COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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PROPERTY TAX PORTAL
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October 31, 2016

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of September 2016 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of September 2016 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The two schedules attached summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

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

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

JK:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2016

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2016

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2016

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 9/30/16		
At Cost	$ 23,886,679,203	$ 85,247,964
At Market	$ 23,894,084,712	$ 84,918,048
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.35%	0.00%
United States Government and Agency Obligations	59.44%	44.90%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.75%	0.00%
Municipal Obligations	0.25%	5.25%
Corporate and Deposit Notes	0.21%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	49.85%
1-60 days	38.28%	0.00%
61 days-1 year	14.11%	49.85%
Over 1 year	47.61%	50.15%
Weighted Average Days to Maturity	631	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2016

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at September 30, 2016:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	25.75%
Corporate and Deposit Notes	A-1+	P-1	0.11%
	AA-	Aa3	0.10%
Los Angeles County Securities	AA+	Aa2	0.25%
Negotiable Certificates of Deposit	A-2	P-1	14.35%
U.S. Agency Securities	AA+	Aaa	53.75%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.20%
U.S. Treasury Bills	AA+	Aaa	4.49%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	49.85%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	5.25%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	44.90%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			100.00%

POOLED SURPLUS EARNINGS REPORT

SEPTEMBER 30, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 9/30/16	$ 23,886,679,203
Market Value at 9/30/16	$ 23,894,084,712
Average Daily Balance	$ 23,180,223,690
Gains and Losses:	
For the Month	$ 438,793
For the Past 12 Months	$ 6,685,455
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 19,594,546
Earnings for the Past 12 Months	$ 223,379,340
Earnings Rate for the Month	1.02%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	32,076,578.53	
Bank of the West - Concentration	$	197,835,646.11	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	56,015,350.21	(B)
Union Bank- Concentration	$	788,770.19	
Wells Fargo - Concentration	$	1,068,776.55	
Total Ledger Balance for all Banks	$	287,785,121.59	

(A) $197.627 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) $55 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 SEPTEMBER 2016
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for September 2016

Total Deposits	$ 4,468,205,002.29
Total Disbursements	$ 4,454,142,503.04
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2016	1.81

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
October	$ 6,547,224,000.00	$ 5,379,000,000.00	$ 4,469,600,000.00	$ 7,456,624,000.00
November	$ 2,693,171,000.00	$ 5,448,200,000.00	$ 4,479,800,000.00	$ 11,118,195,000.00
December	$ 1,078,151,000.00	$ 9,113,000,000.00	$ 5,495,800,000.00	$ 15,813,546,000.00
January	$ 358,553,000.00	$ 3,568,900,000.00	$ 5,629,200,000.00	$ 14,111,799,000.00
February	$ 100,000,000.00	$ 3,230,900,000.00	$ 4,303,700,000.00	$ 13,138,999,000.00
March	$ 731,505,000.00	$ 4,962,900,000.00	$ 4,428,600,000.00	$ 14,404,804,000.00

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 September 2016, the Treasurer placed $309.022 million in the Bank of the West Money Market Plus Account and $55 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $197.627 million remained in the Bank of the West Money Market Plus Account and $55 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the "sale" in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities "sold" are typically treasury issues.

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

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

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

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

ATTACHMENT II

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

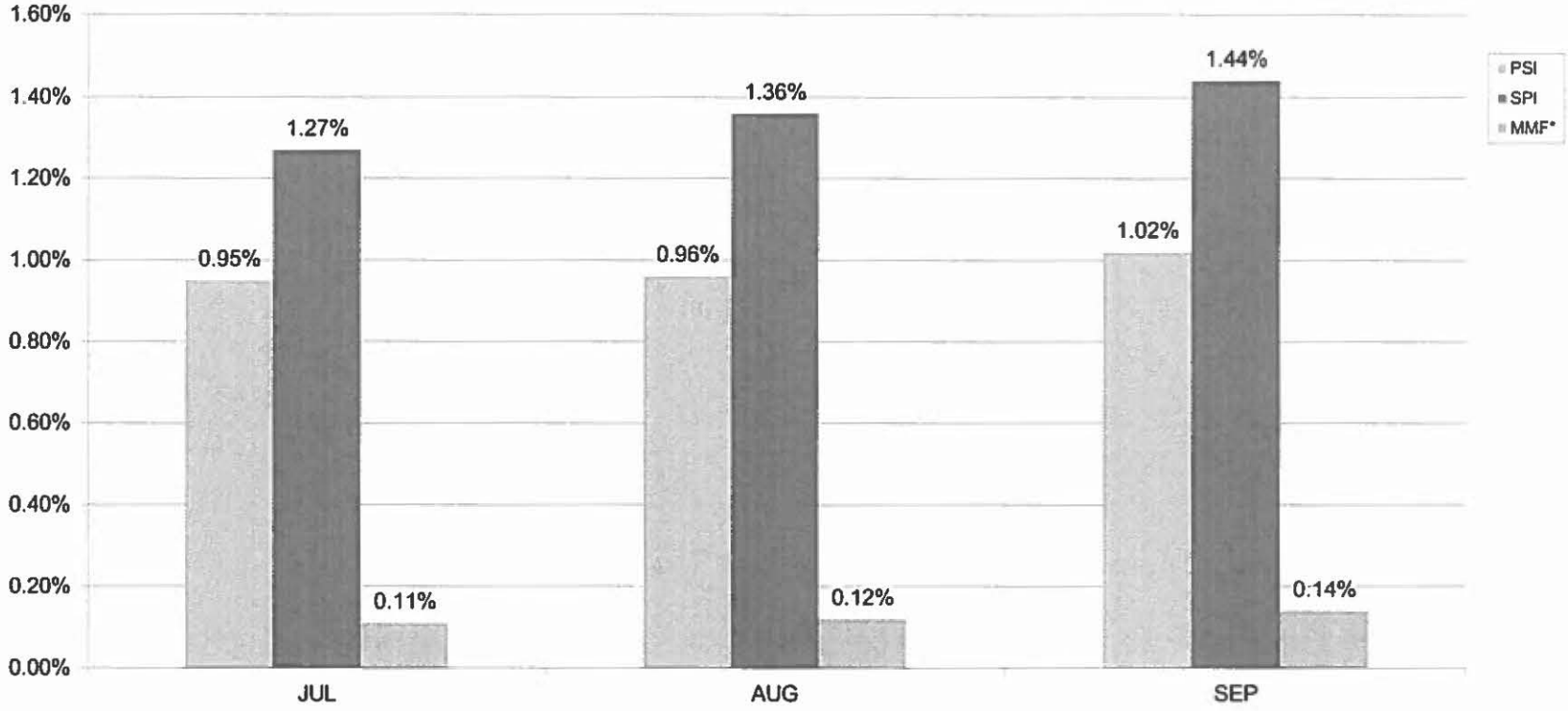
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 9/30/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2016	$ 23,732,737,776.92	$ 101,271,926.47
9/2/2016	23,409,806,623.08	101,271,926.47
9/3/2016	23,371,891,521.45	101,271,926.47
9/4/2016	23,371,891,521.45	101,271,926.47
9/5/2016	23,371,891,521.45	101,271,926.47
9/6/2016	23,288,910,545.74	101,271,926.47
9/7/2016	23,340,241,745.06	99,071,926.47
9/8/2016	23,175,197,988.12	103,047,926.47
9/9/2016	23,080,027,927.76	103,047,926.47
9/10/2016	23,080,027,927.76	103,047,926.47
9/11/2016	23,080,027,927.76	103,047,926.47
9/12/2016	23,040,154,745.06	83,047,926.47
9/13/2016	22,984,229,173.71	85,247,926.47
9/14/2016	22,925,855,980.98	85,247,926.47
9/15/2016	22,716,153,634.64	85,247,926.47
9/16/2016	22,693,874,412.01	85,247,926.47
9/17/2016	22,693,874,412.01	85,247,926.47
9/18/2016	22,693,874,412.01	85,247,926.47
9/19/2016	22,715,432,181.32	85,247,926.47
9/20/2016	22,641,662,666.44	85,247,926.47
9/21/2016	22,961,373,171.84	85,247,926.47
9/22/2016	22,650,627,075.02	85,247,926.47
9/23/2016	23,150,582,908.36	85,247,926.47
9/24/2016	23,150,582,908.36	85,247,926.47
9/25/2016	23,150,582,908.36	85,247,926.47
9/26/2016	23,053,483,342.35	85,247,926.47
9/27/2016	23,294,220,701.64	85,247,926.47
9/28/2016	24,370,611,319.27	85,247,926.47
9/29/2016	24,330,202,528.48	85,247,926.47
9/30/2016	23,886,679,203.43	85,247,964.34
	$ 23,180,223,690.39	**$ 91,213,527.73**

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



* Source: Money Fund Report as of October 18, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 9/30/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,950,605	$108,122
Gains (Losses) on Sales of Non-Trading Securities.	167,905	-
Gains (Losses) on Sales of Trading Securities.	270,887	
Amortization/Accretion	3,205,149	38
Prior Accrual Adjustment	-	-
Total Revenues	$19,594,546	$108,160
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,681
	$0	$2,681
NET INCOME	$19,594,546	$105,479

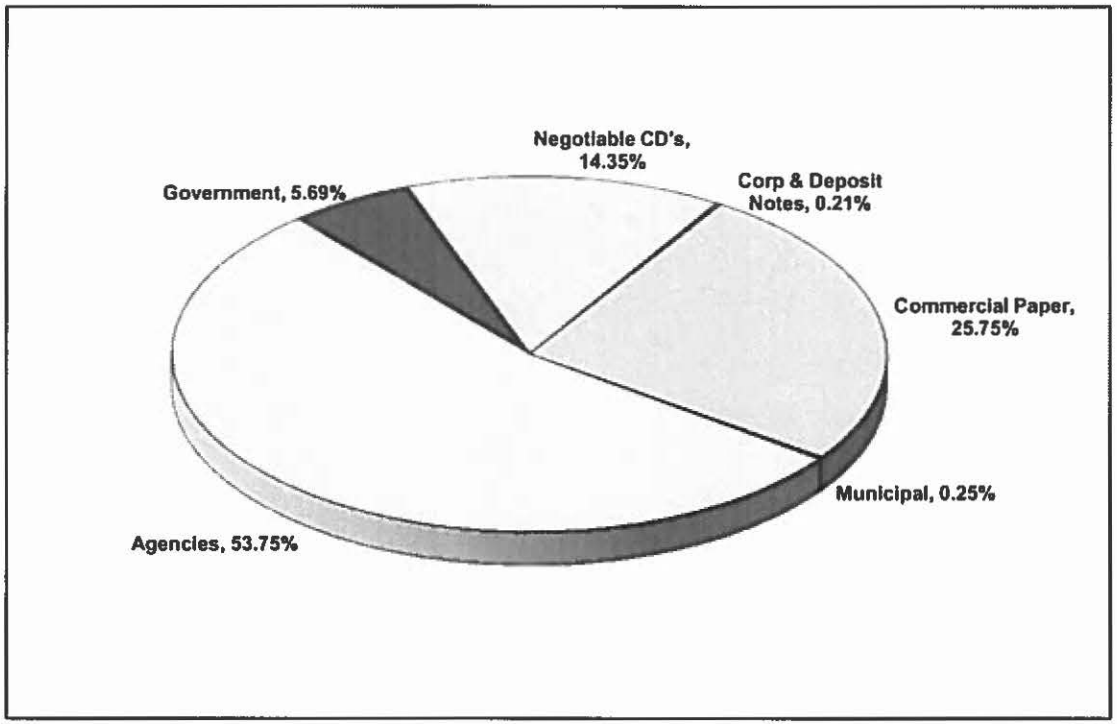
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of September 30, 2016
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.61%	
Los Angeles County and Related Entities	38.72%	
Consolidated Sanitation Districts		2.55%
Metropolitan Transportation Authority		1.00%
Miscellaneous Agencies Pooled Investments		2.79%
South Coast Air Quality Management District		2.19%
Miscellaneous		0.02%
Subtotal	90.33%	8.55%
County Bond Proceeds and Repayment Funds		1.12%
Grand Total	90.33%	9.67%

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



	In Thousands
Negotiable CD's	3,427,923
Corp & Deposit Notes	49,985
Bankers Acceptance	-
Commercial Paper	6,150,972
Municipal	60,000
Agencies	12,839,786
Other	-
Government	1,358,013
Total	$ 23,886,679

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: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/1/2016	102470	NATIXIS NY BRANCH CP	0.4	9/6/2016	50,000,000.00	49,997,222.22	0	CITI	PIPE
NTRD	CPD	9/1/2016	102471	TOYOTA MOTOR CREDIT CORP C	0.52	10/20/2016	42,000,000.00	41,970,273.33	0	CITI	TFS
NTRD	CPD	9/1/2016	102472	AUTOBAHN FUNDING CO LLC CP	0.47	10/4/2016	50,000,000.00	49,978,458.33	0	CITI	LOOP
NTRD	CPD	9/1/2016	102473	ATLANTIC ASSET SEC LLC CP	0.49	10/5/2016	50,000,000.00	49,976,861.11	0	CITI	MS
NTRD	CPD	9/1/2016	102462	CANCARA ASSET SEC LLC CP	0.6	10/4/2016	25,000,000.00	24,986,250.00	0	CITI	BLAYBV
NTRD	CPD	9/1/2016	102463	ATLANTIC ASSET SEC LLC CP	0.5	10/4/2016	25,000,000.00	24,988,541.67	0	CITI	CRSU
NTRD	CPD	9/1/2016	102478	CREDIT AGRICOLE CIB NY BR	0.46	10/7/2016	33,068,000.00	33,052,788.72	0	CITI	MFR
NTRD	CPD	9/2/2016	102480	ATLANTIC ASSET SEC LLC CP	0.41	9/8/2016	50,000,000.00	49,996,583.33	0	CITI	BLAYBV
NTRD	CPD	9/2/2016	102481	ABBEY NATIONAL TREAS SV PL	0.44	9/22/2016	50,000,000.00	49,987,777.78	0	CITI	MFR
NTRD	CPD	9/2/2016	102482	ATLANTIC ASSET SEC LLC CP	0.49	10/5/2016	30,000,000.00	29,986,525.00	0	CITI	MS
NTRD	CPD	9/2/2016	102483	CRC FUNDING LLC CP	0.5	10/5/2016	50,000,000.00	49,977,083.33	0	CITI	BLAYBV
NTRD	CPD	9/2/2016	102484	ABBEY NATIONAL TREAS SV PL	0.44	9/22/2016	32,152,000.00	32,144,140.62	0	CITI	MFR
NTRD	CPD	9/2/2016	102469	CANCARA ASSET SEC LLC CP	0.58	10/6/2016	50,000,000.00	49,972,611.11	0	CITI	BLAYBV
NTRD	CPD	9/6/2016	102486	SHEFFIELD RECEIVABLES CORP	0.56	10/6/2016	50,000,000.00	49,976,666.67	0	CITI	JPM
NTRD	CPD	9/6/2016	102487	ATLANTIC ASSET SEC LLC CP	0.48	10/7/2016	25,000,000.00	24,989,666.67	0	CITI	MS
NTRD	CPD	9/6/2016	102490	AUTOBAHN FUNDING CO LLC CP	0.48	10/5/2016	50,000,000.00	49,980,666.67	0	CITI	BLAYBV
NTRD	CPD	9/6/2016	102491	ABBEY NATIONAL TREAS SV PL	0.45	9/29/2016	50,000,000.00	49,985,625.00	0	CITI	MFR
NTRD	CPD	9/6/2016	102497	NATIXIS NY BRANCH CP	0.4	9/7/2016	33,199,000.00	33,198,631.12	0	CITI	BNY
NTRD	CPD	9/7/2016	102493	EXXON MOBIL CORP CP	0.43	9/29/2016	50,000,000.00	49,986,861.11	0	CITI	MFR
NTRD	CPD	9/7/2016	102494	CANCARA ASSET SEC LLC CP	0.6	10/12/2016	50,000,000.00	49,970,833.33	0	CITI	JPM
NTRD	CPD	9/7/2016	102495	REGENCY MARKETS NO. 1 LLC	0.6	10/11/2016	17,608,000.00	17,598,022.13	0	CITI	JPM
NTRD	CPD	9/7/2016	102488	AUTOBAHN FUNDING CO LLC CP	0.48	10/7/2016	50,000,000.00	49,980,000.00	0	CITI	CRSU
NTRD	CPD	9/7/2016	102505	CREDIT AGRICOLE CIB NY BR	0.45	10/6/2016	50,000,000.00	49,981,875.00	0	CITI	MFR
NTRD	CPD	9/7/2016	102506	CAFCO LLC CP	0.88	12/7/2016	9,026,000.00	9,005,922.16	0	CITI	BLAYBV
NTRD	CPD	9/7/2016	102499	SHEFFIELD RECEIVABLES CORP	0.55	10/12/2016	25,000,000.00	24,986,631.94	0	CITI	LOOP
NTRD	CPD	9/7/2016	102500	AUTOBAHN FUNDING CO LLC CP	0.48	10/14/2016	15,000,000.00	14,992,600.00	0	CITI	CRSU
NTRD	CPD	9/7/2016	102501	ATLANTIC ASSET SEC LLC CP	0.48	10/6/2016	25,000,000.00	24,990,333.33	0	CITI	MS
NTRD	CPD	9/7/2016	102502	CANCARA ASSET SEC LLC CP	0.6	10/14/2016	50,000,000.00	49,969,166.67	0	CITI	BLAYBV
NTRD	CPD	9/7/2016	102503	TOYOTA MOTOR CREDIT CORP C	0.51	10/25/2016	46,000,000.00	45,968,720.00	0	CITI	TFS
NTRD	CPD	9/8/2016	102507	AUTOBAHN FUNDING CO LLC CP	0.48	10/11/2016	25,000,000.00	24,989,000.00	0	CITI	CRSU
NTRD	CPD	9/8/2016	102508	REGENCY MARKETS NO. 1 LLC	0.56	10/6/2016	50,000,000.00	49,978,222.22	0	CITI	BLAYBV
NTRD	CPD	9/8/2016	102509	ABBEY NATIONAL TREAS SV PL	0.42	9/22/2016	50,000,000.00	49,991,833.33	0	CITI	MFR
NTRD	CPD	9/8/2016	102510	REGENCY MARKETS NO. 1 LLC	0.55	10/6/2016	25,000,000.00	24,989,305.56	0	CITI	LOOP
NTRD	CPD	9/8/2016	102511	ATLANTIC ASSET SEC LLC CP	0.54	10/14/2016	40,000,000.00	39,978,400.00	0	CITI	MS
NTRD	CPD	9/9/2016	102513	ABBEY NATIONAL TREAS SV PL	0.43	9/22/2016	50,000,000.00	49,992,236.11	0	CITI	MFR
NTRD	CPD	9/9/2016	102516	TOYOTA MOTOR CREDIT CORP C	0.56	11/1/2016	46,000,000.00	45,962,075.56	0	CITI	TFS
NTRD	CPD	9/9/2016	102517	AUTOBAHN FUNDING CO LLC CP	0.47	10/11/2016	50,000,000.00	49,979,111.11	0	CITI	LOOP
NTRD	CPD	9/9/2016	102520	TOYOTA MOTOR CREDIT CORP C	0.57	11/2/2016	13,389,000.00	13,377,552.41	0	CITI	TFS
NTRD	CPD	9/12/2016	102523	AUTOBAHN FUNDING CO LLC CP	0.49	10/12/2016	50,000,000.00	49,979,583.33	0	CITI	MFR
NTRD	CPD	9/12/2016	102524	CANCARA ASSET SEC LLC CP	0.6	10/14/2016	40,000,000.00	39,978,666.67	0	CITI	JPM
NTRD	CPD	9/12/2016	102529	TOYOTA MOTOR CREDIT CORP C	0.49	10/26/2016	50,000,000.00	49,970,055.56	0	CITI	TFS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/12/2016	102527	NATIXIS NY BRANCH CP	0.4	9/13/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	9/13/2016	102531	SHEFFIELD RECEIVABLES CORP	0.56	10/12/2016	25,000,000.00	24,988,722.22	0	CITI	BLAYBV
NTRD	CPD	9/13/2016	102532	ATLANTIC ASSET SEC LLC CP	0.49	10/14/2016	25,000,000.00	24,989,451.39	0	CITI	MS
NTRD	CPD	9/13/2016	102533	MONT BLANC CAPITAL CORP CP	0.58	10/13/2016	22,442,000.00	22,431,153.03	0	CITI	INGF
NTRD	CPD	9/13/2016	102534	AUTOBAHN FUNDING CO LLC CP	0.49	10/13/2016	50,000,000.00	49,979,583.33	0	CITI	LOOP
NTRD	CPD	9/13/2016	102535	SHEFFIELD RECEIVABLES CORP	0.56	10/11/2016	33,000,000.00	32,985,626.67	0	CITI	BLAYBV
NTRD	CPD	9/13/2016	102536	ABBEY NATIONAL TREAS SV PL	0.55	11/1/2016	20,917,000.00	20,901,341.30	0	CITI	MFR
NTRD	CPD	9/13/2016	102525	OLD LINE FUNDING LLC CP	0.83	12/5/2016	25,000,000.00	24,952,159.72	0	CITI	RBCCM
NTRD	CPD	9/13/2016	102526	SHEFFIELD RECEIVABLES CORP	0.55	10/19/2016	50,000,000.00	49,972,500.00	0	CITI	LOOP
NTRD	CPD	9/14/2016	102538	REGENCY MARKETS NO. 1 LLC	0.62	10/14/2016	47,000,000.00	46,975,716.67	0	CITI	BLAYBV
NTRD	CPD	9/15/2016	102540	CANCARA ASSET SEC LLC CP	0.62	10/17/2016	50,000,000.00	49,972,444.44	0	CITI	BLAYBV
NTRD	CPD	9/15/2016	102541	ATLANTIC ASSET SEC LLC CP	0.59	10/17/2016	50,000,000.00	49,973,777.78	0	CITI	MS
NTRD	CPD	9/15/2016	102542	EXXON MOBIL CORP CP	0.42	10/7/2016	30,000,000.00	29,992,300.00	0	CITI	MFR
NTRD	CPD	9/15/2016	102543	REGENCY MARKETS NO. 1 LLC	0.63	10/14/2016	50,000,000.00	49,974,625.00	0	CITI	JPM
NTRD	CPD	9/15/2016	102544	REGENCY MARKETS NO. 1 LLC	0.63	10/14/2016	16,270,000.00	16,261,742.98	0	CITI	JPM
NTRD	CPD	9/15/2016	102546	SHEFFIELD RECEIVABLES CORP	0.56	10/11/2016	50,000,000.00	49,979,777.78	0	CITI	BLAYBV
NTRD	CPD	9/15/2016	102548	SHEFFIELD RECEIVABLES CORP	0.56	10/12/2016	50,000,000.00	49,979,000.00	0	CITI	BLAYBV
NTRD	CPD	9/16/2016	102550	REGENCY MARKETS NO. 1 LLC	0.65	10/14/2016	50,000,000.00	49,974,722.22	0	CITI	BLAYBV
NTRD	CPD	9/16/2016	102551	REGENCY MARKETS NO. 1 LLC	0.65	10/14/2016	50,000,000.00	49,974,722.22	0	CITI	BLAYBV
NTRD	CPD	9/16/2016	102552	SHEFFIELD RECEIVABLES CORP	0.56	10/12/2016	50,000,000.00	49,979,777.78	0	CITI	BLAYBV
NTRD	CPD	9/16/2016	102553	ATLANTIC ASSET SEC LLC CP	0.65	10/17/2016	50,000,000.00	49,972,013.89	0	CITI	JPM
NTRD	CPD	9/16/2016	102554	ATLANTIC ASSET SEC LLC CP	0.62	10/17/2016	50,000,000.00	49,973,305.56	0	CITI	MS
NTRD	CPD	9/16/2016	102555	SHEFFIELD RECEIVABLES CORP	0.56	10/11/2016	50,000,000.00	49,980,555.56	0	CITI	BLAYBV
NTRD	CPD	9/16/2016	102557	AUTOBAHN FUNDING CO LLC CP	0.5	10/18/2016	35,000,000.00	34,984,444.44	0	CITI	CRSU
NTRD	CPD	9/16/2016	102547	REGENCY MARKETS NO. 1 LLC	0.43	9/22/2016	27,000,000.00	26,998,065.00	0	CITI	GPS
NTRD	CPD	9/16/2016	102545	EXXON MOBIL CORP CP	0.42	10/11/2016	50,000,000.00	49,985,416.67	0	CITI	MFR
NTRD	CPD	9/19/2016	102562	ABBEY NATIONAL TREAS SV PL	0.54	11/1/2016	50,000,000.00	49,967,750.00	0	CITI	MFR
NTRD	CPD	9/19/2016	102563	ATLANTIC ASSET SEC LLC CP	0.65	10/17/2016	25,000,000.00	24,987,361.11	0	CITI	MS
NTRD	CPD	9/19/2016	102564	SHEFFIELD RECEIVABLES CORP	0.56	10/24/2016	50,000,000.00	49,972,777.78	0	CITI	MFR
NTRD	CPD	9/19/2016	102565	SHEFFIELD RECEIVABLES CORP	0.56	10/18/2016	50,000,000.00	49,977,444.44	0	CITI	BLAYBV
NTRD	CPD	9/19/2016	102566	CAFCO LLC CP	0.88	12/20/2016	14,411,000.00	14,378,591.26	0	CITI	LOOP
NTRD	CPD	9/19/2016	102559	REGENCY MARKETS NO. 1 LLC	0.65	10/19/2016	50,000,000.00	49,972,916.67	0	CITI	JPM
NTRD	CPD	9/19/2016	102560	REGENCY MARKETS NO. 1 LLC	0.65	10/19/2016	25,000,000.00	24,986,458.33	0	CITI	JPM
NTRD	CPD	9/20/2016	102561	ATLANTIC ASSET SEC LLC CP	0.59	10/19/2016	50,000,000.00	49,976,236.11	0	CITI	CRSU
NTRD	CPD	9/20/2016	102572	SHEFFIELD RECEIVABLES CORP	0.56	10/26/2016	21,000,000.00	20,988,240.00	0	CITI	LOOP
NTRD	CPD	9/20/2016	102574	CAFCO LLC CP	0.88	12/20/2016	6,089,000.00	6,075,455.36	0	CITI	LOOP
NTRD	CPD	9/20/2016	102567	AUTOBAHN FUNDING CO LLC CP	0.5	10/20/2016	50,000,000.00	49,979,166.67	0	CITI	CRSU
NTRD	CPD	9/20/2016	102568	REGENCY MARKETS NO. 1 LLC	0.65	10/20/2016	50,000,000.00	49,972,916.67	0	CITI	JPM
NTRD	CPD	9/20/2016	102569	REGENCY MARKETS NO. 1 LLC	0.65	10/20/2016	15,115,000.00	15,106,812.71	0	CITI	JPM
NTRD	CPD	9/20/2016	102570	SHEFFIELD RECEIVABLES CORP	0.56	10/21/2016	50,000,000.00	49,975,888.89	0	CITI	BLAYBV
NTRD	CPD	9/21/2016	102576	AUTOBAHN FUNDING CO LLC CP	0.5	10/21/2016	40,000,000.00	39,983,333.33	0	CITI	BLAYBV

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/21/2016	102578	NATIXIS NY BRANCH CP	0.4	9/22/2016	50,000,000.00	49,999,444.44	0	CITI	RBCCM
NTRD	CPD	9/21/2016	102579	NATIXIS NY BRANCH CP	0.4	9/22/2016	50,000,000.00	49,999,444.44	0	CITI	RBCCM
NTRD	CPD	9/21/2016	102581	SHEFFIELD RECEIVABLES CORP	0.56	10/26/2016	50,000,000.00	49,972,777.78	0	CITI	LOOP
NTRD	CPD	9/21/2016	102582	SHEFFIELD RECEIVABLES CORP	0.56	10/26/2016	15,000,000.00	14,991,833.33	0	CITI	LOOP
NTRD	CPD	9/21/2016	102585	SHEFFIELD RECEIVABLES CORP	0.55	10/27/2016	50,000,000.00	49,972,500.00	0	CITI	MFR
NTRD	CPD	9/21/2016	102586	AUTOBAHN FUNDING CO LLC CP	0.5	10/20/2016	25,000,000.00	24,989,930.56	0	CITI	BLAYBV
NTRD	CPD	9/21/2016	102587	NATIXIS NY BRANCH CP	0.4	9/22/2016	50,000,000.00	49,999,444.44	0	CITI	MISC
NTRD	CPD	9/21/2016	102588	NATIXIS NY BRANCH CP	0.4	9/22/2016	50,000,000.00	49,999,444.44	0	CITI	MISC
NTRD	CPD	9/21/2016	102590	CREDIT AGRICOLE CIB NY BR	0.57	11/30/2016	24,981,000.00	24,953,312.73	0	CITI	MFR
NTRD	CPD	9/22/2016	102591	AUTOBAHN FUNDING CO LLC CP	0.5	10/25/2016	50,000,000.00	49,977,083.33	0	CITI	BLAYBV
NTRD	CPD	9/22/2016	102592	SHEFFIELD RECEIVABLES CORP	0.56	10/25/2016	50,000,000.00	49,974,333.33	0	CITI	JPM
NTRD	CPD	9/22/2016	102593	EXXON MOBIL CORP CP	0.48	11/4/2016	50,000,000.00	49,971,333.33	0	CITI	MFR
NTRD	CPD	9/22/2016	102596	SHEFFIELD RECEIVABLES CORP	0.55	10/26/2016	50,000,000.00	49,974,027.78	0	CITI	LOOP
NTRD	CPD	9/22/2016	102597	SHEFFIELD RECEIVABLES CORP	0.53	10/27/2016	25,000,000.00	24,987,118.06	0	CITI	KEYBANC
NTRD	CPD	9/22/2016	102583	ATLANTIC ASSET SEC LLC CP	0.6	10/24/2016	50,000,000.00	49,973,333.33	0	CITI	CRSU
NTRD	CPD	9/22/2016	102584	ATLANTIC ASSET SEC LLC CP	0.6	10/24/2016	20,000,000.00	19,989,333.33	0	CITI	CRSU
NTRD	CPD	9/22/2016	102600	NATIXIS NY BRANCH CP	0.565	11/21/2016	30,000,000.00	29,971,750.00	0	CITI	GPS
NTRD	CPD	9/22/2016	102577	ATLANTIC ASSET SEC LLC CP	0.58	10/24/2016	50,000,000.00	49,974,222.22	0	CITI	BLAYBV
NTRD	CPD	9/23/2016	102605	ATLANTIC ASSET SEC LLC CP	0.6	11/1/2016	50,000,000.00	49,967,500.00	0	CITI	CRSU
NTRD	CPD	9/23/2016	102606	ATLANTIC ASSET SEC LLC CP	0.6	11/2/2016	50,000,000.00	49,966,666.67	0	CITI	JPM
NTRD	CPD	9/23/2016	102607	SHEFFIELD RECEIVABLES CORP	0.55	11/2/2016	50,000,000.00	49,969,444.44	0	CITI	LOOP
NTRD	CPD	9/23/2016	102609	NATIXIS NY BRANCH CP	0.4	9/27/2016	30,000,000.00	29,998,666.67	0	CITI	BNY
NTRD	CPD	9/23/2016	102610	NATIXIS NY BRANCH CP	0.5	11/4/2016	25,000,000.00	24,985,416.67	0	CITI	BNY
NTRD	CPD	9/23/2016	102611	MICROSOFT CORPORATION CP	0.49	11/16/2016	50,000,000.00	49,963,250.00	0	CITI	MFR
NTRD	CPD	9/23/2016	102612	MICROSOFT CORPORATION CP	0.49	11/17/2016	50,000,000.00	49,962,569.44	0	CITI	MFR
NTRD	CPD	9/23/2016	102613	AUTOBAHN FUNDING CO LLC CP	0.49	10/26/2016	50,000,000.00	49,977,541.67	0	CITI	MFR
NTRD	CPD	9/23/2016	102614	DANSKE CORP CP	0.83	12/22/2016	25,000,000.00	24,948,125.00	0	CITI	KEYBANC
NTRD	CPD	9/23/2016	102615	ATLANTIC ASSET SEC LLC CP	0.57	11/1/2016	50,000,000.00	49,969,125.00	0	CITI	MS
NTRD	CPD	9/23/2016	102598	TOYOTA MOTOR CREDIT CORP C	0.5	11/8/2016	50,000,000.00	49,968,055.56	0	CITI	TFS
NTRD	CPD	9/23/2016	102595	REGENCY MARKETS NO. 1 LLC	0.6	10/14/2016	20,000,000.00	19,993,000.00	0	CITI	BLAYBV
NTRD	CPD	9/26/2016	102620	ATLANTIC ASSET SEC LLC CP	0.57	11/4/2016	50,000,000.00	49,969,125.00	0	CITI	MS
NTRD	CPD	9/26/2016	102621	SHEFFIELD RECEIVABLES CORP	0.55	11/1/2016	27,000,000.00	26,985,150.00	0	CITI	MFR
NTRD	CPD	9/26/2016	102623	NATIXIS NY BRANCH CP	0.4	9/27/2016	42,600,000.00	42,599,526.67	0	CITI	GPS
NTRD	CPD	9/27/2016	102634	CREDIT AGRICOLE CIB NY BR	0.53	11/30/2016	50,000,000.00	49,952,888.89	0	CITI	MFR
NTRD	CPD	9/27/2016	102635	ATLANTIC ASSET SEC LLC CP	0.58	11/1/2016	15,979,000.00	15,969,989.62	0	CITI	LOOP
NTRD	CPD	9/27/2016	102636	NATIXIS NY BRANCH CP	0.48	11/2/2016	50,000,000.00	49,976,000.00	0	CITI	PIPE
NTRD	CPD	9/27/2016	102632	SHEFFIELD RECEIVABLES CORP	0.56	10/27/2016	50,000,000.00	49,976,666.67	0	CITI	BLAYBV
NTRD	CPD	9/27/2016	102638	CRC FUNDING LLC CP	0.86	12/29/2016	50,000,000.00	49,888,916.67	0	CITI	GPS
NTRD	CPD	9/27/2016	102640	SHEFFIELD RECEIVABLES CORP	0.56	11/3/2016	44,000,000.00	43,974,675.56	0	CITI	BLAYBV
NTRD	CPD	9/27/2016	102649	NATIXIS NY BRANCH CP	0.48	11/2/2016	28,722,000.00	28,708,213.44	0	CITI	RBCCM
NTRD	CPD	9/28/2016	102656	AUTOBAHN FUNDING CO LLC CP	0.42	10/13/2016	50,000,000.00	49,991,250.00	0	CITI	BLAYBV

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/28/2016	102657	AUTOBAHN FUNDING CO LLC CP	0.5	10/28/2016	20,000,000.00	19,991,666.67	0	CITI	BLAYBV
NTRD	CPD	9/28/2016	102658	SHEFFIELD RECEIVABLES CORP	0.56	10/28/2016	50,000,000.00	49,976,666.67	0	CITI	BLAYBV
NTRD	CPD	9/28/2016	102659	ATLANTIC ASSET SEC LLC CP	0.53	11/8/2016	25,000,000.00	24,984,909.72	0	CITI	BLAYBV
NTRD	CPD	9/28/2016	102646	ATLANTIC ASSET SEC LLC CP	0.53	11/2/2016	25,000,000.00	24,987,118.06	0	CITI	BLAYBV
NTRD	CPD	9/28/2016	102661	ATLANTIC ASSET SEC LLC CP	0.52	11/8/2016	25,000,000.00	24,985,194.44	0	CITI	MS
NTRD	CPD	9/28/2016	102662	NATIXIS NY BRANCH CP	0.4	9/29/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	9/28/2016	102663	ATLANTIC ASSET SEC LLC CP	0.72	12/1/2016	50,000,000.00	49,936,000.00	0	CITI	JPM
NTRD	CPD	9/28/2016	102671	NATIXIS NY BRANCH CP	0.4	9/29/2016	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	9/29/2016	102673	AUTOBAHN FUNDING CO LLC CP	0.5	10/28/2016	50,000,000.00	49,979,861.11	0	CITI	BLAYBV
NTRD	CPD	9/29/2016	102674	AUTOBAHN FUNDING CO LLC CP	0.51	11/7/2016	50,000,000.00	49,972,375.00	0	CITI	BLAYBV
NTRD	CPD	9/29/2016	102675	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,972,500.00	0	CITI	MFR
NTRD	CPD	9/29/2016	102676	EXXON MOBIL CORP CP	0.42	11/3/2016	25,000,000.00	24,989,791.67	0	CITI	JPM
NTRD	CPD	9/29/2016	102678	NATIXIS NY BRANCH CP	0.4	9/30/2016	45,000,000.00	44,999,500.00	0	CITI	BNY
NTRD	CPD	9/29/2016	102665	ATLANTIC ASSET SEC LLC CP	0.54	11/14/2016	50,000,000.00	49,965,500.00	0	CITI	BLAYBV
NTRD	CPD	9/30/2016	102679	AUTOBAHN FUNDING CO LLC CP	0.51	11/4/2016	50,000,000.00	49,975,208.33	0	CITI	BLAYBV
NTRD	CPD	9/30/2016	102681	SHEFFIELD RECEIVABLES CORP	0.56	11/3/2016	25,000,000.00	24,986,777.78	0	CITI	BLAYBV
NTRD	CPD	9/30/2016	102682	AUTOBAHN FUNDING CO LLC CP	0.41	10/17/2016	10,000,000.00	9,998,063.89	0	CITI	LOOP
NTRD	CPD	9/30/2016	102683	CIESCO LLC CP	0.74	12/7/2016	12,500,000.00	12,482,527.78	0	CITI	LOOP
NTRD	CPD	9/30/2016	102685	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,973,263.89	0	CITI	LOOP
NTRD	CPD	9/30/2016	102687	CHEVRON CORP CP	0.46	12/1/2016	50,000,000.00	49,960,388.89	0	CITI	BLAYBV
	CPD Total						5,686,468,000.00	5,683,625,752.92	0.00		
NTRD	FFCB	9/1/2016	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,987,500.00	0	CITI	CITGM
NTRD	FFCB	9/6/2016	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,973,750.00	5,069.44	CITI	MISC
NTRD	FFCB	9/8/2016	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FFCB	9/8/2016	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	0	CITI	DCM
NTRD	FFCB	9/8/2016	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FFCB	9/8/2016	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FFCB	9/12/2016	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,975,000.00	11,152.78	CITI	RWB
NTRD	FFCB	9/16/2016	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,152,650.00	6,798.13	CITI	RBCCM
NTRD	FFCB	9/27/2016	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	24,840,000.00	24,836,274.00	5,589.00	CITI	MS
NTRD	FFCB	9/28/2016	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,188.00	8,421.00	CITI	UBSSEC
	FFCB Total						243,095,000.00	243,000,362.00	37,030.35		
NTRD	FHLB	9/1/2016	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,975,000.00	0	CITI	JPM
NTRD	FHLB	9/21/2016	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLB	9/30/2016	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	0	CITI	MISC
	FHLB Total						91,500,000.00	91,475,000.00	0.00		
NTRD	FHLM	9/14/2016	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	FHLM	9/14/2016	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	0	CITI	WFI

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLM	9/16/2016	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	9/21/2016	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FHLM	9/23/2016	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	0	CITI	BNY
NTRD	FHLM	9/23/2016	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FHLM	9/28/2016	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	FHLM	9/28/2016	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	FHLM	9/28/2016	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	SUN
NTRD	FHLM	9/28/2016	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	KEYBANC
NTRD	FHLM	9/28/2016	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	FHLM	9/28/2016	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	BNY
	FHLM Total						450,000,000.00	450,000,000.00	0.00		
NTRD	FNMA	9/21/2016	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	6,041.67	CITI	UBSSEC
NTRD	FNMA	9/28/2016	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FNMA	9/28/2016	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	FNMA	9/28/2016	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,972,000.00	29,687.50	CITI	RWB
NTRD	FNMA	9/29/2016	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	FNMA	9/30/2016	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	FNMA	9/30/2016	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	0	CITI	JPM
NTRD	FNMA	9/30/2016	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,500.00	0	CITI	MFR
NTRD	FNMA	9/30/2016	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	0	CITI	GPS
	FNMA Total						360,000,000.00	359,968,500.00	35,729.17		
NTRD	NCD1	9/23/2016	102602	WELLS FARGO BANK, NA CD	1.14	3/23/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	9/23/2016	102616	MUFG UNION BANK NA CD	0.46	11/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	9/23/2016	102594	MUFG UNION BANK NA CD	0.46	11/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	9/27/2016	102641	MUFG UNION BANK NA CD	0.46	11/7/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	9/29/2016	102677	MUFG UNION BANK NA CD	0.44	11/7/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						250,000,000.00	250,000,000.00	0.00		
NTRD	TBIL	9/28/2016	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,728,218.75	0	CITI	MFR
NTRD	TBIL	9/28/2016	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,728,218.75	0	CITI	MFR
NTRD	TBIL	9/29/2016	102644	UST BILL	0.43	3/30/2017	50,000,000.00	49,891,305.56	0	CITI	MS
NTRD	TBIL	9/29/2016	102645	UST BILL	0.43	3/30/2017	50,000,000.00	49,891,305.56	0	CITI	MS
	TBIL Total						200,000,000.00	199,239,048.62	0.00		
NTRD	YANK1	9/6/2016	102492	BNP PARIBAS SF CD	0.47	10/5/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	9/6/2016	102498	NORDEA BK FINLAND PLC NY C	0.43	10/6/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	9/6/2016	102489	BNP PARIBAS SF CD	0.43	9/22/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	9/7/2016	102485	SVENSKA HANDELSBANKEN NY C	0.475	10/7/2016	50,000,000.00	50,000,208.25	0	CITI	RBCCM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	9/7/2016	102504	SOCIETE GENERALE NY CD	0.45	10/7/2016	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	9/12/2016	102518	NORDEA BK FINLAND PLC NY C	0.83	12/20/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	9/12/2016	102519	BANK OF MONTREAL CHICAGO C	0.85	12/20/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	9/12/2016	102521	SOCIETE GENERALE NY CD	0.64	11/18/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	9/14/2016	102528	RABOBANK NEDERLAND NY CD	0.88	12/20/2016	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	9/19/2016	102558	BNP PARIBAS SF CD	0.51	10/18/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	9/20/2016	102571	DNB BANK ASA NY CD	0.41	10/21/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	9/21/2016	102580	BNP PARIBAS SF CD	0.51	10/25/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	9/21/2016	102589	BANK OF MONTREAL CHICAGO C	0.53	11/21/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	9/23/2016	102599	DNB BANK ASA NY CD	0.41	10/28/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	9/23/2016	102617	NORDEA BK FINLAND PLC NY C	0.77	12/20/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	9/23/2016	102618	BANK OF MONTREAL CHICAGO C	0.42	10/18/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	9/23/2016	102608	BNP PARIBAS SF CD	0.51	10/26/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	9/26/2016	102622	MUFG UNION BANK NA CD	0.46	11/4/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	YANK1	9/27/2016	102639	SVENSKA HANDELSBANKEN NY C	0.47	11/7/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	9/27/2016	102637	RABOBANK NEDERLAND NY CD	0.84	12/30/2016	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	9/28/2016	102647	RABOBANK NEDERLAND NY CD	0.86	12/22/2016	50,000,000.00	50,003,520.72	7,166.67	CITI	INGF
NTRD	YANK1	9/28/2016	102660	DNB BANK ASA NY CD	0.49	11/28/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	9/28/2016	102654	CANADIAN IMP. BK OF COM NY	1.1	3/27/2017	50,000,000.00	50,002,486.45	0	CITI	MFR
NTRD	YANK1	9/28/2016	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	9/28/2016	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	9/28/2016	102670	BANK OF MONTREAL CHICAGO C	0.42	11/2/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	9/30/2016	102684	BANK OF MONTREAL CHICAGO C	0.5	11/1/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	9/30/2016	102686	DNB BANK ASA NY CD	0.49	11/29/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
	YANK1 Total						1,400,000,000.00	1,400,006,215.42	7,166.67		
NTRD Total							8,681,063,000.00	8,677,314,878.96	79,926.19		
TRADE	NOTE	9/12/2016	102515	USTN 1.125	1.125	8/31/2021	50,000,000.00	49,765,625.00	18,646.41	CITI	MS
	NOTE Total						50,000,000.00	49,765,625.00	18,646.41		
TRADE Total							50,000,000.00	49,765,625.00	18,646.41		
				PSI Total			**8,731,063,000.00**	**8,727,080,503.96**	**98,572.60**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FHLB	9/13/2016	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	0.00	CITI	PIPE
	FHLB Total						2,200,000.00	2,200,000.00	0.00		
PHHPA	FHLM	9/8/2016	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	0.00	CITI	MS
	FFCB Total						3,976,000.00	3,976,000.00	0.00		
PHHPA Total							6,176,000.00	6,176,000.00	0.00		
				SPI Total			**6,176,000.00**	**6,176,000.00**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
9/14/2016	NTRD	90803	FFCB 1.14 (CALLABLE)	Call	100	27,000,000.00	27,000,000.00	106875	27,106,875.00	6187.61
9/29/2016	NTRD	102633	FFCB 1.35 (CALLABLE)	Sell	99.985	1,675,000.00	1,674,748.75	502.5	1,675,251.25	-0.52
9/30/2016	NTRD	99460	FFCB 1.49 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	186250	25,186,250.00	0
			FFCB Total			53,675,000.00	53,674,748.75	293,627.50	53,968,376.25	6,187.09
9/7/2016	NTRD	101687	FHLB 1.875 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	117187.5	25,117,187.50	0
9/12/2016	NTRD	94630	FHLB 2.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	78125	25,078,125.00	0
9/13/2016	NTRD	94631	FHLB 3.75 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
9/8/2016	NTRD	101631	FHLB 2.60 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	162500	25,162,500.00	0
9/16/2016	NTRD	101689	FHLB 2.80 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	175000	25,175,000.00	0
			FHLB Total			125,000,000.00	125,000,000.00	532,812.50	125,532,812.50	0.00
9/28/2016	NTRD	101059	FHLMC 1.25 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	312500	50,312,500.00	10388.13
9/28/2016	NTRD	101060	FHLMC 1.25 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	312500	50,312,500.00	10388.13
9/29/2016	NTRD	101078	FHLMC 1.60 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	200000	50,200,000.00	0
9/29/2016	NTRD	101079	FHLMC 1.60 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	200000	50,200,000.00	0
9/30/2016	NTRD	101111	FHLMC 1.50 (CALLABLE	Call	100	24,725,000.00	24,725,000.00	92718.75	24,817,718.75	0
9/30/2016	NTRD	100959	FHLMC 1.55 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	387500	50,387,500.00	67686.52
9/30/2016	NTRD	101000	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93750	25,093,750.00	0
9/30/2016	NTRD	101002	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93750	25,093,750.00	0
9/30/2016	NTRD	101003	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93750	25,093,750.00	0
9/30/2016	NTRD	101022	FHLMC 1.55 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	200208.33	25,200,208.33	0
9/30/2016	NTRD	101029	FHLMC 1.65 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	213125	25,213,125.00	0
9/30/2016	NTRD	100925	FHLMC 1.625 (CALLABL	Call	100	25,000,000.00	25,000,000.00	203125	25,203,125.00	0
			FHLMC Total			424,725,000.00	424,725,000.00	2,402,927.08	427,127,927.08	88,462.78
9/3/2016	NTRD	93217	FNMA 1.45 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	90625	25,090,625.00	0
9/3/2016	NTRD	93443	FNMA 1.45 (CALLABLE)	Call	100	12,975,000.00	12,975,000.00	47034.38	13,022,034.38	59719.57
9/8/2016	NTRD	100707	FNMA 1.76 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	220000	25,220,000.00	0
9/9/2016	NTRD	100709	FNMA 1.76 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	220000	25,220,000.00	0
9/12/2016	NTRD	91683	FNMA 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	125000	50,125,000.00	0
9/12/2016	NTRD	91684	FNMA 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	125000	50,125,000.00	0
9/12/2016	NTRD	91732	FNMA 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	125000	50,125,000.00	4360.62
9/12/2016	NTRD	91791	FNMA 1.00 (CALLABLE)	Call	100	39,575,000.00	39,575,000.00	98937.5	39,673,937.50	0
9/16/2016	NTRD	100823	FNMA 1.76 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	220000	25,220,000.00	0
9/16/2016	NTRD	100826	FNMA 1.76 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	220000	25,220,000.00	4493.43
9/16/2016	NTRD	100854	FNMA 1.76 (CALLABLE)	Call	100	20,840,000.00	20,840,000.00	183392	21,023,392.00	4682.15

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
9/22/2016	NTRD	100879	FNMA 1.80 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	225000	25,225,000.00	0
9/23/2016	NTRD	100855	FNMA 1.80 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	225000	25,225,000.00	0
9/16/2016	NTRD	100878	FNMA 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	187500	25,187,500.00	0
			FNMA Total			423,390,000.00	423,390,000.00	2,312,488.88	425,702,488.88	73,255.77
NTRD Total						1,026,790,000.00	1,026,789,748.75	5,541,855.96	1,032,331,604.71	167,905.64
9/7/2016	TRADE	102430	USTN 1.125	Sell	99.9375	50,000,000.00	49,968,750.00	58084.24	50,026,834.24	147437.57
9/23/2016	TRADE	102515	USTN 1.125	Sell	99.78125	50,000,000.00	49,890,625.00	35738.95	49,926,363.95	123449.56
						100,000,000.00	99,859,375.00	93,823.19	99,953,198.19	270,887.13
TRADE Total						100,000,000.00	99,859,375.00	93,823.19	99,953,198.19	270,887.13
			PSI Total			**1,126,790,000.00**	**1,126,649,123.75**	**5,635,679.15**	**1,132,284,802.90**	**438,792.77**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: September 1, 2016 to September 30, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
9/7/2016	PHHPA	100772	FHLB 3.10 (CALLABLE)	Call	100	2,200,000.00	2,200,000.00	34,100.00	2,234,100.00	0
	FNMA Total					2,200,000.00	2,200,000.00	34,100.00	2,234,100.00	0.00
			SPI Total			2,200,000.00	2,200,000.00	34,100.00	2,234,100.00	0.00

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of September 30, 2016
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,427,922,735.08	3,428,001,678.20	$78,943.12	0.00	0.00	0.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	0.00
Commercial Paper	6,150,971,816.53	6,150,967,932.13	($3,884.40)	0.00	0.00	0.00
Governments	1,358,012,968.74	1,358,852,171.00	$839,202.26	0.00	0.00	0.00
Agencies	12,839,786,308.08	12,846,169,505.69	$6,383,197.61	38,274,253.65	37,944,337.24	(329,916.41)
Municipals	60,000,000.00	60,000,000.00	$0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,985,375.00	50,093,425.00	$108,050.00	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,498,710.69	42,498,710.69	0.00
TOTAL	$23,886,679,203.43	$23,894,084,712.02	$7,405,508.59	$85,247,964.34	$84,918,047.93	($329,916.41)

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 0.25% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of September 30, 2016
Attachment IXa

Security ID	Security Description	Calculated Market Price
102438	CREDIT AGRICOLE CIB NY BR	99.993667
102505	CREDIT AGRICOLE CIB NY BR	99.993667
102573	FNMA 1.45 (CALLABLE)	99.566000
96727	FHLB 7.35 (CALLABLE)	99.855000
102677	MUFG UNION BANK NA CD	99.992612
102684	BANK OF MONTREAL CHICAGO CD	99.9991115
102686	DNB BANK ASA NY CD	99.9783557

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.84	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	0.932	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					60,000,000.00	60,000,000.00	60,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.9646	10/11/2016	25,000,000.00	25,000,000.00	24,999,700.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,999,700.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP MTN	1.45	1/12/2018	12,500,000.00	12,492,687.50	12,546,862.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP MTN	1.45	1/12/2018	12,500,000.00	12,492,687.50	12,546,862.50
		CNFX Total					25,000,000.00	24,985,375.00	25,093,725.00
PSI	NTRD	CPD	102122	MONT BLANC CAPITAL CORP CP	0.67	10/13/2016	15,737,000.00	15,733,485.40	15,734,214.55
PSI	NTRD	CPD	102157	DANSKE CORP CP	0.67	10/18/2016	42,000,000.00	41,986,711.67	41,985,510.00
PSI	NTRD	CPD	102210	DANSKE CORP CP	0.71	10/18/2016	30,000,000.00	29,989,941.67	29,989,650.00
PSI	NTRD	CPD	102218	ING U.S. FUNDING LLC CP	0.83	11/29/2016	20,000,000.00	19,972,794.44	19,976,666.00
PSI	NTRD	CPD	102340	TOYOTA MOTOR CREDIT CORP CP	0.5	10/4/2016	50,000,000.00	49,997,916.67	49,998,270.00
PSI	NTRD	CPD	102347	ABBEY NATIONAL TREAS SV PL	0.55	10/3/2016	50,000,000.00	49,998,472.22	49,998,555.00
PSI	NTRD	CPD	102371	ATLANTIC ASSET SEC LLC CP	0.58	10/3/2016	50,000,000.00	49,998,388.89	49,998,165.00
PSI	NTRD	CPD	102389	CANCARA ASSET SEC LLC CP	0.67	10/21/2016	25,000,000.00	24,990,694.44	24,992,270.00
PSI	NTRD	CPD	102401	ABBEY NATIONAL TREAS SV PL	0.55	10/5/2016	50,000,000.00	49,996,944.44	49,997,525.00
PSI	NTRD	CPD	102405	CANCARA ASSET SEC LLC CP	0.67	10/21/2016	7,432,000.00	7,429,233.64	7,429,702.03
PSI	NTRD	CPD	102406	CAFCO LLC CP	0.85	11/22/2016	21,089,000.00	21,063,107.40	21,067,172.89
PSI	NTRD	CPD	102408	ATLANTIC ASSET SEC LLC CP	0.57	10/3/2016	50,000,000.00	49,998,416.67	49,998,165.00
PSI	NTRD	CPD	102409	ABBEY NATIONAL TREAS SV PL	0.54	10/3/2016	50,000,000.00	49,998,500.00	49,998,555.00
PSI	NTRD	CPD	102411	AUTOBAHN FUNDING CO LLC CP	0.52	10/14/2016	35,000,000.00	34,993,427.78	34,993,262.50
PSI	NTRD	CPD	102412	CANCARA ASSET SEC LLC CP	0.57	10/5/2016	50,000,000.00	49,996,833.33	49,996,875.00
PSI	NTRD	CPD	102414	CANCARA ASSET SEC LLC CP	0.56	10/6/2016	50,000,000.00	49,996,111.11	49,996,205.00
PSI	NTRD	CPD	102415	ATLANTIC ASSET SEC LLC CP	0.64	10/20/2016	50,000,000.00	49,983,111.11	49,985,415.00
PSI	NTRD	CPD	102417	ABBEY NATIONAL TREAS SV PL	0.54	10/4/2016	50,000,000.00	49,997,750.00	49,998,050.00
PSI	NTRD	CPD	102418	SHEFFIELD RECEIVABLES CORP	0.55	10/14/2016	12,990,000.00	12,987,420.04	12,987,499.43
PSI	NTRD	CPD	102425	ABBEY NATIONAL TREAS SV PL	0.54	10/5/2016	50,000,000.00	49,997,000.00	49,997,525.00
PSI	NTRD	CPD	102426	SHEFFIELD RECEIVABLES CORP	0.57	10/3/2016	50,000,000.00	49,998,416.67	49,998,165.00
PSI	NTRD	CPD	102435	ATLANTIC ASSET SEC LLC CP	0.7	10/24/2016	50,000,000.00	49,977,638.89	49,981,900.00
PSI	NTRD	CPD	102437	SHEFFIELD RECEIVABLES CORP	0.56	10/5/2016	50,000,000.00	49,996,888.89	49,996,875.00
PSI	NTRD	CPD	102438	CREDIT AGRICOLE CIB NY BR	0.5	10/6/2016	50,000,000.00	49,996,527.78	49,996,833.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102445	TOYOTA MOTOR CREDIT CORP CP	0.44	10/5/2016	50,000,000.00	49,997,555.56	49,997,815.00
PSI	NTRD	CPD	102446	ATLANTIC ASSET SEC LLC CP	0.64	10/18/2016	35,000,000.00	34,989,422.22	34,990,987.50
PSI	NTRD	CPD	102447	CAFCO LLC CP	0.81	11/22/2016	16,035,000.00	16,016,239.05	16,018,403.78
PSI	NTRD	CPD	102450	AUTOBAHN FUNDING CO LLC CP	0.48	10/3/2016	50,000,000.00	49,998,666.67	49,998,165.00
PSI	NTRD	CPD	102451	CREDIT AGRICOLE CIB NY BR	0.49	10/4/2016	50,000,000.00	49,997,958.33	49,997,970.00
PSI	NTRD	CPD	102452	CANCARA ASSET SEC LLC CP	0.59	10/5/2016	50,000,000.00	49,996,722.22	49,996,875.00
PSI	NTRD	CPD	102454	SHEFFIELD RECEIVABLES CORP	0.56	10/4/2016	50,000,000.00	49,997,666.67	49,997,525.00
PSI	NTRD	CPD	102459	ATLANTIC ASSET SEC LLC CP	0.5	10/4/2016	25,000,000.00	24,998,958.33	24,998,762.50
PSI	NTRD	CPD	102460	SHEFFIELD RECEIVABLES CORP	0.56	10/3/2016	50,000,000.00	49,998,444.44	49,998,165.00
PSI	NTRD	CPD	102462	CANCARA ASSET SEC LLC CP	0.6	10/4/2016	25,000,000.00	24,998,750.00	24,998,762.50
PSI	NTRD	CPD	102463	ATLANTIC ASSET SEC LLC CP	0.5	10/4/2016	25,000,000.00	24,998,958.33	24,998,762.50
PSI	NTRD	CPD	102464	SHEFFIELD RECEIVABLES CORP	0.53	10/5/2016	30,000,000.00	29,998,233.33	29,998,125.00
PSI	NTRD	CPD	102468	SHEFFIELD RECEIVABLES CORP	0.67	11/1/2016	11,188,000.00	11,181,545.14	11,182,221.40
PSI	NTRD	CPD	102469	CANCARA ASSET SEC LLC CP	0.58	10/6/2016	50,000,000.00	49,995,972.22	49,996,205.00
PSI	NTRD	CPD	102471	TOYOTA MOTOR CREDIT CORP CP	0.52	10/20/2016	42,000,000.00	41,988,473.33	41,991,759.60
PSI	NTRD	CPD	102472	AUTOBAHN FUNDING CO LLC CP	0.47	10/4/2016	50,000,000.00	49,998,041.67	49,997,525.00
PSI	NTRD	CPD	102473	ATLANTIC ASSET SEC LLC CP	0.49	10/5/2016	50,000,000.00	49,997,277.78	49,996,875.00
PSI	NTRD	CPD	102478	CREDIT AGRICOLE CIB NY BR	0.46	10/7/2016	33,068,000.00	33,065,464.79	33,065,579.42
PSI	NTRD	CPD	102482	ATLANTIC ASSET SEC LLC CP	0.49	10/5/2016	30,000,000.00	29,998,366.67	29,998,125.00
PSI	NTRD	CPD	102483	CRC FUNDING LLC CP	0.5	10/5/2016	50,000,000.00	49,997,222.22	49,996,645.00
PSI	NTRD	CPD	102486	SHEFFIELD RECEIVABLES CORP	0.56	10/6/2016	50,000,000.00	49,996,111.11	49,996,205.00
PSI	NTRD	CPD	102487	ATLANTIC ASSET SEC LLC CP	0.48	10/7/2016	25,000,000.00	24,998,000.00	24,997,762.50
PSI	NTRD	CPD	102488	AUTOBAHN FUNDING CO LLC CP	0.48	10/7/2016	50,000,000.00	49,996,000.00	49,995,525.00
PSI	NTRD	CPD	102490	AUTOBAHN FUNDING CO LLC CP	0.48	10/5/2016	50,000,000.00	49,997,333.33	49,996,875.00
PSI	NTRD	CPD	102494	CANCARA ASSET SEC LLC CP	0.6	10/12/2016	50,000,000.00	49,990,833.33	49,991,915.00
PSI	NTRD	CPD	102495	REGENCY MARKETS NO. 1 LLC	0.6	10/11/2016	17,608,000.00	17,605,065.33	17,605,416.91
PSI	NTRD	CPD	102499	SHEFFIELD RECEIVABLES CORP	0.55	10/12/2016	25,000,000.00	24,995,798.61	24,995,957.50
PSI	NTRD	CPD	102500	AUTOBAHN FUNDING CO LLC CP	0.48	10/14/2016	15,000,000.00	14,997,400.00	14,997,112.50
PSI	NTRD	CPD	102501	ATLANTIC ASSET SEC LLC CP	0.48	10/6/2016	25,000,000.00	24,998,333.33	24,998,102.50
PSI	NTRD	CPD	102502	CANCARA ASSET SEC LLC CP	0.6	10/14/2016	50,000,000.00	49,989,166.67	49,990,375.00
PSI	NTRD	CPD	102503	TOYOTA MOTOR CREDIT CORP CP	0.51	10/25/2016	46,000,000.00	45,984,360.00	45,988,274.60
PSI	NTRD	CPD	102505	CREDIT AGRICOLE CIB NY BR	0.45	10/6/2016	50,000,000.00	49,996,875.00	49,996,833.00
PSI	NTRD	CPD	102506	CAFCO LLC CP	0.88	12/7/2016	9,026,000.00	9,011,217.41	9,012,394.21
PSI	NTRD	CPD	102507	AUTOBAHN FUNDING CO LLC CP	0.48	10/11/2016	25,000,000.00	24,996,666.67	24,996,332.50
PSI	NTRD	CPD	102508	REGENCY MARKETS NO. 1 LLC	0.56	10/6/2016	50,000,000.00	49,996,111.11	49,996,205.00
PSI	NTRD	CPD	102510	REGENCY MARKETS NO. 1 LLC	0.55	10/6/2016	25,000,000.00	24,998,090.28	24,998,102.50
PSI	NTRD	CPD	102511	ATLANTIC ASSET SEC LLC CP	0.54	10/14/2016	40,000,000.00	39,992,200.00	39,992,300.00
PSI	NTRD	CPD	102516	TOYOTA MOTOR CREDIT CORP CP	0.56	11/1/2016	46,000,000.00	45,977,817.78	45,984,010.40
PSI	NTRD	CPD	102517	AUTOBAHN FUNDING CO LLC CP	0.47	10/11/2016	50,000,000.00	49,993,472.22	49,992,665.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102520	TOYOTA MOTOR CREDIT CORP CP	0.57	11/2/2016	13,389,000.00	13,382,216.24	13,384,139.79
PSI	NTRD	CPD	102523	AUTOBAHN FUNDING CO LLC CP	0.49	10/12/2016	50,000,000.00	49,992,513.89	49,991,915.00
PSI	NTRD	CPD	102524	CANCARA ASSET SEC LLC CP	0.6	10/14/2016	40,000,000.00	39,991,333.33	39,992,300.00
PSI	NTRD	CPD	102525	OLD LINE FUNDING LLC CP	0.83	12/5/2016	25,000,000.00	24,962,534.72	24,965,350.00
PSI	NTRD	CPD	102526	SHEFFIELD RECEIVABLES CORP	0.55	10/19/2016	50,000,000.00	49,986,250.00	49,986,275.00
PSI	NTRD	CPD	102529	TOYOTA MOTOR CREDIT CORP CP	0.49	10/26/2016	50,000,000.00	49,982,986.11	49,986,675.00
PSI	NTRD	CPD	102531	SHEFFIELD RECEIVABLES CORP	0.56	10/12/2016	25,000,000.00	24,995,722.22	24,995,957.50
PSI	NTRD	CPD	102532	ATLANTIC ASSET SEC LLC CP	0.49	10/14/2016	25,000,000.00	24,995,576.39	24,995,187.50
PSI	NTRD	CPD	102533	MONT BLANC CAPITAL CORP CP	0.58	10/13/2016	22,442,000.00	22,437,661.21	22,438,027.77
PSI	NTRD	CPD	102534	AUTOBAHN FUNDING CO LLC CP	0.49	10/13/2016	50,000,000.00	49,991,833.33	49,991,150.00
PSI	NTRD	CPD	102535	SHEFFIELD RECEIVABLES CORP	0.56	10/11/2016	33,000,000.00	32,994,866.67	32,995,158.90
PSI	NTRD	CPD	102536	ABBEY NATIONAL TREAS SV PL	0.55	11/1/2016	20,917,000.00	20,907,093.48	20,907,683.57
PSI	NTRD	CPD	102538	REGENCY MARKETS NO. 1 LLC	0.62	10/14/2016	47,000,000.00	46,989,477.22	46,990,952.50
PSI	NTRD	CPD	102540	CANCARA ASSET SEC LLC CP	0.62	10/17/2016	50,000,000.00	49,986,222.22	49,987,955.00
PSI	NTRD	CPD	102541	ATLANTIC ASSET SEC LLC CP	0.59	10/17/2016	50,000,000.00	49,986,888.89	49,987,955.00
PSI	NTRD	CPD	102542	EXXON MOBIL CORP CP	0.42	10/7/2016	30,000,000.00	29,997,900.00	29,998,074.00
PSI	NTRD	CPD	102543	REGENCY MARKETS NO. 1 LLC	0.63	10/14/2016	50,000,000.00	49,988,625.00	49,990,375.00
PSI	NTRD	CPD	102544	REGENCY MARKETS NO. 1 LLC	0.63	10/14/2016	16,270,000.00	16,266,298.58	16,266,868.03
PSI	NTRD	CPD	102545	EXXON MOBIL CORP CP	0.42	10/11/2016	50,000,000.00	49,994,166.67	49,993,965.00
PSI	NTRD	CPD	102546	SHEFFIELD RECEIVABLES CORP	0.56	10/11/2016	50,000,000.00	49,992,222.22	49,992,665.00
PSI	NTRD	CPD	102548	SHEFFIELD RECEIVABLES CORP	0.56	10/12/2016	50,000,000.00	49,991,444.44	49,991,915.00
PSI	NTRD	CPD	102550	REGENCY MARKETS NO. 1 LLC	0.65	10/14/2016	50,000,000.00	49,988,263.89	49,990,375.00
PSI	NTRD	CPD	102551	REGENCY MARKETS NO. 1 LLC	0.65	10/14/2016	50,000,000.00	49,988,263.89	49,990,375.00
PSI	NTRD	CPD	102552	SHEFFIELD RECEIVABLES CORP	0.56	10/12/2016	50,000,000.00	49,991,444.45	49,991,915.00
PSI	NTRD	CPD	102553	ATLANTIC ASSET SEC LLC CP	0.65	10/17/2016	50,000,000.00	49,985,555.56	49,987,955.00
PSI	NTRD	CPD	102554	ATLANTIC ASSET SEC LLC CP	0.62	10/17/2016	50,000,000.00	49,986,222.22	49,987,955.00
PSI	NTRD	CPD	102555	SHEFFIELD RECEIVABLES CORP	0.56	10/11/2016	50,000,000.00	49,992,222.22	49,992,665.00
PSI	NTRD	CPD	102557	AUTOBAHN FUNDING CO LLC CP	0.5	10/18/2016	35,000,000.00	34,991,736.11	34,990,987.50
PSI	NTRD	CPD	102559	REGENCY MARKETS NO. 1 LLC	0.65	10/19/2016	50,000,000.00	49,983,750.00	49,986,275.00
PSI	NTRD	CPD	102560	REGENCY MARKETS NO. 1 LLC	0.65	10/19/2016	25,000,000.00	24,991,875.00	24,993,137.50
PSI	NTRD	CPD	102561	ATLANTIC ASSET SEC LLC CP	0.59	10/19/2016	50,000,000.00	49,985,250.00	49,986,275.00
PSI	NTRD	CPD	102562	ABBEY NATIONAL TREAS SV PL	0.54	11/1/2016	50,000,000.00	49,976,750.00	49,977,730.00
PSI	NTRD	CPD	102563	ATLANTIC ASSET SEC LLC CP	0.65	10/17/2016	25,000,000.00	24,992,777.78	24,993,977.50
PSI	NTRD	CPD	102564	SHEFFIELD RECEIVABLES CORP	0.56	10/24/2016	50,000,000.00	49,982,111.11	49,981,900.00
PSI	NTRD	CPD	102565	SHEFFIELD RECEIVABLES CORP	0.56	10/18/2016	50,000,000.00	49,986,777.78	49,987,125.00
PSI	NTRD	CPD	102566	CAFCO LLC CP	0.88	12/20/2016	14,411,000.00	14,382,818.49	14,382,595.92
PSI	NTRD	CPD	102567	AUTOBAHN FUNDING CO LLC CP	0.5	10/20/2016	50,000,000.00	49,986,805.56	49,985,415.00
PSI	NTRD	CPD	102568	REGENCY MARKETS NO. 1 LLC	0.65	10/20/2016	50,000,000.00	49,982,847.22	49,985,415.00
PSI	NTRD	CPD	102569	REGENCY MARKETS NO. 1 LLC	0.65	10/20/2016	15,115,000.00	15,109,814.72	15,110,590.95

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102570	SHEFFIELD RECEIVABLES CORP	0.56	10/21/2016	50,000,000.00	49,984,444.45	49,984,540.00
PSI	NTRD	CPD	102572	SHEFFIELD RECEIVABLES CORP	0.56	10/26/2016	21,000,000.00	20,991,833.33	20,991,627.30
PSI	NTRD	CPD	102574	CAFCO LLC CP	0.88	12/20/2016	6,089,000.00	6,077,092.62	6,076,998.58
PSI	NTRD	CPD	102576	AUTOBAHN FUNDING CO LLC CP	0.5	10/21/2016	40,000,000.00	39,988,888.89	39,987,632.00
PSI	NTRD	CPD	102577	ATLANTIC ASSET SEC LLC CP	0.58	10/24/2016	50,000,000.00	49,981,472.22	49,981,900.00
PSI	NTRD	CPD	102581	SHEFFIELD RECEIVABLES CORP	0.56	10/26/2016	50,000,000.00	49,980,555.56	49,980,065.00
PSI	NTRD	CPD	102582	SHEFFIELD RECEIVABLES CORP	0.56	10/26/2016	15,000,000.00	14,994,166.66	14,994,019.50
PSI	NTRD	CPD	102583	ATLANTIC ASSET SEC LLC CP	0.6	10/24/2016	50,000,000.00	49,980,833.33	49,981,900.00
PSI	NTRD	CPD	102584	ATLANTIC ASSET SEC LLC CP	0.6	10/24/2016	20,000,000.00	19,992,333.33	19,992,760.00
PSI	NTRD	CPD	102585	SHEFFIELD RECEIVABLES CORP	0.55	10/27/2016	50,000,000.00	49,980,138.89	49,979,110.00
PSI	NTRD	CPD	102586	AUTOBAHN FUNDING CO LLC CP	0.5	10/20/2016	25,000,000.00	24,993,402.78	24,992,707.50
PSI	NTRD	CPD	102590	CREDIT AGRICOLE CIB NY BR	0.57	11/30/2016	24,981,000.00	24,957,268.05	24,956,406.21
PSI	NTRD	CPD	102591	AUTOBAHN FUNDING CO LLC CP	0.5	10/25/2016	50,000,000.00	49,983,333.33	49,980,970.00
PSI	NTRD	CPD	102592	SHEFFIELD RECEIVABLES CORP	0.56	10/25/2016	50,000,000.00	49,981,333.33	49,980,970.00
PSI	NTRD	CPD	102593	EXXON MOBIL CORP CP	0.48	11/4/2016	50,000,000.00	49,977,333.33	49,977,975.00
PSI	NTRD	CPD	102595	REGENCY MARKETS NO. 1 LLC	0.6	10/14/2016	20,000,000.00	19,995,666.67	19,996,150.00
PSI	NTRD	CPD	102596	SHEFFIELD RECEIVABLES CORP	0.55	10/26/2016	50,000,000.00	49,980,902.78	49,980,065.00
PSI	NTRD	CPD	102597	SHEFFIELD RECEIVABLES CORP	0.53	10/27/2016	25,000,000.00	24,990,430.56	24,989,555.00
PSI	NTRD	CPD	102598	TOYOTA MOTOR CREDIT CORP CP	0.5	11/8/2016	50,000,000.00	49,973,611.11	49,976,815.00
PSI	NTRD	CPD	102600	NATIXIS NY BRANCH CP	0.565	11/21/2016	30,000,000.00	29,975,987.50	29,975,601.00
PSI	NTRD	CPD	102605	ATLANTIC ASSET SEC LLC CP	0.6	11/1/2016	50,000,000.00	49,974,166.67	49,974,175.00
PSI	NTRD	CPD	102606	ATLANTIC ASSET SEC LLC CP	0.6	11/2/2016	50,000,000.00	49,973,333.34	49,973,140.00
PSI	NTRD	CPD	102607	SHEFFIELD RECEIVABLES CORP	0.55	11/2/2016	50,000,000.00	49,975,555.55	49,973,140.00
PSI	NTRD	CPD	102610	NATIXIS NY BRANCH CP	0.5	11/4/2016	25,000,000.00	24,988,194.45	24,987,675.00
PSI	NTRD	CPD	102611	MICROSOFT CORPORATION CP	0.49	11/16/2016	50,000,000.00	49,968,694.44	49,969,450.00
PSI	NTRD	CPD	102612	MICROSOFT CORPORATION CP	0.49	11/17/2016	50,000,000.00	49,968,013.89	49,968,530.00
PSI	NTRD	CPD	102613	AUTOBAHN FUNDING CO LLC CP	0.49	10/26/2016	50,000,000.00	49,982,986.11	49,980,065.00
PSI	NTRD	CPD	102614	DANSKE CORP CP	0.83	12/22/2016	25,000,000.00	24,952,736.11	24,946,797.50
PSI	NTRD	CPD	102615	ATLANTIC ASSET SEC LLC CP	0.57	11/1/2016	50,000,000.00	49,975,458.33	49,974,175.00
PSI	NTRD	CPD	102620	ATLANTIC ASSET SEC LLC CP	0.57	11/4/2016	50,000,000.00	49,973,083.33	49,970,975.00
PSI	NTRD	CPD	102621	SHEFFIELD RECEIVABLES CORP	0.55	11/1/2016	27,000,000.00	26,987,212.50	26,986,054.50
PSI	NTRD	CPD	102632	SHEFFIELD RECEIVABLES CORP	0.56	10/27/2016	50,000,000.00	49,979,777.78	49,979,110.00
PSI	NTRD	CPD	102634	CREDIT AGRICOLE CIB NY BR	0.53	11/30/2016	50,000,000.00	49,955,833.33	49,950,775.00
PSI	NTRD	CPD	102635	ATLANTIC ASSET SEC LLC CP	0.58	11/1/2016	15,979,000.00	15,971,019.38	15,970,746.85
PSI	NTRD	CPD	102636	NATIXIS NY BRANCH CP	0.48	11/2/2016	50,000,000.00	49,978,666.67	49,977,080.00
PSI	NTRD	CPD	102638	CRC FUNDING LLC CP	0.86	12/29/2016	50,000,000.00	49,893,694.45	49,902,500.00
PSI	NTRD	CPD	102640	SHEFFIELD RECEIVABLES CORP	0.56	11/3/2016	44,000,000.00	43,977,413.34	43,975,439.20
PSI	NTRD	CPD	102646	ATLANTIC ASSET SEC LLC CP	0.53	11/2/2016	25,000,000.00	24,988,222.23	24,986,570.00
PSI	NTRD	CPD	102649	NATIXIS NY BRANCH CP	0.48	11/2/2016	28,722,000.00	28,709,745.28	28,708,833.84

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102656	AUTOBAHN FUNDING CO LLC CP	0.42	10/13/2016	50,000,000.00	49,993,000.00	49,991,150.00
PSI	NTRD	CPD	102657	AUTOBAHN FUNDING CO LLC CP	0.5	10/28/2016	20,000,000.00	19,992,500.00	19,991,272.00
PSI	NTRD	CPD	102658	SHEFFIELD RECEIVABLES CORP	0.56	10/28/2016	50,000,000.00	49,979,000.00	49,978,180.00
PSI	NTRD	CPD	102659	ATLANTIC ASSET SEC LLC CP	0.53	11/8/2016	25,000,000.00	24,986,013.89	24,983,262.50
PSI	NTRD	CPD	102661	ATLANTIC ASSET SEC LLC CP	0.52	11/8/2016	25,000,000.00	24,986,277.77	24,983,262.50
PSI	NTRD	CPD	102663	ATLANTIC ASSET SEC LLC CP	0.72	12/1/2016	50,000,000.00	49,939,000.00	49,934,380.00
PSI	NTRD	CPD	102665	ATLANTIC ASSET SEC LLC CP	0.54	11/14/2016	50,000,000.00	49,967,000.00	49,959,375.00
PSI	NTRD	CPD	102673	AUTOBAHN FUNDING CO LLC CP	0.5	10/28/2016	50,000,000.00	49,981,250.00	49,978,180.00
PSI	NTRD	CPD	102674	AUTOBAHN FUNDING CO LLC CP	0.51	11/7/2016	50,000,000.00	49,973,791.67	49,967,645.00
PSI	NTRD	CPD	102675	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,974,027.78	49,970,975.00
PSI	NTRD	CPD	102676	EXXON MOBIL CORP CP	0.42	11/3/2016	25,000,000.00	24,990,375.00	24,989,280.00
PSI	NTRD	CPD	102679	AUTOBAHN FUNDING CO LLC CP	0.51	11/4/2016	50,000,000.00	49,975,916.66	49,970,975.00
PSI	NTRD	CPD	102681	SHEFFIELD RECEIVABLES CORP	0.56	11/3/2016	25,000,000.00	24,987,166.67	24,986,045.00
PSI	NTRD	CPD	102682	AUTOBAHN FUNDING CO LLC CP	0.41	10/17/2016	10,000,000.00	9,998,177.78	9,997,591.00
PSI	NTRD	CPD	102683	CIESCO LLC CP	0.74	12/7/2016	12,500,000.00	12,482,784.72	12,481,157.50
PSI	NTRD	CPD	102685	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,974,027.78	49,970,975.00
PSI	NTRD	CPD	102687	CHEVRON CORP CP	0.46	12/1/2016	50,000,000.00	49,961,027.78	49,957,375.00
		CPD Total					6,152,988,000.00	6,150,971,816.53	6,150,967,932.13
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,976,625.00	49,990,550.00
		FCDN Total					50,000,000.00	49,976,625.00	49,990,550.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,985,223.64	25,000,075.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,950,053.85
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,957,350.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,990,745.61	49,996,100.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,528,237.82	36,532,150.27
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,785,536.90
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,729,480.30	23,750,023.75
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,957,319.18	50,000,050.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,871.96	150,000.15
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,988,561.06	25,000,125.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,241.33
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,993,765.86	24,980,675.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,488,965.57	43,466,374.50
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,980,910.54	25,000,400.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,980,910.54	25,000,400.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,980,910.54	25,000,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,125.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,989,765.88	24,989,875.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,789,156.54	32,986,635.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,069,407.43
PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,961,601.64	25,000,550.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,004,775.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,990,750.46	25,031,650.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,514,616.33
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,075,030.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,021,924.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,021,924.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,217,710.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,978,697.54	24,975,025.00
PSI	NTRD	FFCB	100627	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,024,875.00
PSI	NTRD	FFCB	100628	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,024,875.00
PSI	NTRD	FFCB	100641	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	27,000,000.00	27,000,000.00	27,026,865.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,169,054.25
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,956,164.38	50,018,450.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,984,073.41	25,024,875.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,531.03	12,403,467.93
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,401,432.39	19,431,098.67
PSI	NTRD	FFCB	100950	FFCB 1.59 (CALLABLE)	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,060,900.00
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,736,720.15	30,750,584.25
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,978,229.93	50,000,000.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,519,301.01	47,540,000.00
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	50,014,100.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,058,700.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	25,007,050.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,978,028.75	50,058,700.00
PSI	NTRD	FFCB	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,001,075.00
PSI	NTRD	FFCB	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,001,075.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,058,700.00
PSI	NTRD	FFCB	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,993,280.11	25,001,075.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,977,354.87	25,000,075.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,004,525.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,004,525.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	50,009,050.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,575,611.89	33,600,100.80
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,459,738.75	35,500,106.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,963,592.55	50,020,350.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,977,245.35	25,010,175.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,415,971.56	26,440,079.32
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,964,483.29	30,012,210.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,032,775.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,914,289.90
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,032,775.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,032,775.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,032,775.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,561,946.79	46,653,442.75
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,977,067.36	25,037,525.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,977,067.36	25,037,525.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,662,563.37	20,718,428.97
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,958,802.11	25,006,525.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	50,079,400.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,039,700.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,039,700.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	40,000,360.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,990,047.86	27,000,243.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,977,190.72	25,000,225.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,970,986.60	30,000,270.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,585,118.75	23,580,648.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,628,864.35	45,673,829.30
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,965,313.53	25,013,050.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,971,198.16	24,990,750.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,975,331.41	24,990,750.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,975,345.62	24,990,750.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,970,951.01	29,988,900.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	25,014,075.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,977,414.90	49,000,000.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	25,000,050.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,968,990.86	33,000,066.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	9,007,803.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,492,326.30	41,500,000.00
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,015,200.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,015,200.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	50,058,600.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,740,779.84
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,015,200.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,481,363.47	35,399,854.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,760,583.37	27,668,144.60
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	49,973,400.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,986,700.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	34,981,380.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,646.44	28,067,475.90
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,987,705.37	25,000,200.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,096,348.48	32,019,111.08
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,974,110.38	25,000,200.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,997,750.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,997,750.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,997,750.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,997,750.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,975,261.71	25,000,200.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,152,835.12	11,175,089.40
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,161,534.80	23,131,318.09
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,197.93	32,033,355.68
		FFCB Total					3,663,896,000.00	3,662,366,748.23	3,664,943,509.24
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,992,295.80	45,102,330.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,005,096.02
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,195,868.87	45,200,904.00
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,995,430.17	50,001,000.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,994,881.79	28,000,560.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,882,111.60	45,826,789.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,980,513.73	49,920,250.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,930,916.07	37,884,477.73
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,381,790.44	22,576,383.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,054,548.63
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,111,550.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,575.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,986,768.09	50,000,550.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,353.62	10,000,110.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,997,534.44	50,044,900.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,503,199.89	36,537,781.49
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,487,394.09	34,500,069.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,995,975.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,977,388.92	49,991,950.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	25,000,050.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	31,203,276.00
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,895,150.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,878,374.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,878,911.70
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	49,884,700.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,687,877.10	29,490,579.62
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	24,003,672.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,975,410.73	25,000,375.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	25,006,400.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	41,416,253.00
		FHLB Total					1,053,055,000.00	1,052,676,735.35	1,052,412,290.69
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,896,008.89	44,898,114.20
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,903,416.67	49,958,000.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,979,494.29	38,021,035.48
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,902,500.00	49,956,900.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,460,025.00	20,482,329.00
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,953,524.17	20,963,576.27
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,094,394.10	36,109,610.75
PSI	NTRD	FHLD	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,998,805.56	50,000,000.00
PSI	NTRD	FHLD	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,659,191.27	34,660,000.00
PSI	NTRD	FHLD	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,999,163.89	35,000,000.00
PSI	NTRD	FHLD	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,843,573.73	17,844,000.00
PSI	NTRD	FHLD	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,157,132.98	37,158,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLD Total					435,211,000.00	434,847,230.55	435,051,565.70
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,785,537.60
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,028,600.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,028,600.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,028,600.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,092,042.57	18,200,182.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,839,864.30	50,353,000.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,839,864.30	50,353,000.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,899,003.41	50,353,000.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,899,003.41	50,353,000.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,926,780.79	50,353,000.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,926,780.79	50,353,000.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,629,218.30	50,362,900.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,629,218.30	50,362,900.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,543,034.38	45,317,700.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,521,149.53	50,353,000.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,038,575.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,006,475.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,028,000.00
PSI	NTRD	FHLM	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,000,925.00
PSI	NTRD	FHLM	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,003,025.00
PSI	NTRD	FHLM	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,000,925.00
PSI	NTRD	FHLM	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	25,002,775.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,764,875.25
PSI	NTRD	FHLM	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,988,806.99	50,001,850.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	50,023,850.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	FHLM	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	25,001,350.00
PSI	NTRD	FHLM	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	25,002,875.00
PSI	NTRD	FHLM	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	FHLM	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	50,005,500.00
PSI	NTRD	FHLM	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	25,003,300.00
PSI	NTRD	FHLM	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	50,006,650.00
PSI	NTRD	FHLM	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	25,003,350.00
PSI	NTRD	FHLM	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	25,002,700.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,029,700.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	18,015,732.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,347.94	25,005,525.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	25,004,825.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,005,325.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,005,075.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	10,002,130.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,008,950.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	25,011,150.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,004,825.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,758,500.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,758,500.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,879,250.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,758,500.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,746,800.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,758,550.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	49,589,500.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,758,500.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,758,500.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	49,879,400.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	50,009,650.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	25,006,075.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	25,004,900.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,998,200.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,999,950.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	25,000,400.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	25,003,125.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,859,350.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,851,600.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,869,100.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,855,500.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,863,300.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,872,950.00
		FHLM Total					2,551,690,000.00	2,549,218,115.01	2,552,426,406.85
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,013,120.84	50,057,200.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,012,222.84	50,057,200.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,363,688.52	50,467,650.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,363,688.52	50,467,650.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,009,112.50	50,057,200.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,010,427.64	50,057,200.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,033,793.24	50,129,800.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,025,517.13	50,057,200.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,012,758.57	25,028,600.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,022,474.30	50,057,200.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,022,474.30	50,057,200.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,033,793.24	50,129,800.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,407.97	14,800,000.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,262,250.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,892,273.39	20,873,373.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,027,750.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,032,500.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,021,100.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,021,300.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,022,800.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,006,840.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,032,700.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,574.51	36,550,956.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,003,550.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,003,550.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,003,300.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,984,911.65	25,003,875.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,693,918.51	49,977,950.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,213,902.46	30,386,593.60
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,824,259.03	25,002,750.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,807,700.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,807,700.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,807,700.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,820,230.09	50,807,700.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,002,600.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,266,964.53	31,354,873.68
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,778,496.67	50,000,250.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,778,496.67	50,000,250.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,932,310.03	40,110,200.55
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,923,825.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	25,003,275.00
PSI	NTRD	FNMA	100746	FNMA 1.73 (CALLABLE)	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,012,525.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,008,475.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,113,439.72	31,130,549.68
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,987,800.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,959,010.27	50,014,300.00
PSI	NTRD	FNMA	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,002,450.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	25,008,650.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,005,150.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,381.64	25,003,375.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	25,008,175.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	25,009,250.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	25,010,550.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	25,004,750.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	50,008,950.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	25,005,100.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	49,897,850.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,959,350.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,959,350.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	49,900,550.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,950,275.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	5,000,345.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	49,913,350.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,885,800.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,875,350.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,882,350.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	49,750,700.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,875,350.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,879,725.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,880,650.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,984,125.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,937,450.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,919,325.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,921,600.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,916,100.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,968,850.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,918,525.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,990,361.45	24,918,525.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,951,900.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,981,875.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	49,734,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,200,731.71	46,122,256.30
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,989,400.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	25,006,100.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,891,500.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,982,550.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	50,004,650.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	49,855,450.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,501.92	34,959,190.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	49,937,750.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	49,865,150.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,972,078.07	49,909,300.00
		FNMA Total					3,406,487,000.00	3,405,731,321.93	3,408,797,678.21
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,994,041.67	49,997,100.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,994,041.67	49,997,100.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,994,041.67	49,997,100.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,994,041.67	49,997,100.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,994,041.67	49,997,100.00
		FNMD Total					250,000,000.00	249,970,208.35	249,985,500.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	1.007	11/14/2016	27,900,000.00	27,900,000.00	27,915,289.20
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.275	5/22/2017	50,000,000.00	50,003,797.48	50,031,200.00
		FRCDQ2 Total					77,900,000.00	77,903,797.48	77,946,489.20
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,921,800.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,874,300.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,891,600.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,891,600.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,815,150.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,855,250.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,918,400.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,904,450.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,917,300.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,894,750.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,902,900.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,917,950.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,993,450.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,973,500.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,908,525.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,908,525.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,949,325.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,949,325.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,903,200.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,914,275.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,918,925.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,921,000.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,960,500.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,960,500.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	50,006,300.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,022,250.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,035,975.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,963,750.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	25,008,950.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,050,725.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,050,725.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,000,475.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,005,600.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,005,600.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	25,000,825.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	25,003,550.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	2	6/29/2021	10,000,000.00	10,000,000.00	9,905,830.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2.35	7/27/2021	25,000,000.00	25,000,000.00	24,958,000.00
		MCPN Total					1,285,000,000.00	1,285,000,000.00	1,282,985,055.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,323.66	50,011,250.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	50,036,550.00
PSI	NTRD	MCSA	101960	FHLMC 2.75 (CALLABLE)	2	6/29/2021	50,000,000.00	50,000,000.00	49,529,150.00
		MCSA Total					150,000,000.00	149,999,323.66	149,576,950.00
PSI	NTRD	NCD1	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	NCD1	102134	WELLS FARGO BANK, NA CD	0.94	1/20/2017	50,000,000.00	50,000,000.00	50,004,500.00
PSI	NTRD	NCD1	102209	MUFG UNION BANK NA CD	0.55	10/17/2016	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	NCD1	102233	WELLS FARGO BANK, NA CD	1.05	1/20/2017	50,000,000.00	50,000,000.00	50,021,600.00
PSI	NTRD	NCD1	102594	MUFG UNION BANK NA CD	0.46	11/1/2016	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	NCD1	102602	WELLS FARGO BANK, NA CD	1.14	3/23/2017	50,000,000.00	50,000,000.00	50,033,600.00
PSI	NTRD	NCD1	102616	MUFG UNION BANK NA CD	0.46	11/1/2016	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	NCD1	102641	MUFG UNION BANK NA CD	0.46	11/7/2016	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	NCD1	102677	MUFG UNION BANK NA CD	0.44	11/7/2016	50,000,000.00	50,000,000.00	49,996,306.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		NCD1 Total					450,000,000.00	450,000,000.00	450,069,006.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,998,505.63	36,006,696.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,972,181.01	50,028,550.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,972,181.01	50,028,550.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,982,401.10	50,009,750.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,966,786.32	50,009,750.00
		NOTE Total					236,000,000.00	235,892,055.07	236,083,296.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,995,641.67	49,997,650.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,997,820.83	24,998,825.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,994,833.33	49,997,650.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,995,000.00	49,997,650.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,972,444.44	49,989,600.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,873,333.33	49,924,000.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,873,333.33	49,924,000.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,873,333.33	49,924,000.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,873,333.33	49,924,000.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,873,333.33	49,924,000.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,873,333.33	49,924,000.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,837,500.00	49,892,200.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,837,500.00	49,892,200.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,829,555.55	49,866,750.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,829,555.55	49,866,750.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,826,666.67	49,866,750.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,791,533.33	49,852,400.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,791,533.33	49,852,400.00
PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,730,541.67	49,720,950.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,730,541.67	49,720,950.00
PSI	NTRD	TBIL	102644	UST BILL	0.43	3/30/2017	50,000,000.00	49,892,500.00	49,892,200.00
PSI	NTRD	TBIL	102645	UST BILL	0.43	3/30/2017	50,000,000.00	49,892,500.00	49,892,200.00
		TBIL Total					1,075,000,000.00	1,072,185,668.02	1,072,841,125.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,027,500.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,027,500.00
PSI	NTRD	YANK1	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	YANK1	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,002,624.00	49,959,850.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,002,624.00	49,959,850.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,002,760.88	49,962,850.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,002,760.88	49,962,850.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	49,961,500.00
PSI	NTRD	YANK1	102010	AU & NZ BANKING GRP NY CD	0.65	11/1/2016	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	102022	UBS AG STAMFORD CT CD	0.69	10/25/2016	50,000,000.00	50,000,000.00	50,008,050.00
PSI	NTRD	YANK1	102053	ROYAL BANK OF CANADA NY CD	0.76	12/20/2016	50,000,000.00	50,000,000.00	49,996,650.00
PSI	NTRD	YANK1	102107	UBS AG STAMFORD CT CD	0.78	11/9/2016	50,000,000.00	50,000,000.00	50,013,950.00
PSI	NTRD	YANK1	102108	CANADIAN IMP. BK OF COM NY	0.65	10/12/2016	50,000,000.00	50,000,000.00	50,004,450.00
PSI	NTRD	YANK1	102158	UBS AG STAMFORD CT CD	0.91	12/20/2016	50,000,000.00	50,000,000.00	50,011,150.00
PSI	NTRD	YANK1	102181	CANADIAN IMP. BK OF COM NY	0.98	12/20/2016	50,000,000.00	50,001,106.58	50,042,550.00
PSI	NTRD	YANK1	102222	NORDEA BK FINLAND PLC NY CD	0.66	10/25/2016	50,000,000.00	50,000,000.00	50,006,650.00
PSI	NTRD	YANK1	102244	ROYAL BANK OF CANADA NY CD	0.9	12/20/2016	50,000,000.00	50,000,000.00	50,012,400.00
PSI	NTRD	YANK1	102248	BANK OF MONTREAL CHICAGO CD	0.97	12/20/2016	50,000,000.00	50,000,000.00	50,019,450.00
PSI	NTRD	YANK1	102261	TORONTO DOMINION BANK NY CD	0.73	10/31/2016	50,000,000.00	50,000,000.00	50,010,950.00
PSI	NTRD	YANK1	102266	NORDEA BK FINLAND PLC NY CD	0.78	11/25/2016	50,000,000.00	50,000,761.95	50,013,050.00
PSI	NTRD	YANK1	102299	CREDIT SUISSE NY CD	0.9	11/7/2016	50,000,000.00	50,000,000.00	50,019,600.00
PSI	NTRD	YANK1	102383	SOCIETE GENERALE NY CD	0.61	10/19/2016	50,000,000.00	50,000,000.00	50,004,600.00
PSI	NTRD	YANK1	102402	BARCLAYS BANK PLC NY CD	0.8	11/25/2016	50,000,000.00	50,000,000.00	50,022,650.00
PSI	NTRD	YANK1	102403	DNB BANK ASA NY CD	0.47	10/24/2016	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	YANK1	102404	SVENSKA HANDELSBANKEN NY CD	0.43	10/3/2016	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	102410	CREDIT SUISSE NY CD	1.01	12/20/2016	50,000,000.00	50,000,000.00	50,023,700.00
PSI	NTRD	YANK1	102465	BNP PARIBAS SF CD	0.43	10/5/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	102466	SOCIETE GENERALE NY CD	0.69	10/31/2016	50,000,000.00	50,000,416.19	50,008,350.00
PSI	NTRD	YANK1	102485	SVENSKA HANDELSBANKEN NY CD	0.475	10/7/2016	50,000,000.00	50,000,041.65	50,000,300.00
PSI	NTRD	YANK1	102492	BNP PARIBAS SF CD	0.47	10/5/2016	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	102498	NORDEA BK FINLAND PLC NY CD	0.43	10/6/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	102504	SOCIETE GENERALE NY CD	0.45	10/7/2016	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	102518	NORDEA BK FINLAND PLC NY CD	0.83	12/20/2016	50,000,000.00	50,000,000.00	50,012,950.00
PSI	NTRD	YANK1	102519	BANK OF MONTREAL CHICAGO CD	0.85	12/20/2016	50,000,000.00	50,000,000.00	50,006,100.00
PSI	NTRD	YANK1	102521	SOCIETE GENERALE NY CD	0.64	11/18/2016	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	YANK1	102528	RABOBANK NEDERLAND NY CD	0.88	12/20/2016	50,000,000.00	50,000,000.00	50,010,700.00
PSI	NTRD	YANK1	102558	BNP PARIBAS SF CD	0.51	10/18/2016	50,000,000.00	50,000,000.00	50,001,850.00
PSI	NTRD	YANK1	102571	DNB BANK ASA NY CD	0.41	10/21/2016	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	102580	BNP PARIBAS SF CD	0.51	10/25/2016	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	102589	BANK OF MONTREAL CHICAGO CD	0.53	11/21/2016	50,000,000.00	50,000,000.00	49,993,500.00
PSI	NTRD	YANK1	102599	DNB BANK ASA NY CD	0.41	10/28/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	102608	BNP PARIBAS SF CD	0.51	10/26/2016	50,000,000.00	50,000,000.00	50,001,400.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	102617	NORDEA BK FINLAND PLC NY CD	0.77	12/20/2016	50,000,000.00	50,000,000.00	50,006,250.00
PSI	NTRD	YANK1	102618	BANK OF MONTREAL CHICAGO CD	0.42	10/18/2016	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	102622	MUFG UNION BANK NA CD	0.46	11/4/2016	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	102637	RABOBANK NEDERLAND NY CD	0.84	12/30/2016	50,000,000.00	50,000,000.00	49,995,800.00
PSI	NTRD	YANK1	102639	SVENSKA HANDELSBANKEN NY CD	0.47	11/7/2016	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	102647	RABOBANK NEDERLAND NY CD	0.86	12/22/2016	50,000,000.00	50,003,396.46	50,004,650.00
PSI	NTRD	YANK1	102654	CANADIAN IMP. BK OF COM NY CD	1.1	3/27/2017	50,000,000.00	50,002,445.01	49,999,950.00
PSI	NTRD	YANK1	102660	DNB BANK ASA NY CD	0.49	11/28/2016	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	YANK1	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,934,600.00
PSI	NTRD	YANK1	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,934,600.00
PSI	NTRD	YANK1	102670	BANK OF MONTREAL CHICAGO CD	0.42	11/2/2016	50,000,000.00	50,000,000.00	49,994,550.00
PSI	NTRD	YANK1	102684	BANK OF MONTREAL CHICAGO CD	0.5	11/1/2016	50,000,000.00	50,000,000.00	49,999,555.50
PSI	NTRD	YANK1	102686	DNB BANK ASA NY CD	0.49	11/29/2016	50,000,000.00	50,000,000.00	49,989,177.50
		YANK1 Total					2,900,000,000.00	2,900,018,937.60	2,899,986,183.00
		NTRD Total					**23,847,227,000.00**	**23,836,743,957.78**	**23,844,156,962.02**
				NTRD-PSI Historical Total				**23,849,010,799.51**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,935,245.65	49,927,750.00
		NOTE Total					50,000,000.00	49,935,245.65	49,927,750.00
	TRADE Total						**50,000,000.00**	**49,935,245.65**	**49,927,750.00**
				TRADE-PSI Historical Total				**49,933,593.75**	
	PSI Total						**23,897,227,000.00**	**23,886,679,203.43**	**23,894,084,712.02**
				PSI Historical Total				**23,898,944,393.26**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
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	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,016,530.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	500,711.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,573.92	1,487,200.50
		FFCB Total					7,000,000.00	6,992,573.92	7,004,442.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,010,175.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	4,000,140.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,731,540.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	2,154,473.20
		FHLB Total					21,200,000.00	21,200,000.00	20,896,328.20
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,946,609.41
		FHLM Total					3,976,000.00	3,976,000.00	3,946,609.41
	PHHPA Total						32,176,000.00	32,168,573.92	31,847,379.61
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,968.89	130,000.13
		FFCB Total					130,000.00	129,968.89	130,000.13
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,710.84	597,058.20
		FHLB Total					600,000.00	599,710.84	597,058.20
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,085.20
		FHLM Total					476,000.00	476,000.00	476,085.20
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,136.00
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,893,678.10
		FNMA Total					4,900,000.00	4,900,000.00	4,893,814.10
	SANIT Total						6,106,000.00	6,105,679.73	6,096,957.63
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2016	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2016	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2016	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2016	53,353.16	53,353.16	53,353.16
	SCAQM Total						39,269,816.42	39,269,816.42	39,269,816.42
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: September 1, 2016 to September 30, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2016	4,334.51	4,334.51	4,334.51
	SLIM Total						3,190,353.30	3,190,353.30	3,190,353.30
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2016	52.36	52.36	52.36
	WASIA Total						38540.97	38540.97	38540.97
				SPI Total			**85,255,710.69**	**85,247,964.34**	**84,918,047.93**
				SPI Historical Total				**85,247,780.69**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	431,661.75
03/08/06	CCTSA TOBACCO BONDS 2006	38,348,927.74
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	40.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	2,578,994.85
12/21/11	LAC-CAL 2011 SERIES A	2,059,654.16
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$43,419,279.31

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,235,720.21
03/21/12	DISNEY PROJECT, 2012	4,198,257.39
12/02/02	MASTER REFUNDING 2002B	1,785,273.62
03/02/05	MASTER REFUNDING 2005A	10,101.80
12/13/06	MASTER REFUNDING 2006 A & B	10,224,620.87
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	143,661,778.89
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	45,177,242.68
06/26/14	COMMERCIAL PAPER 2014	1,017,623.31
01/05/06	COMMERCIAL PAPER 2016	5,038,796.13
	U.S. BANK - TRUSTEE TOTAL	$218,349,414.90

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,772,225.28
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,813,517.75
	LEASE REVENUE BONDS (2016 SERIES D)	3,865,692.97
	ZIONS BANK - TRUSTEE TOTAL	$48,451,436.00

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,762.05
	TREASURER TOTAL	$301,762.05

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 9/30/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.96	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FRCDQ2						
99496	NORDEA BK FINLAND PLC NY FRCD	1.01	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
102398	TORONTO DOMINION BANK NY FRCD	1.28	05/22/17	50,000,000.00	50,003,797.48	Cpn rate=Qtrly US$LIBOR+45bp.
FRCDQ2 Totals				**77,900,000.00**	**77,903,797.48**	
	CORPORATE AND AGENCY ISSUED TOTAL			**102,900,000.00**	**102,903,797.48**	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
98159	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98733	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
100983	LACCAL BANS	0.84	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	0.93	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				**60,000,000.00**	**60,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**60,000,000.00**	**60,000,000.00**	
NTRD - PSI NON-TRADING Total				**162,900,000.00**	**162,903,797.48**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 9/30/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 9/30/16
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,427,922,735.08	67.38 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	6,150,971,816.53	21.16 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,308,077,723.09	165.33 DAYS	49,935,245.65	1,765.00 DAYS
AGENCIES	12,839,786,308.08	1,119.87 DAYS	0.00	0.00 DAYS
MUNICIPALS	60,000,000.00	455.50 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,985,375.00	239.93 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	$23,836,743,957.78	629.10 DAYS	$49,935,245.65	1,795.00 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 9/30/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	10/01/16 - 10/30/16	$6,411,224,000.00	26.83	26.83	$6,410,275,358.91	26.84	26.84
31 to 60 Days	10/31/16 - 11/29/16	$2,733,219,000.00	11.44	38.27	$2,732,604,733.42	11.44	38.28
61 to 90 Days	11/30/16 - 12/29/16	$1,124,103,000.00	4.70	42.97	$1,124,355,806.03	4.71	42.99
91 to 120 Days	12/30/16 - 01/28/17	$308,553,000.00	1.29	44.26	$308,245,435.96	1.29	44.28
121 to 180 Days	01/29/17 - 03/29/17	$731,505,000.00	3.06	47.32	$730,747,423.62	3.06	47.34
181 to 270 Days	03/30/17 - 06/27/17	$900,000,000.00	3.77	51.09	$898,491,922.75	3.76	51.10
271 to 365 Days	06/28/17 - 09/30/17	$308,055,000.00	1.29	52.38	$307,516,083.34	1.29	52.39
1 to 1.5 YEARS	10/01/17 - 03/31/18	$478,180,000.00	2.00	54.38	$478,086,029.87	2.00	54.39
1.5 to 2 YEARS	04/01/18 - 09/30/18	$358,570,000.00	1.50	55.88	$357,341,804.46	1.50	55.89
2 to 3 YEARS	09/30/18 - 09/30/19	$2,854,725,000.00	11.94	67.82	$2,852,824,639.40	11.94	67.83
3 to 4 YEARS	09/30/19 - 09/30/20	$3,655,166,000.00	15.30	83.12	$3,653,159,934.95	15.29	83.12
4 to 5 YEARS	09/30/20 - 09/30/21	$3,983,927,000.00	16.67	99.79	$3,983,030,030.72	16.67	99.79
5 to 10 YEARS	09/30/21 - 09/30/26	$50,000,000.00	0.21	100.00	$50,000,000.00	0.21	100.00
Portfolio Total:		**$23,897,227,000.00**			**$23,886,679,203.43**		
GF							
4 to 5 YEARS	09/30/20 - 09/30/21	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
PHHPA							
10 + YEARS	09/30/26 - 09/30/66	$32,176,000.00	100.00	100.00	$32,168,573.92	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,573.92**		
SANIT							
1 to 1.5 YEARS	10/01/17 - 03/31/18	$130,000.00	2.13	2.13	$129,968.89	2.13	2.13
1.5 to 2 YEARS	04/01/18 - 09/30/18	$476,000.00	7.80	9.93	$476,000.00	7.80	9.93
4 to 5 YEARS	09/30/20 - 09/30/21	$5,500,000.00	90.07	100.00	$5,499,710.84	90.07	100.00
Portfolio Total:		**$6,106,000.00**			**$6,105,679.73**		

Los Angeles County Treasurer

Inventory Report - Totals Section

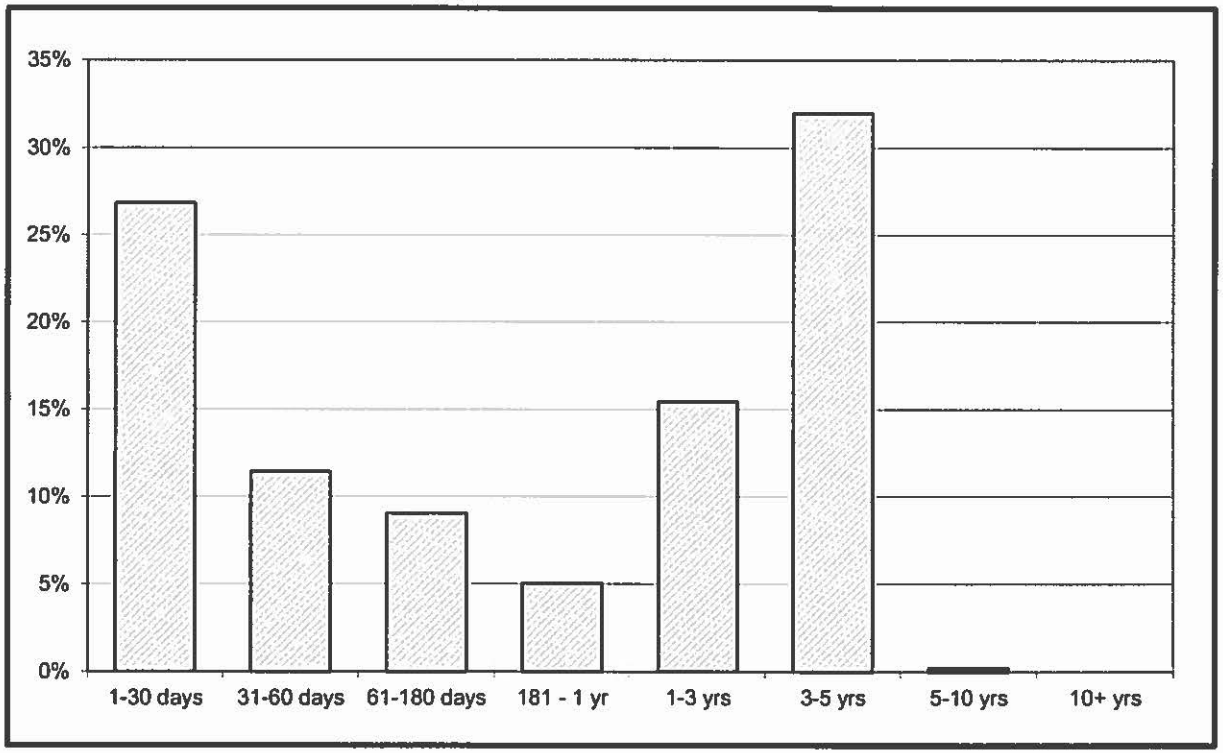
Maturity Range Grouping

As of 9/30/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
91 to 120 Days	12/30/16 - 01/28/17	$39,269,816.42	100.00	100.00	$39,269,816.42	100.00	100.00
Portfolio Total:		**$39,269,816.42**			**$39,269,816.42**		
SLIM							
91 to 120 Days	12/30/16 - 01/28/17	$3,190,353.30	100.00	100.00	$3,190,353.30	100.00	100.00
Portfolio Total:		**$3,190,353.30**			**$3,190,353.30**		
WASIA							
91 to 120 Days	12/30/16 - 01/28/17	$38,540.97	100.00	100.00	$38,540.97	100.00	100.00
Portfolio Total:		**$38,540.97**			**$38,540.97**		

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



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	6,410,275	26.84%
31 - 60 days		2,732,605	11.44%
61 - 180 days		2,163,349	9.06%
181 - 1 yr		1,206,008	5.05%
1 - 3 yrs		3,688,252	15.44%
3 - 5 yrs		7,636,190	31.96%
5 - 10 yrs		50,000	0.21%
10+ yrs		-	0.00%
	$	23,886,679	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 9/30/16
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of August 2016 with August 2015
(Dollars In Thousands)

	August 2016	August 2015	Change
Average Daily Portfolio ($)	68,784,160	65,521,420	+3,262,740
Accrued Earnings ($)	35,789	18,287	+17,502
Effective Yield (%)	0.614	0.330	+0.284
Average Life-Month End (In Days)	162	216	-54
Total Security Transactions			
Amount ($)	22,365,644	15,978,051	+6,387,593
Number	448	320	+128
Total Time Deposit Transactions			
Amount ($)	2,768,400	2,009,080	+759,320
Number	116	105	+11
Average Workday Investment Activity ($)	1,092,785	856,530	+236,255
Prescribed Demand Account Balances For Services ($)	1,945,800	2,038,700	-92,900

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

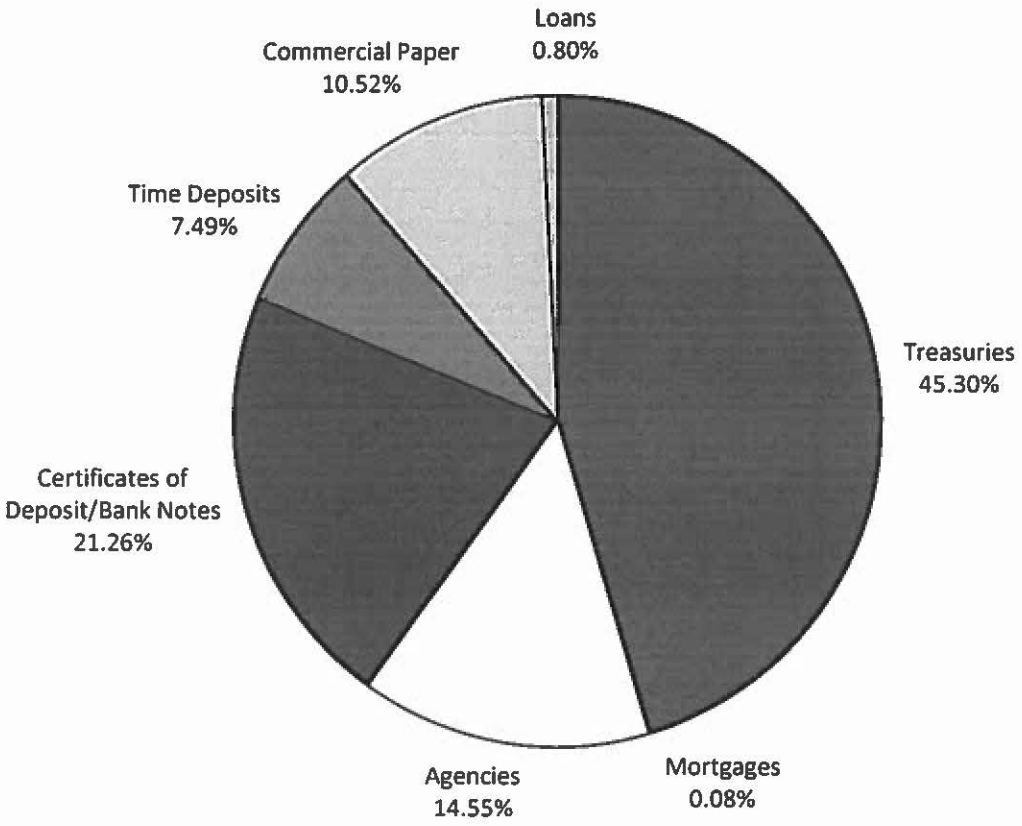
(Dollars In Thousands)

August 31, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,253,865	16.13	-0.33
Bonds	0	0.00	0
Notes	20,342,274	29.17	-1.30
Strips	0	0.00	0
Total Government	31,596,139	45.30	-1.63
Agency Debentures	2,075,790	2.97	+0.30
Certificates of Deposit	14,025,040	20.11	+1.19
Bank Notes	800,000	1.15	+0.01
Repurchases	0	0.00	0
Agency Discount Notes	7,577,331	10.86	-0.12
Time Deposits	5,222,440	7.49	-0.14
GNMAs	0	0.00	0
Commercial Paper	7,334,599	10.52	+0.31
FHLMC/Remics	55,566	0.08	0
Corporate Bonds	0	0.00	0
AB 55 Loans	556,410	0.80	+0.08
GF Loans	0	0.00	0
Other	499,990	0.72	0
Reversed Repurchases	0	0.00	0
Total (All Types)	69,743,305	100.00	

INVESTMENT ACTIVITY	AUGUST 2016		JULY 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	448	22,365,644	466	23,255,063
Other	9	43,364	2	310
Time Deposits	116	2,768,400	157	3,833,000
Total	573	25,177,408	625	27,088,373
PMIA Monthly Average Effective Yield (%)		0.614	0.588	
Year to Date Yield Last Day of Month (%)		0.600	0.588	

Pooled Money Investment Account
Portfolio Composition
$69.7 billion
8/31/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/16 REDEMPTIONS									
	CD	MUFG UNION	0.600	08/01/16	0.600	50,000	88	73,333.33	0.608
	CD	MUFG UNION	0.600	08/01/16	0.600	50,000	88	73,333.33	0.608
	CD	CITIBANK	0.610	08/01/16	0.610	50,000	108	91,500.00	0.618
	CD	CITIBANK	0.610	08/01/16	0.610	50,000	108	91,500.00	0.618
	CD	US BANK	0.700	08/01/16	0.700	50,000	158	153,611.11	0.712
	CD	US BANK	0.700	08/01/16	0.700	50,000	158	153,611.11	0.712
	CP	BNP NY		08/01/16	0.400	50,000	6	3,333.33	0.406
	CP	NISSAN		08/01/16	0.720	50,000	49	49,000.00	0.731
	CP	CAFCO		08/01/16	0.790	50,000	182	199,694.44	0.806
	CP	CAFCO		08/01/16	0.790	50,000	182	199,694.44	0.806
	DN	FNMA		08/01/16	0.280	50,000	117	45,500.00	0.284
	DN	FNMA		08/01/16	0.280	50,000	117	45,500.00	0.284
	DN	FNMA		08/01/16	0.350	50,000	125	60,763.89	0.355
	DN	FNMA		08/01/16	0.350	50,000	125	60,763.89	0.355
	DN	FNMA		08/01/16	0.400	50,000	158	87,777.78	0.407
	DN	FNMA		08/01/16	0.400	50,000	158	87,777.78	0.407
	DN	FNMA		08/01/16	0.400	50,000	158	87,777.78	0.407
	DN	FNMA		08/01/16	0.400	50,000	158	87,777.78	0.407
	DN	FNMA		08/01/16	0.400	50,000	158	87,777.78	0.407
	DN	FNMA		08/01/16	0.400	50,000	158	87,777.78	0.407
	DN	FNMA		08/01/16	0.580	50,000	217	174,805.56	0.592
	DN	FNMA		08/01/16	0.580	50,000	217	174,805.56	0.592
	YCD	TOKYO-MIT	0.540	08/01/16	0.540	50,000	80	60,000.00	0.548
	YCD	TOKYO-MIT	0.540	08/01/16	0.540	50,000	80	60,000.00	0.548
	YCD	TOKYO-MIT	0.540	08/01/16	0.540	50,000	80	60,000.00	0.548
	YCD	CIBC	0.560	08/01/16	0.560	50,000	95	73,888.89	0.568
	YCD	CIBC	0.560	08/01/16	0.560	50,000	95	73,888.89	0.568
	YCD	BARCLAYS	0.660	08/01/16	0.660	50,000	102	93,500.00	0.669
	YCD	BARCLAYS	0.660	08/01/16	0.660	50,000	102	93,500.00	0.669
08/01/16 PURCHASES									
	CP	TD USA		08/30/16	0.450	50,000			
	CP	TD USA		08/30/16	0.450	50,000			
08/02/16 REDEMPTIONS									
	CP	TOKYO NY		08/02/16	0.450	50,000	14	8,750.00	0.456
	CP	TOKYO NY		08/02/16	0.450	50,000	14	8,750.00	0.456
08/02/16 PURCHASES									
	CD	BOWEST	0.770	11/01/16	0.770	50,000			
	CD	BOWEST	0.770	11/01/16	0.770	50,000			
	CD	CHASE USA	1.030	05/01/17	1.030	50,000			
	CD	CHASE USA	1.030	05/01/17	1.030	50,000			
	CP	GE CO		08/08/16	0.340	50,000			
	CP	GE CO		08/08/16	0.340	50,000			
	CP	TOKYO NY		08/10/16	0.440	50,000			
	CP	TOKYO NY		08/10/16	0.440	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/02/16	**PURCHASES (Continued)**								
	CP	RABO NY		08/26/16	0.420	50,000			
	CP	RABO NY		08/26/16	0.420	50,000			
	CP	RABO NY		08/26/16	0.420	50,000			
	CP	RABO NY		08/26/16	0.420	50,000			
	CP	TD USA		08/29/16	0.450	50,000			
	CP	TD USA		08/29/16	0.450	50,000			
	CP	TOYOTA		10/11/16	0.570	50,000			
	CP	TOYOTA		10/11/16	0.570	50,000			
	CP	CAFCO		02/01/17	1.060	50,000			
	CP	CAFCO		02/01/17	1.060	50,000			
	TR	BILL		07/20/17	0.483	50,000			
	TR	BILL		07/20/17	0.483	50,000			
	YCD	MIZUHO	0.580	10/03/16	0.580	50,000			
	YCD	MIZUHO	0.580	10/03/16	0.580	50,000			
	YCD	BARCLAYS	0.770	11/01/16	0.770	50,000			
	YCD	BARCLAYS	0.770	11/01/16	0.770	50,000			
08/03/16	**NO REDEMPTIONS**								
08/03/16	**PURCHASES**								
	CP	GE CO		08/29/16	0.340	50,000			
	CP	GE CO		08/29/16	0.340	50,000			
	CP	BNP NY		08/29/16	0.420	50,000			
	CP	BNP NY		08/29/16	0.420	50,000			
	YCD	DNB	0.420	09/02/16	0.420	50,000			
	YCD	DNB	0.420	09/02/16	0.420	50,000			
08/04/16	**REDEMPTIONS**								
	CP	TOKYO NY		08/04/16	0.450	50,000	17	10,625.00	0.456
	CP	TOKYO NY		08/04/16	0.450	50,000	17	10,625.00	0.456
	CP	GE CTS		08/04/16	0.340	50,000	23	10,861.11	0.345
	CP	GE CTS		08/04/16	0.340	50,000	23	10,861.11	0.345
08/04/16	**PURCHASES**								
	CP	RABO NY		08/30/16	0.430	50,000			
	CP	RABO NY		08/30/16	0.430	50,000			
	CP	RABO NY		08/30/16	0.430	50,000			
	CP	TOKYO NY		09/02/16	0.510	50,000			
	CP	TOKYO NY		09/02/16	0.510	50,000			
08/05/16	**REDEMPTIONS**								
	CP	BNP NY		08/05/16	0.420	50,000	23	13,416.67	0.426
	CP	BNP NY		08/05/16	0.420	50,000	23	13,416.67	0.426
	CP	BNP NY		08/05/16	0.420	50,000	23	13,416.67	0.426
	CP	BNP NY		08/05/16	0.420	50,000	23	13,416.67	0.426

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/05/16	**REDEMPTIONS (Continued)**								
	CP	TOKYO NY		08/05/16	0.480	50,000	29	19,333.33	0.487
	CP	TOKYO NY		08/05/16	0.480	50,000	29	19,333.33	0.487
	CP	TOKYO NY		08/05/16	0.570	50,000	63	49,875.00	0.578
	CP	TOKYO NY		08/05/16	0.570	50,000	63	49,875.00	0.578
	YCD	MONTREAL	0.370	08/05/16	0.370	50,000	7	3,597.22	0.375
	YCD	MONTREAL	0.370	08/05/16	0.370	50,000	7	3,597.22	0.375
08/05/16	**NO PURCHASES**								
08/08/16	**REDEMPTIONS**								
	BN	BOFA	0.630	08/08/16	0.630	50,000	111	97,125.00	0.639
	BN	BOFA	0.630	08/08/16	0.630	50,000	111	97,125.00	0.639
	CP	GE CO		08/08/16	0.340	50,000	6	2,833.33	0.345
	CP	GE CO		08/08/16	0.340	50,000	6	2,833.33	0.345
	CP	BNP NY		08/08/16	0.410	50,000	12	6,833.33	0.416
	CP	BNP NY		08/08/16	0.430	50,000	33	19,708.33	0.436
	CP	BNP NY		08/08/16	0.430	50,000	33	19,708.33	0.436
	CP	TOKYO NY		08/08/16	0.580	50,000	69	55,583.33	0.589
	CP	TOKYO NY		08/08/16	0.580	50,000	69	55,583.33	0.589
	DN	IBRD		08/08/16	0.300	50,000	91	37,916.67	0.304
	DN	IBRD		08/08/16	0.300	50,000	91	37,916.67	0.304
	YCD	TOKYO-MIT	0.420	08/08/16	0.420	50,000	11	6,416.67	0.426
	YCD	TOKYO-MIT	0.420	08/08/16	0.420	50,000	11	6,416.67	0.426
	YCD	MONTREAL	0.380	08/08/16	0.380	50,000	31	16,361.11	0.385
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000	59	40,972.22	0.507
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000	59	40,972.22	0.507
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000	59	40,972.22	0.507
	YCD	SOC GEN	0.500	08/08/16	0.500	50,000	59	40,972.22	0.507
	YCD	SUMITOMO	0.550	08/08/16	0.550	50,000	69	52,708.33	0.558
	YCD	SUMITOMO	0.550	08/08/16	0.550	50,000	69	52,708.33	0.558
	YCD	NORINCHUK	0.630	08/08/16	0.630	50,000	108	94,500.00	0.639
	YCD	NORINCHUK	0.630	08/08/16	0.630	50,000	108	94,500.00	0.639
	YCD	SVENSKA	0.710	08/08/16	0.710	50,000	144	142,000.00	0.720
	YCD	SVENSKA	0.710	08/08/16	0.710	50,000	144	142,000.00	0.720
08/08/16	**NO PURCHASES**								
08/09/16	**SALES**								
	TR	BILL		08/18/16	0.200	50,000	350	160,795.14	0.336
	TR	BILL		08/18/16	0.200	50,000	350	160,795.14	0.336
	TR	BILL		08/18/16	0.200	50,000	350	160,795.14	0.336
	TR	BILL		08/18/16	0.200	50,000	350	160,795.14	0.336
	TR	BILL		08/18/16	0.200	50,000	350	162,041.67	0.339
	TR	BILL		08/18/16	0.200	50,000	350	162,041.67	0.339
	TR	BILL		08/18/16	0.200	50,000	350	162,041.67	0.339
	TR	BILL		08/18/16	0.200	50,000	350	162,041.67	0.339

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/09/16 REDEMPTIONS									
	YCD	SUMITOMO	0.420	08/09/16	0.420	50,000	21	12,250.00	0.426
	YCD	SUMITOMO	0.420	08/09/16	0.420	50,000	21	12,250.00	0.426
	YCD	DNB	0.400	08/09/16	0.400	50,000	32	17,777.78	0.406
	YCD	DNB	0.400	08/09/16	0.400	50,000	32	17,777.78	0.406
08/09/16 PURCHASES									
	BN	BOFA	1.160	02/27/17	1.160	50,000			
	BN	BOFA	1.160	02/27/17	1.160	50,000			
	TR	NOTE	0.625	06/30/18	0.717	50,000			
	TR	NOTE	0.625	06/30/18	0.717	50,000			
	YCD	CIBC	1.170	02/27/17	1.170	50,000			
	YCD	CIBC	1.170	02/27/17	1.170	50,000			
	YCD	CB AUS	1.200	05/26/17	1.200	50,000			
	YCD	CB AUS	1.200	05/26/17	1.200	50,000			
08/10/16 SALES									
	TR	NOTE	0.500	08/31/16		50,000	673	456,274.96	0.496
	TR	NOTE	0.500	08/31/16		50,000	673	456,274.96	0.496
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
	TR	NOTE	0.500	08/31/16		50,000	685	507,531.01	0.543
08/10/16 REDEMPTIONS									
	CP	TOKYO NY		08/10/16		50,000	8	4,888.89	0.446
	CP	TOKYO NY		08/10/16		50,000	8	4,888.89	0.446
08/10/16 PURCHASES									
	CD	US BANK	0.900	04/03/17	0.900	50,000			
	CD	US BANK	0.900	04/03/17	0.900	50,000			
	CP	RABO NY		08/16/16	0.410	50,000			
	CP	RABO NY		08/16/16	0.410	50,000			
	CP	BNP NY		08/17/16	0.410	50,000			
	CP	JPM LLC		02/15/17	0.920	50,000			
	CP	JPM LLC		02/15/17	0.920	50,000			
	CP	SCOTIA NY		04/03/17	1.230	50,000			
	CP	SCOTIA NY		04/03/17	1.230	50,000			
	DEB	FHLMC	1.000	09/29/17	0.729	50,000			
	YCD	BARCLAYS	0.800	11/07/16	0.800	50,000			
	YCD	TORONTO	1.150	02/27/17	1.150	50,000			
	YCD	TORONTO	1.150	02/27/17	1.150	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/11/16	**NO REDEMPTIONS**								
08/11/16	**PURCHASES**								
	CP	TOKYO NY		09/13/16	0.530	50,000			
	CP	TOKYO NY		09/13/16	0.530	50,000			
	CP	BNP NY		09/28/16	0.430	50,000			
	CP	BNP NY		09/28/16	0.430	50,000			
	TR	BILL		07/20/17	0.520	50,000			
	TR	BILL		07/20/17	0.520	50,000			
	YCD	MONTREAL	0.420	09/06/16	0.420	50,000			
	YCD	MONTREAL	0.420	09/06/16	0.420	50,000			
	YCD	DNB	0.420	09/23/16	0.420	50,000			
	YCD	DNB	0.420	09/23/16	0.420	50,000			
	YCD	SWEDBANK	0.440	10/11/16	0.440	50,000			
	YCD	SWEDBANK	0.440	10/11/16	0.440	50,000			
08/12/16	**NO REDEMPTIONS**								
08/12/16	**NO PURCHASES**								
08/15/16	**REDEMPTIONS**								
	CP	TOKYO NY		08/15/16	0.460	50,000	20	12,777.78	0.467
	CP	TOKYO NY		08/15/16	0.460	50,000	20	12,777.78	0.467
	CP	LIBERTY		08/15/16	0.470	50,000	34	22,194.44	0.477
	CP	LIBERTY		08/15/16	0.470	50,000	34	22,194.44	0.477
	CP	MIZUHO NY		08/15/16	0.470	50,000	39	25,458.33	0.477
	CP	MIZUHO NY		08/15/16	0.470	50,000	39	25,458.33	0.477
	CP	PEPSICO		08/15/16	0.400	50,000	61	33,888.89	0.406
	CP	PEPSICO		08/15/16	0.400	50,000	61	33,888.89	0.406
	CP	CAFCO		08/15/16	0.570	50,000	98	77,583.33	0.579
	CP	CAFCO		08/15/16	0.570	50,000	98	77,583.33	0.579
	YCD	SWEDBANK	0.400	08/15/16	0.400	50,000	38	21,111.11	0.406
	YCD	SWEDBANK	0.400	08/15/16	0.400	50,000	38	21,111.11	0.406
	YCD	MIZUHO	0.530	08/15/16	0.500	50,000	54	37,506.10	0.507
08/15/16	**NO PURCHASES**								
08/16/16	**REDEMPTIONS**								
	CP	RABO NY		08/16/16	0.410	50,000	6	3,416.67	0.416
	CP	RABO NY		08/16/16	0.410	50,000	6	3,416.67	0.416
08/16/16	**PURCHASES**								
	CP	RABO NY		08/18/16	0.400	50,000			
	CP	RABO NY		08/18/16	0.400	50,000			
	CP	TOKYO NY		09/01/16	0.460	50,000			
	CP	TOKYO NY		09/01/16	0.460	50,000			
	CP	TOKYO NY		09/01/16	0.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/17/16	**REDEMPTIONS**								
	CD	MUFG UNION	0.420	08/17/16	0.420	50,000	55	32,083.33	0.426
	CD	MUFG UNION	0.420	08/17/16	0.420	50,000	55	32,083.33	0.426
	CP	BNP NY		08/17/16	0.410	50,000	7	3,986.11	0.416
	CP	GE CTS		08/17/16	0.340	50,000	20	9,444.44	0.345
	CP	GE CTS		08/17/16	0.340	50,000	20	9,444.44	0.345
	CP	BNP NY		08/17/16	0.420	50,000	29	16,916.67	0.426
	CP	BNP NY		08/17/16	0.420	50,000	29	16,916.67	0.426
	CP	TOKYO NY		08/17/16	0.480	50,000	37	24,666.67	0.487
	CP	TOKYO NY		08/17/16	0.480	50,000	37	24,666.67	0.487
	CP	TOKYO NY		08/17/16	0.480	50,000	37	24,666.67	0.487
	CP	BNP NY		08/17/16	0.440	50,000	40	24,444.44	0.446
	CP	BNP NY		08/17/16	0.440	50,000	40	24,444.44	0.446
	CP	TOYOTA		08/17/16	0.560	50,000	85	66,111.11	0.569
	CP	TOYOTA		08/17/16	0.560	50,000	85	66,111.11	0.569
	CP	MIZUHO NY		08/17/16	0.610	50,000	100	84,722.22	0.620
	CP	MIZUHO NY		08/17/16	0.610	50,000	100	84,722.22	0.620
	YCD	SWEDBANK	0.400	08/17/16	0.400	50,000	36	20,000.00	0.406
	YCD	SWEDBANK	0.400	08/17/16	0.400	50,000	36	20,000.00	0.406
	YCD	SUMITOMO	0.450	08/17/16	0.450	50,000	37	23,125.00	0.456
	YCD	SUMITOMO	0.450	08/17/16	0.450	50,000	37	23,125.00	0.456
08/17/16	**NO PURCHASES**								
08/18/16	**REDEMPTIONS**								
	CP	RABO NY		08/18/16	0.400	50,000	2	1,111.11	0.406
	CP	RABO NY		08/18/16	0.400	50,000	2	1,111.11	0.406
	TR	BILL		08/18/16	0.395	50,000	338	185,430.56	0.403
	TR	BILL		08/18/16	0.395	50,000	338	185,430.56	0.403
	TR	BILL		08/18/16	0.395	50,000	338	185,430.56	0.403
	TR	BILL		08/18/16	0.395	50,000	338	185,430.56	0.403
	TR	BILL		08/18/16	0.425	50,000	338	199,513.89	0.434
	TR	BILL		08/18/16	0.425	50,000	338	199,513.89	0.434
	TR	BILL		08/18/16	0.425	50,000	338	199,513.89	0.434
	TR	BILL		08/18/16	0.343	50,000	357	169,822.92	0.349
	TR	BILL		08/18/16	0.343	50,000	357	169,822.92	0.349
	TR	BILL		08/18/16	0.410	50,000	364	207,277.78	0.419
	TR	BILL		08/18/16	0.410	50,000	364	207,277.78	0.419
08/18/16	**PURCHASES**								
	CP	TOKYO NY		09/06/16	0.470	50,000			
	CP	TOKYO NY		09/06/16	0.470	50,000			
	CP	BNP NY		09/07/16	0.410	50,000			
	CP	BNP NY		09/07/16	0.410	50,000			
	CP	RABO NY		12/23/16	0.930	50,000			
	CP	RABO NY		12/23/16	0.930	50,000			
	TR	BILL		08/17/17	0.565	50,000			
	TR	BILL		08/17/17	0.565	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/18/16	**PURCHASES (Continued)**								
	TR	BILL		08/17/17	0.573	50,000			
	TR	BILL		08/17/17	0.573	50,000			
	TR	BILL		08/17/17	0.575	50,000			
	TR	BILL		08/17/17	0.575	50,000			
	YCD	SVENSKA	0.800	11/28/16	0.800	50,000			
	YCD	SVENSKA	0.800	11/28/16	0.800	50,000			
	YCD	ANZ	0.850	12/23/16	0.850	50,000			
	YCD	ANZ	0.850	12/23/16	0.850	50,000			
08/19/16	**NO REDEMPTIONS**								
08/19/16	**PURCHASES**								
	CP	BNP NY		09/02/16	0.410	50,000			
	CP	BNP NY		09/02/16	0.410	50,000			
	CP	BNP NY		09/02/16	0.410	50,000			
	CP	TOKYO NY		09/06/16	0.460	50,000			
	CP	TOKYO NY		09/06/16	0.460	50,000			
	YCD	SWEDBANK	0.400	09/23/16	0.400	50,000			
	YCD	SWEDBANK	0.400	09/23/16	0.400	50,000			
	YCD	MONTREAL	0.480	09/27/16	0.480	50,000			
	YCD	MONTREAL	0.480	09/27/16	0.480	50,000			
	YCD	SUMITOMO	0.880	11/16/16	0.880	50,000			
	YCD	SUMITOMO	0.880	11/16/16	0.880	50,000			
08/22/16	**REDEMPTIONS**								
	CP	BNP NY		08/22/16	0.430	50,000	32	19,111.11	0.436
	CP	BNP NY		08/22/16	0.430	50,000	32	19,111.11	0.436
	YCD	SUMITOMO	0.470	08/22/16	0.470	50,000	26	16,972.22	0.477
	YCD	SUMITOMO	0.470	08/22/16	0.470	50,000	26	16,972.22	0.477
	YCD	DNB	0.400	08/22/16	0.400	50,000	34	18,888.89	0.406
	YCD	DNB	0.400	08/22/16	0.400	50,000	34	18,888.89	0.406
	YCD	BNP	0.430	08/22/16	0.430	50,000	35	20,902.78	0.436
	YCD	BNP	0.430	08/22/16	0.430	50,000	35	20,902.78	0.436
08/22/16	**NO PURCHASES**								
08/23/16	**NO REDEMPTIONS**								
08/23/16	**PURCHASES**								
	CP	BNP NY		09/01/16	0.410	50,000			
	CP	BNP NY		09/01/16	0.410	50,000			
	CP	TOKYO NY		09/02/16	0.470	50,000			
	CP	TOKYO NY		09/02/16	0.470	50,000			
	CP	GE CO		09/06/16	0.340	50,000			
	CP	GE CO		09/06/16	0.340	50,000			
	CP	LIBERTY		10/24/16	0.670	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/23/16	**PURCHASES (Continued)**								
	CP	SCOTIA NY		02/27/17	1.230	50,000			
	CP	SCOTIA NY		02/27/17	1.230	50,000			
	TR	BILL		08/17/17	0.570	50,000			
	TR	BILL		08/17/17	0.570	50,000			
	TR	BILL		08/17/17	0.570	50,000			
	TR	BILL		08/17/17	0.570	50,000			
	TR	NOTE	0.750	02/28/18	0.727	50,000			
	TR	NOTE	0.750	02/28/18	0.727	50,000			
	YCD	SVENSKA	0.430	09/23/16	0.430	50,000			
	YCD	SVENSKA	0.430	09/23/16	0.430	50,000			
	YCD	SWEDBANK	0.400	09/27/16	0.400	50,000			
	YCD	SWEDBANK	0.400	09/27/16	0.400	50,000			
	YCD	DNB	0.410	09/29/16	0.410	50,000			
	YCD	DNB	0.410	09/29/16	0.410	50,000			
	YCD	NORINCHUK	0.700	10/24/16	0.700	50,000			
	YCD	NORINCHUK	0.700	10/24/16	0.700	50,000			
	YCD	MIZUHO	0.650	10/27/16	0.650	50,000			
	YCD	MIZUHO	0.650	10/27/16	0.650	50,000			
	YCD	SUMITOMO	0.850	11/16/16	0.850	50,000			
	YCD	SUMITOMO	0.850	11/16/16	0.850	50,000			
08/24/16	**NO REDEMPTIONS**								
08/24/16	**PURCHASES**								
	CD	MUFG UNION	0.500	11/01/16	0.500	50,000			
	CD	MUFG UNION	0.500	11/01/16	0.500	50,000			
	CP	BNP NY		09/27/16	0.430	50,000			
	CP	BNP NY		09/27/16	0.430	50,000			
	CP	BNP NY		09/27/16	0.430	50,000			
	CP	MIZUHO NY		10/24/16	0.620	50,000			
	CP	MIZUHO NY		10/24/16	0.620	50,000			
	CP	CRC		02/27/17	1.200	50,000			
	CP	CRC		02/27/17	1.200	50,000			
	DN	IBRD		11/28/16	0.300	50,000			
	DN	IBRD		11/28/16	0.300	50,000			
	DN	FNMA		02/01/17	0.410	50,000			
	DN	FNMA		02/01/17	0.410	50,000			
	DN	FNMA		02/01/17	0.410	50,000			
	DN	FNMA		02/01/17	0.410	50,000			
	DN	FHLMC		03/01/17	0.430	50,000			
	DN	FHLMC		03/01/17	0.430	50,000			
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000			
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000			
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000			
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000			
	YCD	MONTREAL	0.400	09/29/16	0.400	50,000			
	YCD	MONTREAL	0.400	09/29/16	0.400	50,000			
	YCD	NORINCHUK	0.850	11/01/16	0.740	50,000			
	YCD	NORINCHUK	0.850	11/01/16	0.740	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/24/16	**PURCHASES (Continued)**								
	YCD	SE BANKEN	0.790	11/28/16	0.790	50,000			
	YCD	SE BANKEN	0.790	11/28/16	0.790	50,000			
	YCD	CB AUS	1.260	03/28/17	1.260	50,000			
	YCD	CB AUS	1.260	03/28/17	1.260	50,000			
08/25/16	**NO REDEMPTIONS**								
08/25/16	**PURCHASES**								
	CP	BNP NY		08/26/16	0.400	50,000			
	CP	BNP NY		08/26/16	0.400	50,000			
	CP	RABO NY		08/26/16	0.400	50,000			
	CP	RABO NY		08/26/16	0.400	50,000			
	CP	RABO NY		08/26/16	0.400	50,000			
	CP	BNP NY		09/09/16	0.410	50,000			
	CP	BNP NY		09/09/16	0.410	50,000			
	CP	GE CTS		09/23/16	0.370	50,000			
	CP	GE CTS		09/23/16	0.370	50,000			
	CP	GE CO		09/29/16	0.390	50,000			
	CP	GE CO		09/29/16	0.390	50,000			
	CP	TOYOTA		11/16/16	0.720	50,000			
	CP	TOYOTA		11/16/16	0.720	50,000			
	DN	IBRD		02/27/17	0.460	50,000			
	DN	IBRD		02/27/17	0.460	50,000			
	DN	FHLB		03/01/17	0.470	50,000			
	DN	FHLB		03/01/17	0.470	50,000			
	YCD	DNB	0.410	09/29/16	0.410	50,000			
	YCD	DNB	0.410	09/29/16	0.410	50,000			
	YCD	TOKYO-MIT	0.520	09/29/16	0.520	50,000			
	YCD	TOKYO-MIT	0.520	09/29/16	0.520	50,000			
	YCD	TOKYO-MIT	0.520	09/29/16	0.520	50,000			
	YCD	MIZUHO	0.900	11/28/16	0.900	50,000			
	YCD	MIZUHO	0.900	11/28/16	0.900	50,000			
	YCD	SUMITOMO	0.900	11/28/16	0.900	50,000			
	YCD	SUMITOMO	0.900	11/28/16	0.900	50,000			
	YCD	RB CANADA	1.200	02/27/17	1.200	50,000			
	YCD	RB CANADA	1.200	02/27/17	1.200	50,000			
08/26/16	**REDEMPTIONS**								
	CD	CITIBANK	0.620	08/26/16	0.620	50,000	92	79,222.22	0.629
	CD	CITIBANK	0.620	08/26/16	0.620	50,000	92	79,222.22	0.629
	CP	BNP NY		08/26/16	0.400	50,000	1	555.56	0.406
	CP	BNP NY		08/26/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		08/26/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		08/26/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		08/26/16	0.400	50,000	1	555.56	0.406

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/26/16	**REDEMPTIONS (Continued)**								
	CP	RABO NY		08/26/16	0.420	50,000	24	14,000.00	0.426
	CP	RABO NY		08/26/16	0.420	50,000	24	14,000.00	0.426
	CP	RABO NY		08/26/16	0.420	50,000	24	14,000.00	0.426
	CP	RABO NY		08/26/16	0.420	50,000	24	14,000.00	0.426
	CP	BNP NY		08/26/16	0.430	50,000	37	22,097.22	0.436
	CP	BNP NY		08/26/16	0.430	50,000	37	22,097.22	0.436
	CP	BNP NY		08/26/16	0.430	50,000	37	22,097.22	0.436
	CP	GE CTS		08/26/16	0.380	50,000	46	24,277.78	0.385
	CP	GE CTS		08/26/16	0.380	50,000	46	24,277.78	0.385
	CP	TOYOTA		08/26/16	0.580	50,000	109	87,805.56	0.589
	CP	TOYOTA		08/26/16	0.580	50,000	109	87,805.56	0.589
	CP	JPM LLC		08/26/16	0.830	50,000	183	210,958.33	0.847
	CP	JPM LLC		08/26/16	0.830	50,000	183	210,958.33	0.847
	YCD	NB CANADA	0.470	08/26/16	0.470	50,000	38	24,805.56	0.477
	YCD	NB CANADA	0.470	08/26/16	0.470	50,000	38	24,805.56	0.477
08/26/16	**PURCHASES**								
	DEB	FHLB	0.875	10/01/18	0.908	25,000			
	DEB	FHLB	0.875	10/01/18	0.908	50,000			
08/29/16	**REDEMPTIONS**								
	CD	CITIBANK	0.620	08/29/16	0.620	50,000	95	81,805.56	0.629
	CD	CITIBANK	0.620	08/29/16	0.620	50,000	95	81,805.56	0.629
	CD	CITIBANK	0.620	08/29/16	0.620	50,000	95	81,805.56	0.629
	CP	GE CO		08/29/16	0.340	50,000	26	12,277.78	0.345
	CP	GE CO		08/29/16	0.340	50,000	26	12,277.78	0.345
	CP	BNP NY		08/29/16	0.420	50,000	26	15,166.67	0.426
	CP	BNP NY		08/29/16	0.420	50,000	26	15,166.67	0.426
	CP	TD USA		08/29/16	0.450	50,000	27	16,875.00	0.456
	CP	TD USA		08/29/16	0.450	50,000	27	16,875.00	0.456
	CP	SOC GEN NY		08/29/16	0.490	50,000	68	46,277.78	0.497
	CP	SOC GEN NY		08/29/16	0.490	50,000	68	46,277.78	0.497
	CP	SOC GEN NY		08/29/16	0.490	50,000	68	46,277.78	0.497
	CP	SOC GEN NY		08/29/16	0.490	50,000	68	46,277.78	0.497
	CP	CRC		08/29/16	0.500	50,000	69	47,916.67	0.507
	CP	TOYOTA		08/29/16	0.650	50,000	133	120,069.44	0.661
	CP	TOYOTA		08/29/16	0.650	50,000	133	120,069.44	0.661
	DN	FNMA		08/29/16	0.420	50,000	186	108,500.00	0.428
	DN	FNMA		08/29/16	0.420	50,000	186	108,500.00	0.428
	DN	FNMA		08/29/16	0.440	50,000	186	113,666.67	0.448
	DN	FNMA		08/29/16	0.440	50,000	186	113,666.67	0.448
	YCD	NORINCHUK	0.590	08/29/16	0.590	50,000	97	79,486.11	0.598
	YCD	NORINCHUK	0.590	08/29/16	0.590	50,000	97	79,486.11	0.598
	YCD	NORINCHUK	0.640	08/29/16	0.640	50,000	108	96,000.00	0.649
	YCD	NORINCHUK	0.640	08/29/16	0.640	50,000	108	96,000.00	0.649
	YCD	SCOTIA	0.820	08/29/16	0.820	50,000	188	214,111.11	0.834
	YCD	SCOTIA	0.820	08/29/16	0.820	50,000	188	214,111.11	0.834

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/29/16 PURCHASES									
	CP	BNP NY		09/01/16	0.400	50,000			
	CP	BNP NY		09/01/16	0.400	50,000			
	CP	SOC GEN NY		09/28/16	0.390	50,000			
	CP	SOC GEN NY		09/28/16	0.390	50,000			
	CP	GE CO		09/30/16	0.370	50,000			
	CP	GE CO		09/30/16	0.370	50,000			
	CP	SCOTIA NY		11/28/16	0.830	50,000			
	CP	SCOTIA NY		11/28/16	0.830	50,000			
	DEB	FHLB	0.875	10/01/18	0.900	50,000			
	TR	NOTE	0.750	07/31/18	0.822	50,000			
	TR	NOTE	0.750	07/31/18	0.822	50,000			
	TR	NOTE	0.750	07/31/18	0.822	50,000			
08/30/16 REDEMPTIONS									
	CP	RABO NY		08/30/16	0.430	50,000	26	15,527.78	0.436
	CP	RABO NY		08/30/16	0.430	50,000	26	15,527.78	0.436
	CP	RABO NY		08/30/16	0.430	50,000	26	15,527.78	0.436
	CP	TD USA		08/30/16	0.450	50,000	29	18,125.00	0.456
	CP	TD USA		08/30/16	0.450	50,000	29	18,125.00	0.456
	YCD	DNB	0.410	08/30/16	0.410	50,000	32	18,222.22	0.416
	YCD	DNB	0.410	08/30/16	0.410	50,000	32	18,222.22	0.416
08/30/16 PURCHASES									
	CP	GE CTS		11/01/16	0.460	50,000			
	CP	GE CTS		11/01/16	0.460	50,000			
	TR	NOTE	0.750	07/31/18	0.799	50,000			
	TR	NOTE	0.750	07/31/18	0.799	50,000			
	TR	NOTE	0.750	07/31/18	0.799	50,000			
	YCD	SWEDBANK	0.390	09/30/16	0.390	50,000			
	YCD	SWEDBANK	0.390	09/30/16	0.390	50,000			
08/31/16 REDEMPTIONS									
	TR	NOTE	1.000	08/31/16	0.409	50,000	1,212	684,952.45	0.406
	TR	NOTE	1.000	08/31/16	0.409	50,000	1,212	684,952.45	0.406
	TR	NOTE	1.000	08/31/16	0.375	50,000	1,219	631,963.32	0.372
	TR	NOTE	1.000	08/31/16	0.375	50,000	1,219	631,963.32	0.372
	TR	NOTE	1.000	08/31/16	0.375	50,000	1,219	631,963.32	0.372
	TR	NOTE	1.000	08/31/16	0.375	50,000	1,219	631,963.32	0.372
	TR	NOTE	1.000	08/31/16	0.396	50,000	1,219	667,119.57	0.393
	TR	NOTE	1.000	08/31/16	0.396	50,000	1,219	667,119.57	0.393
	TR	NOTE	1.000	08/31/16	0.396	50,000	1,219	667,119.57	0.393
	TR	NOTE	1.000	08/31/16	0.396	50,000	1,219	667,119.57	0.393
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/31/16	**REDEMPTIONS (Continued)**								
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
	TR	NOTE	1.000	08/31/16	0.399	50,000	1,226	676,630.43	0.396
08/31/16	**PURCHASES**								
	CP	TOKYO NY		09/19/16	0.490	50,000			
	CP	TOKYO NY		09/19/16	0.490	50,000			
	CP	NISSAN		10/03/16	0.620	50,000			
	CP	TOYOTA		11/07/16	0.640	50,000			
	CP	TOYOTA		11/07/16	0.640	50,000			
	CP	OLD LINE		12/16/16	0.850	50,000			
	DN	FHLMC		03/01/17	0.470	50,000			
	DN	FHLMC		03/01/17	0.470	50,000			
	DN	FHLMC		04/03/17	0.480	50,000			
	DN	FHLMC		04/03/17	0.480	50,000			
	TR	NOTE	0.750	08/31/18	0.782	50,000			
	TR	NOTE	0.750	08/31/18	0.782	50,000			
	TR	NOTE	0.750	08/31/18	0.801	50,000			
	TR	NOTE	0.750	08/31/18	0.801	50,000			
	YCD	SOC GEN	0.400	09/30/16	0.400	50,000			
	YCD	SOC GEN	0.400	09/30/16	0.400	50,000			
	YCD	SOC GEN	0.650	11/01/16	0.650	50,000			
	YCD	SOC GEN	0.650	11/01/16	0.650	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	07/21/16	0.340	4,000,000.00	10/20/16
New Omni Bank, NA	07/28/16	0.340	5,000,000.00	10/27/16
New Omni Bank, NA	08/12/16	0.320	2,000,000.00	11/10/16
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
AUBURN				
Community 1st Bank	03/18/16	0.560	2,000,000.00	09/16/16
Community 1st Bank	04/06/16	0.370	4,000,000.00	10/05/16
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
BREA				
Pacific Western Bank	03/16/16	0.520	40,000,000.00	09/14/16
Pacific Western Bank	04/08/16	0.370	10,000,000.00	10/07/16
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
Pacific Western Bank	08/24/16	0.460	50,000,000.00	02/22/17
BUENA PARK				
Uniti Bank	06/01/16	0.470	2,000,000.00	11/30/16
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
CHICO				
Tri Counties Bank	06/08/16	0.310	50,000,000.00	09/07/16
DIAMOND BAR				
Prospectors Federal Credit Union	03/10/16	0.490	4,000,000.00	09/08/16
DOWNEY				
Financial Partners Credit Union	07/06/16	0.310	10,000,000.00	10/05/16
EL CENTRO				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
FOLSOM				
Folsom Lake Bank	07/13/16	0.330	1,500,000.00	10/12/16
Folsom Lake Bank	07/29/16	0.350	3,500,000.00	10/28/16
Folsom Lake Bank	08/31/16	0.360	3,000,000.00	11/30/16
SAFE Credit Union	06/03/16	0.390	5,000,000.00	09/02/16
SAFE Credit Union	07/06/16	0.300	20,000,000.00	10/05/16
GARDEN GROVE				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GOLETA				
Community West Bank	07/13/16	0.330	13,000,000.00	10/12/16
Community West Bank	06/03/16	0.470	13,000,000.00	10/20/16
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
IRVINE				
Banc of California, NA	06/23/16	0.330	50,000,000.00	09/22/16
Banc of California, NA	07/21/16	0.370	100,000,000.00	10/20/16
Banc of California, NA	08/19/16	0.350	100,000,000.00	11/18/16
CommerceWest Bank	06/10/16	0.290	5,000,000.00	09/09/16
CommerceWest Bank	07/14/16	0.330	5,000,000.00	10/13/16
CommerceWest Bank	07/29/16	0.330	5,000,000.00	10/28/16
First Foundation Bank	06/02/16	0.340	32,000,000.00	09/01/16
First Foundation Bank	07/08/16	0.310	12,000,000.00	10/07/16
First Foundation Bank	07/22/16	0.370	25,000,000.00	10/21/16
First Foundation Bank	08/11/16	0.340	12,000,000.00	11/10/16
First Foundation Bank	08/24/16	0.330	30,000,000.00	11/30/16
Pacific Enterprise Bank	06/02/16	0.340	25,000,000.00	09/01/16
LODI				
Farmers & Merchants Bk Cen CA	06/08/16	0.290	20,000,000.00	09/07/16
Farmers & Merchants Bk Cen CA	07/06/16	0.270	25,000,000.00	10/05/16
Farmers & Merchants Bk Cen CA	07/15/16	0.320	35,000,000.00	10/14/16
Farmers & Merchants Bk Cen CA	04/21/16	0.370	35,000,000.00	10/20/16
Farmers & Merchants Bk Cen CA	08/31/16	0.340	35,000,000.00	11/30/16
LOS ANGELES				
Bank Leumi USA	07/08/16	0.320	25,000,000.00	10/07/16
Bank Leumi USA	07/20/16	0.360	30,000,000.00	10/19/16
Bank Leumi USA	08/03/16	0.310	20,000,000.00	11/02/16
Bank of Hope	08/31/16	0.360	90,000,000.00	11/30/16
BBCN Bank	06/10/16	0.310	75,000,000.00	09/09/16
BBCN Bank	07/07/16	0.290	90,000,000.00	10/06/16
BBCN Bank	07/13/16	0.330	45,000,000.00	10/12/16
California United Bank	07/01/16	0.310	10,000,000.00	09/30/16
Commonwealth Business Bank	06/10/16	0.290	8,500,000.00	09/09/16
Commonwealth Business Bank	06/17/16	0.290	10,000,000.00	09/16/16
Commonwealth Business Bank	07/08/16	0.290	15,000,000.00	10/07/16
Commonwealth Business Bank	07/29/16	0.330	15,000,000.00	10/28/16
Commonwealth Business Bank	08/12/16	0.320	5,000,000.00	11/10/16
Commonwealth Business Bank	08/19/16	0.320	18,000,000.00	11/18/16
CTBC Bank Corp. (USA)	04/28/16	0.450	10,000,000.00	10/27/16
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
Hanmi Bank	04/06/16	0.350	30,000,000.00	10/05/16
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Manufacturers Bank	06/09/16	0.320	50,000,000.00	09/08/16
Manufacturers Bank	07/08/16	0.310	100,000,000.00	10/07/16
Manufacturers Bank	07/15/16	0.340	50,000,000.00	10/14/16
Manufacturers Bank	08/11/16	0.340	35,000,000.00	11/10/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Open Bank	06/09/16	0.300	10,000,000.00	09/08/16
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	03/10/16	0.490	30,000,000.00	09/08/16
Pacific City Bank	07/08/16	0.290	30,000,000.00	10/07/16
Pacific City Bank	08/10/16	0.280	18,700,000.00	11/09/16
Pacific Commerce Bank	03/18/16	0.560	10,000,000.00	09/16/16
Preferred Bank	08/19/16	0.480	30,000,000.00	02/17/17
Premier Business Bank	06/29/16	0.260	10,000,000.00	09/28/16
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
MONTEREY				
1st Capital Bank	06/09/16	0.320	1,000,000.00	09/08/16
OAKDALE				
Oak Valley Community Bank	06/02/16	0.350	3,500,000.00	09/01/16
OAKLAND				
Beneficial State Bank	03/30/16	0.500	7,500,000.00	09/28/16
Beneficial State Bank	06/29/16	0.290	7,500,000.00	09/28/16
Beneficial State Bank	07/15/16	0.350	15,000,000.00	10/14/16
Beneficial State Bank	07/22/16	0.380	10,000,000.00	10/21/16
California Bank of Commerce	06/10/16	0.310	10,000,000.00	09/09/16
California Bank of Commerce	07/06/16	0.290	13,500,000.00	10/05/16
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
California Bank of Commerce	08/11/16	0.480	5,000,000.00	02/09/17
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	03/10/16	0.490	6,000,000.00	09/08/16
Metropolitan Bank	04/14/16	0.370	3,000,000.00	10/13/16
Metropolitan Bank	08/25/16	0.500	1,000,000.00	02/23/17
ONTARIO				
Citizens Business Bank	06/03/16	0.360	50,000,000.00	09/02/16
Citizens Business Bank	07/06/16	0.270	40,000,000.00	10/05/16
ORANGE				
Grandpoint Bank	07/14/16	0.350	50,000,000.00	10/13/16
Grandpoint Bank	08/04/16	0.330	50,000,000.00	11/03/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	07/07/16	0.270	5,000,000.00	10/06/16
Malaga Bank, FSB	07/22/16	0.350	46,000,000.00	10/21/16
Malaga Bank, FSB	07/29/16	0.330	9,000,000.00	10/28/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PALOS VERDES ESTATES (Continued)				
Malaga Bank, FSB	08/04/16	0.310	10,000,000.00	11/03/16
Malaga Bank, FSB	08/31/16	0.340	12,000,000.00	11/30/16
PASADENA				
American Plus Bank, NA	06/16/16	0.290	2,240,000.00	09/15/16
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
American Plus Bank, NA	08/24/16	0.460	1,000,000.00	02/23/17
Community Bank	06/08/16	0.310	30,000,000.00	09/07/16
Community Bank	06/15/16	0.290	35,000,000.00	09/14/16
Community Bank	07/01/16	0.310	25,000,000.00	09/30/16
Community Bank	07/13/16	0.330	25,000,000.00	10/12/16
Community Bank	08/03/16	0.300	30,000,000.00	11/02/16
Community Bank	08/12/16	0.340	25,000,000.00	11/10/16
East West Bank	07/14/16	0.350	50,000,000.00	10/13/16
East West Bank	07/20/16	0.350	125,000,000.00	10/19/16
East West Bank	07/22/16	0.370	50,000,000.00	10/21/16
East West Bank	08/05/16	0.320	75,000,000.00	11/04/16
EverTrust Bank	06/08/16	0.290	30,000,000.00	09/07/16
EverTrust Bank	08/17/16	0.300	10,000,000.00	11/16/16
EverTrust Bank	08/26/16	0.340	20,000,000.00	12/02/16
Wescom Central Credit Union	06/16/16	0.330	50,000,000.00	09/15/16
Wescom Central Credit Union	07/27/16	0.370	50,000,000.00	10/26/16
Wescom Central Credit Union	08/18/16	0.360	50,000,000.00	11/17/16
PASO ROBLES				
Heritage Oaks Bank	06/08/16	0.310	25,000,000.00	09/07/16
PORTERVILLE				
Bank of the Sierra	06/02/16	0.340	15,000,000.00	09/01/16
Bank of the Sierra	08/17/16	0.300	5,000,000.00	09/01/16
Bank of the Sierra	06/09/16	0.320	20,000,000.00	09/08/16
Bank of the Sierra	07/06/16	0.290	10,000,000.00	10/05/16
Bank of the Sierra	08/17/16	0.300	10,000,000.00	10/05/16
Bank of the Sierra	07/22/16	0.370	20,000,000.00	10/21/16
Bank of the Sierra	08/04/16	0.330	15,000,000.00	11/03/16
Bank of the Sierra	08/17/16	0.320	5,000,000.00	11/03/16
Bank of the Sierra	08/11/16	0.340	20,000,000.00	11/10/16
RANCHO CORDOVA				
American River Bank	07/20/16	0.350	3,000,000.00	10/19/16
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
American River Bank	08/11/16	0.330	7,500,000.00	12/08/16
American River Bank	08/04/16	0.310	2,500,000.00	12/15/16
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
American River Bank	08/04/16	0.440	2,500,000.00	02/02/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDDING				
Cornerstone Community Bank	08/24/16	0.310	7,000,000.00	11/30/16
REDWOOD CITY				
Provident Credit Union	06/10/16	0.290	20,000,000.00	09/09/16
Provident Credit Union	06/15/16	0.270	20,000,000.00	09/14/16
Provident Credit Union	07/14/16	0.330	20,000,000.00	10/13/16
Provident Credit Union	07/21/16	0.340	40,000,000.00	10/20/16
Provident Credit Union	07/27/16	0.330	40,000,000.00	10/26/16
Provident Credit Union	08/17/16	0.300	20,000,000.00	11/16/16
Provident Credit Union	08/25/16	0.340	20,000,000.00	12/01/16
RICHMOND				
Mechanics Bank	06/09/16	0.320	20,000,000.00	09/08/16
Mechanics Bank	07/13/16	0.330	20,000,000.00	10/12/16
Mechanics Bank	07/21/16	0.360	20,000,000.00	10/20/16
Mechanics Bank	08/11/16	0.340	20,000,000.00	11/10/16
ROCKLIN				
Five Star Bank	06/27/16	0.300	5,000,000.00	09/28/16
Five Star Bank	04/13/16	0.340	2,000,000.00	10/12/16
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
ROSEMEAD				
Pacific Alliance Bank	04/13/16	0.340	4,000,000.00	10/12/16
ROSEVILLE				
Umpqua Bank	03/16/16	0.540	100,000,000.00	09/14/16
Umpqua Bank	03/24/16	0.480	20,000,000.00	09/22/16
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
SACRAMENTO				
Merchants National Bank of Sacramento	08/03/16	0.300	4,000,000.00	11/02/16
Merchants National Bank of Sacramento	06/01/16	0.490	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/27/16	0.360	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
River City Bank	06/03/16	0.380	15,000,000.00	09/02/16
River City Bank	08/12/16	0.340	20,000,000.00	11/10/16
River City Bank	08/19/16	0.340	35,000,000.00	11/18/16
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
Schools Financial Credit Union	08/24/16	0.310	30,000,000.00	11/30/16
SAN DIEGO				
Bofl Federal Bank	08/31/16	0.340	25,000,000.00	11/30/16
California Coast Credit Union	06/01/16	0.470	25,000,000.00	11/30/16
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Mission Federal Credit Union	07/13/16	0.310	10,000,000.00	10/12/16
Mission Federal Credit Union	08/17/16	0.300	10,000,000.00	11/16/16
San Diego County Credit Union	04/14/16	0.290	50,000,000.00	09/15/16
San Diego County Credit Union	06/15/16	0.270	50,000,000.00	09/29/16
San Diego County Credit Union	05/12/16	0.310	50,000,000.00	10/13/16
San Diego County Credit Union	07/13/16	0.300	50,000,000.00	11/16/16
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
San Diego County Credit Union	08/12/16	0.380	50,000,000.00	01/12/17
Western Alliance Bank	08/11/16	0.340	65,000,000.00	11/10/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
SAN FRANCISCO				
Bank of San Francisco	06/17/16	0.290	10,000,000.00	09/16/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Trans Pacific National Bank	06/17/16	0.310	3,000,000.00	09/16/16
Trans Pacific National Bank	07/22/16	0.370	2,000,000.00	10/21/16
SAN JOSE				
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Meriwest Credit Union	07/21/16	0.370	30,000,000.00	10/20/16
SAN RAMON				
Tri-Valley Bank	08/18/16	0.350	6,000,000.00	11/17/16
Tri-Valley Bank	08/24/16	0.340	4,000,000.00	11/30/16
SANTA CLARITA				
Bank of Santa Clarita	07/01/16	0.310	15,000,000.00	09/30/16
SANTA ROSA				
Summit State Bank	06/03/16	0.380	12,000,000.00	09/02/16
Summit State Bank	06/17/16	0.310	7,000,000.00	09/16/16
Summit State Bank	07/13/16	0.330	14,000,000.00	10/12/16
Summit State Bank	07/22/16	0.370	3,500,000.00	10/21/16
Summit State Bank	07/27/16	0.350	4,000,000.00	10/21/16
Summit State Bank	08/03/16	0.300	8,000,000.00	11/02/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/01/16	0.490	19,000,000.00	11/30/16
VACAVILLE				
Travis Credit Union	06/03/16	0.380	50,000,000.00	09/02/16
Travis Credit Union	04/07/16	0.380	50,000,000.00	10/06/16
WATSONVILLE				
Santa Cruz County Bank	07/15/16	0.320	10,000,000.00	10/14/16
Santa Cruz County Bank	07/29/16	0.330	10,000,000.00	10/28/16
WEST SACRAMENTO				
Community Business Bank	05/13/16	0.260	5,000,000.00	09/15/16
Community Business Bank	05/25/16	0.420	3,000,000.00	10/13/16
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
Community Business Bank	07/06/16	0.310	3,000,000.00	12/08/16
Community Business Bank	08/24/16	0.410	3,000,000.00	01/25/17
TOTAL TIME DEPOSITS AUGUST 2016			**5,222,440,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,244,694	$ 3,651,916
2	2,216,548	2,728,067
3	2,179,974	3,910,800
4	2,198,636	4,147,824
5	2,122,832	3,555,441
6	2,122,832	3,555,441
7	2,122,832	3,555,441
8	2,081,036	2,658,467
9	1,883,566	2,597,450
10	2,145,375	2,422,987
11	1,913,883	2,395,123
12	1,998,544	2,814,534
13	1,998,544	2,814,534
14	1,998,544	2,814,534
15	2,229,027	2,238,656
16	2,137,819	1,843,675
17	2,043,778	1,987,820
18	2,060,562	2,111,526
19	1,873,903	2,504,451
20	1,873,903	2,504,451
21	1,873,903	2,504,451
22	1,978,388	2,113,547
23	1,850,160	2,045,974
24	1,785,361	3,149,098
25	2,056,116	2,530,274
26	1,994,486	3,435,265
27	1,994,486	3,435,265
28	1,994,486	3,435,265
29	1,864,518	2,654,609
30	2,061,130	2,355,583
31	2,019,946	2,876,370

AVERAGE DOLLAR DAYS $2,029,671 a/

a/ **The prescribed bank balance for August was $2,009,696. This consisted of $1,945,830 in compensating balances for services, balances for uncollected funds of $69,478 and a deduction of $5,612 for August delayed deposit credit.**

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on August 17, 2016, has determined and designated the amount of money available for deposit and investment as of August 10, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,945,800,000

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)	8/15/2016	8/19/2016	$ (1,858,800,000)	$ (7,156,200,000)	$ 5,297,400,000	$ (1,858,800,000)
(2)	8/22/2016	8/26/2016	$ 3,997,700,000	$ (3,158,500,000)	$ 5,297,400,000	$ 2,138,900,000
(3)	8/29/2016	9/2/2016	$ (3,832,800,000)	$ (6,991,300,000)	$ 5,297,400,000	$ (1,693,900,000)
(4)	9/5/2016	9/9/2016	$ (1,639,800,000)	$ (8,631,100,000)	$ 5,297,400,000	$ (3,333,700,000)
(5)	9/12/2016	9/16/2016	$ 3,073,300,000	$ (5,557,800,000)	$ 5,297,400,000	$ (260,400,000)
(6)	9/19/2016	9/23/2016	$ 1,335,300,000	$ (4,222,500,000)	$ 5,297,400,000	$ 1,074,900,000
(7)	9/26/2016	9/30/2016	$ (693,900,000)	$ (4,916,400,000)	$ 5,297,400,000	$ 381,000,000
(8)	10/3/2016	10/7/2016	$ (6,346,800,000)	$ (11,263,200,000)	$ 5,297,400,000	$ (5,965,800,000)
(9)	10/10/2016	10/14/2016	$ (1,860,400,000)	$ (13,123,600,000)	$ 5,297,400,000	$ (7,826,200,000)
(10)	10/17/2016	10/21/2016	$ 101,800,000	$ (13,021,800,000)	$ 5,297,400,000	$ (7,724,400,000)

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 $ 1,945,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: August 17, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 9/30/16
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
10/05/16	09/28/16	CITGM	102666	FFCB 1.42 (CALLABLE)	1.42	10/04/21	99.95	$50,000,000.00	$49,975,000.00	$1,972.22
10/12/16	09/28/16	DRE	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/21	100	$25,000,000.00	$25,000,000.00	$0.00
						PSI Non-Trading Total		$75,000,000.00	$74,975,000.00	$1,972.22
							TOTAL	**$75,000,000.00**	**$74,975,000.00**	**$1,972.22**