Union | 03/06/15 | 0.110 | 50,000,000.00 | 09/04/15 |
| **WATSONVILLE** | | | | |
| Santa Cruz County Bank | 03/27/15 | 0.050 | 20,000,000.00 | 06/26/15 |
| **WEST SACRAMENTO** | | | | |
| Community Business Bank | 01/07/15 | 0.110 | 3,000,000.00 | 07/08/15 |
| **TOTAL TIME DEPOSITS APRIL 2015** | | | **5,236,540,000.00** | |

# BANK DEMAND DEPOSITS
## APRIL 2015
**($ in thousands)**

**DAILY BALANCES**

| DAY OF MONTH | BANK BALANCES | WARRANTS OUTSTANDING |
|---|---|---|
| 1 | $ 1,566,191 | $ 2,941,530 |
| 2 | 2,646,117 | 2,402,635 |
| 3 | 3,041,118 | 3,439,803 |
| 4 | 3,041,118 | 3,439,803 |
| 5 | 3,041,118 | 3,439,803 |
| 6 | 2,675,969 | 3,370,438 |
| 7 | 2,508,662 | 3,004,778 |
| 8 | 2,559,175 | 2,977,164 |
| 9 | 2,504,509 | 3,435,410 |
| 10 | 2,585,776 | 3,406,318 |
| 11 | 2,585,776 | 3,406,318 |
| 12 | 2,585,776 | 3,406,318 |
| 13 | 2,452,531 | 2,612,170 |
| 14 | 2,634,000 | 2,411,286 |
| 15 | 2,568,265 | 2,789,304 |
| 16 | 2,494,467 | 2,501,234 |
| 17 | 2,654,718 | 2,461,088 |
| 18 | 2,654,718 | 2,461,088 |
| 19 | 2,654,718 | 2,461,088 |
| 20 | 2,675,203 | 2,372,721 |
| 21 | 2,594,366 | 2,223,164 |
| 22 | 2,345,064 | 5,127,113 |
| 23 | 2,488,161 | 3,929,767 |
| 24 | 2,786,600 | 3,679,958 |
| 25 | 2,786,600 | 3,679,958 |
| 26 | 2,786,600 | 3,679,958 |
| 27 | 2,649,015 | 3,209,692 |
| 28 | 2,306,487 | 3,025,641 |
| 29 | 2,223,630 | 3,608,732 |
| 30 | 2,509,238 | 3,307,779 |

**AVERAGE DOLLAR DAYS** 2,586,856 a/

a/ **The prescribed bank balance for April was $2,564,407. This consisted of $2,513,978 in compensating balances for services, balances for uncollected funds of $54,911 and a deduction of $4,482 for April delayed deposit credit.**

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

1790

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on April 15, 2015, has determined and designated the amount of money available for deposit and investment as of April 8, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,514,000,000

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) | 4/13/2015 | 4/17/2015 | $ 1,528,300,000 | $ (3,710,200,000) | $ 5,238,500,000 | $ 1,528,300,000 |
| ( 2) | 4/20/2015 | 4/24/2015 | $ 1,740,600,000 | $ (1,969,600,000) | $ 5,238,500,000 | $ 3,268,900,000 |
| ( 3) | 4/27/2015 | 5/1/2015 | $ 939,200,000 | $ (1,030,400,000) | $ 5,238,500,000 | $ 4,208,100,000 |
| ( 4) | 5/4/2015 | 5/8/2015 | $ (1,923,900,000) | $ (2,954,300,000) | $ 5,238,500,000 | $ 2,284,200,000 |
| ( 5) | 5/11/2015 | 5/15/2015 | $ (1,941,700,000) | $ (4,896,000,000) | $ 5,238,500,000 | $ 342,500,000 |
| ( 6) | 5/18/2015 | 5/22/2015 | $ 989,500,000 | $ (3,906,500,000) | $ 5,238,500,000 | $ 1,332,000,000 |
| ( 7) | 5/25/2015 | 5/29/2015 | $ 45,300,000 | $ (3,861,200,000) | $ 5,238,500,000 | $ 1,377,300,000 |
| ( 8) | 6/1/2015 | 6/5/2015 | $ (1,019,700,000) | $ (4,880,900,000) | $ 5,238,500,000 | $ 357,600,000 |
| ( 9) | 6/8/2015 | 6/12/2015 | $ 2,605,700,000 | $ (2,275,200,000) | $ 5,238,500,000 | $ 2,963,300,000 |
| (10) | 6/15/2015 | 6/19/2015 | $ 6,209,000,000 | $ 3,933,800,000 | $ 5,238,500,000 | $ 9,172,300,000 |

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 $ 2,514,000,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: April 15, 2015
* Government Code