COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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May 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 APRIL 2016**

The Report of Investments for the month of April 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 April 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:rkl

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR APRIL 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 APRIL 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 APRIL 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 APRIL 30, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 4/30/16		
At Cost	$ 30,018,500,710	$ 102,543,281
At Market	$ 30,024,344,920	$ 102,534,409
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.58%	0.00%
United States Government and Agency Obligations	53.94%	54.25%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.12%	0.00%
Municipal Obligations	0.19%	4.36%
Corporate and Deposit Notes	0.17%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	41.39%
1-60 days	39.75%	0.08%
61 days-1 year	17.22%	60.89%
Over 1 year	43.03%	39.03%
Weighted Average Days to Maturity	546	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF APRIL 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 April 30, 2016:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	31.12%
Corporate and Deposit Notes	A-1+	P-1	0.09%
	AA-	Aa3	0.08%
Los Angeles County Securities	AA+	Aa2	0.19%
Negotiable Certificates of Deposit	A-1	P-1	14.58%
U.S. Agency Securities	AA+	Aaa	51.08%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.45%
U.S. Treasury Bills	AA+	Aaa	2.41%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	41.39%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.36%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	54.17%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT

APRIL 30, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 4/30/16	$ 30,018,500,710
Market Value at 4/30/16	$ 30,024,344,920
Average Daily Balance	$ 29,122,822,822
Gains and Losses:	
For the Month	$ 1,963,777
For the Past 12 Months	$ 4,800,666
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 22,673,393
Earnings for the Past 12 Months	$ 192,136,923
Earnings Rate for the Month	0.95%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF APRIL 30, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	69,793,684.27	
Bank of the West - Concentration	$	65,659,767.30	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	52,589,768.18	(B)
Union Bank- Concentration	$	526,348.20	
Wells Fargo - Concentration	$	2,953,769.74	
Total Ledger Balance for all Banks	$	191,523,337.69	

(A) $65.419 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) $52 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR APRIL 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 April 2016

Total Deposits	$ 8,305,522,330.98
Total Disbursements	$ 4,834,138,562.57
Discretionary Funds Liquidity Withdrawal Ratio:	
As of April 30, 2016	1.22

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
May	$ 8,530,111,000.00	$ 3,002,500,000.00	$ 5,955,300,000.00	$ 5,577,311,000.00
June	$ 3,930,487,000.00	$ 3,984,400,000.00	$ 5,986,400,000.00	$ 7,505,798,000.00
July	$ 592,478,000.00	$ 3,301,900,000.00	$ 4,860,100,000.00	$ 6,540,076,000.00
August	$ 250,000,000.00	$ 2,577,000,000.00	$ 4,613,000,000.00	$ 4,754,076,000.00
September	$ 802,771,000.00	$ 3,409,000,000.00	$ 4,267,200,000.00	$ 4,698,647,000.00
October	$ 955,562,000.00	$ 4,155,600,000.00	$ 4,628,000,000.00	$ 5,181,809,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In April 2016, the Treasurer placed $263.723 million in the Bank of the West Money Market Plus Account and $195.167 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $65.419 million remained in the Bank of the West Money Market Plus Account and $52 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 APRIL 2016
COMPLIANCE REPORT

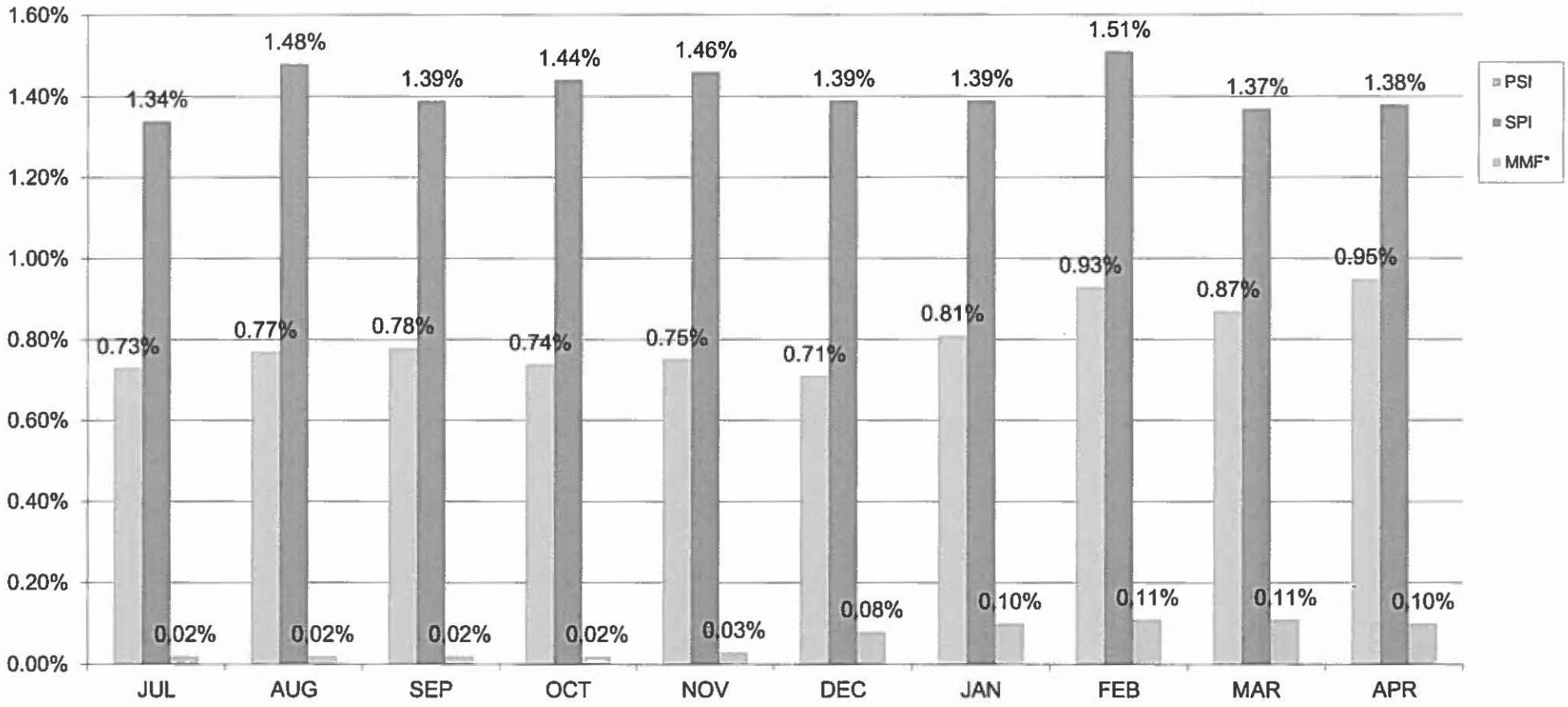
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of April 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 4/30/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
4/1/2016	$ 26,474,073,781.62	$ 97,518,272.46
4/2/2016	26,474,073,781.62	97,518,272.46
4/3/2016	26,474,073,781.62	97,518,272.46
4/4/2016	26,523,006,458.57	97,518,272.46
4/5/2016	27,042,348,297.79	97,518,272.46
4/6/2016	28,344,763,952.32	97,518,272.46
4/7/2016	28,799,156,848.91	97,518,272.46
4/8/2016	29,123,099,307.32	97,518,272.46
4/9/2016	29,123,099,307.32	97,518,272.46
4/10/2016	29,123,099,307.32	97,518,272.46
4/11/2016	29,370,473,535.10	97,518,272.46
4/12/2016	29,770,547,743.77	97,518,272.46
4/13/2016	30,002,447,407.12	97,518,272.46
4/14/2016	30,170,437,569.71	97,518,272.46
4/15/2016	30,128,186,588.96	97,567,210.54
4/16/2016	30,103,186,588.96	97,567,210.54
4/17/2016	30,078,186,588.96	97,567,210.54
4/18/2016	30,111,445,161.14	97,567,210.54
4/19/2016	30,262,349,402.81	97,567,210.54
4/20/2016	29,425,605,436.96	97,567,210.54
4/21/2016	29,410,270,691.42	97,567,210.54
4/22/2016	29,363,961,469.19	101,543,210.54
4/23/2016	29,363,961,469.19	101,543,210.54
4/24/2016	29,342,111,469.19	101,543,210.54
4/25/2016	29,259,341,746.76	101,543,210.54
4/26/2016	29,265,001,558.06	101,543,210.54
4/27/2016	30,332,028,314.37	97,543,210.54
4/28/2016	30,390,369,565.05	102,543,210.54
4/29/2016	30,015,476,826.78	102,543,210.54
4/30/2016	30,018,500,709.91	102,543,280.84
	$ 29,122,822,822.26	**$ 98,703,841.78**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2015-16
ATTACHMENT IV



* Source: Money Fund Report as of May 10, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 4/30/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$16,678,378	$111,909
Gains (Losses) on Sales of Non-Trading Securities.	1,963,777	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	4,031,238	70
Prior Accrual Adjustment	-	-
Total Revenues	$22,673,393	$111,979
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,186
	$0	$2,186
NET INCOME	$22,673,393	$109,793

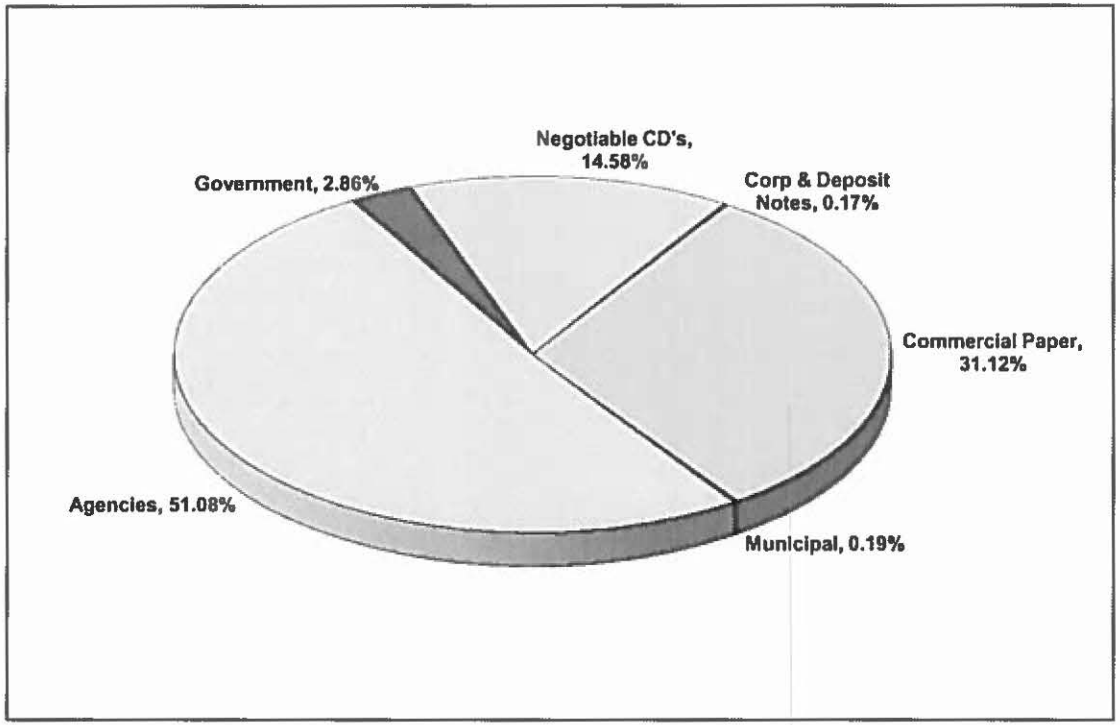
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	44.55%	
Los Angeles County and Related Entities	47.86%	
Consolidated Sanitation Districts		2.05%
Metropolitan Transportation Authority		0.85%
Miscellaneous Agencies Pooled Investments		2.03%
South Coast Air Quality Management District		1.69%
Miscellaneous		0.02%
Subtotal	92.41%	6.64%
County Bond Proceeds and Repayment Funds		0.95%
Grand Total	92.41%	7.59%

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



	In Thousands
Negotiable CD's	4,377,973
Corp & Deposit Notes	49,980
Bankers Acceptance	-
Commercial Paper	9,343,365
Municipal	57,000
Agencies	15,332,385
Other	-
Government	857,798
Total	$ 30,018,501

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: Apil 1, 2016 to April 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	4/1/2016	101142	REGENCY MARKETS NO. 1 LLC	0.44	4/29/2016	50,000,000.00	49,982,888.89	0	CITI	BLAYBV
NTRD	CPD	4/1/2016	101143	NATIXIS NY BRANCH CP	0.37	4/4/2016	50,000,000.00	49,998,458.33	0	CITI	FTNFCM
NTRD	CPD	4/1/2016	101144	NATIXIS NY BRANCH CP	0.37	4/4/2016	50,000,000.00	49,998,458.33	0	CITI	FTNFCM
NTRD	CPD	4/1/2016	101145	ATLANTIC ASSET SEC LLC CP	0.41	5/2/2016	25,000,000.00	24,991,173.61	0	CITI	MS
NTRD	CPD	4/1/2016	101146	AUTOBAHN FUNDING CO LLC CP	0.4	5/2/2016	50,000,000.00	49,982,777.78	0	CITI	BLAYBV
NTRD	CPD	4/1/2016	101147	AUTOBAHN FUNDING CO LLC CP	0.4	5/2/2016	50,000,000.00	49,982,777.78	0	CITI	BLAYBV
NTRD	CPD	4/1/2016	101148	ATLANTIC ASSET SEC LLC CP	0.42	5/5/2016	50,000,000.00	49,980,166.67	0	CITI	JPM
NTRD	CPD	4/1/2016	101127	OLD LINE FUNDING LLC CP	0.6	7/6/2016	25,000,000.00	24,960,000.00	0	CITI	RBCCM
NTRD	CPD	4/4/2016	101160	ATLANTIC ASSET SEC LLC CP	0.42	5/6/2016	40,000,000.00	39,985,066.67	0	CITI	MS
NTRD	CPD	4/4/2016	101162	CREDIT AGRICOLE CIB NY BR	0.41	5/5/2016	25,000,000.00	24,991,173.61	0	CITI	MFR
NTRD	CPD	4/4/2016	101163	TOYOTA MOTOR CREDIT CORP C	0.39	5/27/2016	25,000,000.00	24,985,645.83	0	CITI	TFS
NTRD	CPD	4/4/2016	101165	CANCARA ASSET SEC LLC CP	0.39	5/3/2016	18,000,000.00	17,994,345.00	0	CITI	BLAYBV
NTRD	CPD	4/4/2016	101166	CHEVRON CORP CP	0.36	5/23/2016	30,000,000.00	29,985,300.00	0	CITI	BLAYBV
NTRD	CPD	4/4/2016	101167	TOYOTA MOTOR CREDIT CORP C	0.39	5/24/2016	36,000,000.00	35,980,500.00	0	CITI	TFS
NTRD	CPD	4/4/2016	101172	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,998,458.33	0	CITI	UBSSEC
NTRD	CPD	4/5/2016	101177	COCA COLA CO CP	0.38	6/10/2016	50,000,000.00	49,965,166.67	0	CITI	BLAYBV
NTRD	CPD	4/5/2016	101178	ATLANTIC ASSET SEC LLC CP	0.42	5/9/2016	50,000,000.00	49,980,166.67	0	CITI	MS
NTRD	CPD	4/5/2016	101179	CHEVRON CORP CP	0.36	5/20/2016	25,000,000.00	24,988,750.00	0	CITI	LOOP
NTRD	CPD	4/5/2016	101180	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,998,972.22	0	CITI	BNY
NTRD	CPD	4/5/2016	101181	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,998,972.22	0	CITI	BNY
NTRD	CPD	4/5/2016	101182	CREDIT AGRICOLE CIB NY BR	0.37	4/12/2016	50,000,000.00	49,996,402.78	0	CITI	MFR
NTRD	CPD	4/5/2016	101183	AUTOBAHN FUNDING CO LLC CP	0.4	5/13/2016	25,000,000.00	24,989,444.44	0	CITI	BLAYBV
NTRD	CPD	4/5/2016	101184	CANCARA ASSET SEC LLC CP	0.47	6/6/2016	13,000,000.00	12,989,477.22	0	CITI	BLAYBV
NTRD	CPD	4/5/2016	101190	EMERSON ELECTRIC COMPANY C	0.38	5/25/2016	45,000,000.00	44,976,250.00	0	CITI	BLAYBV
NTRD	CPD	4/5/2016	101168	CANCARA ASSET SEC LLC CP	0.48	5/31/2016	50,000,000.00	49,962,666.67	0	CITI	JPM
NTRD	CPD	4/6/2016	101203	EXXON MOBIL CORP CP	0.36	5/3/2016	50,000,000.00	49,986,500.00	0	CITI	BLAYBV
NTRD	CPD	4/6/2016	101204	EXXON MOBIL CORP CP	0.36	5/5/2016	50,000,000.00	49,985,500.00	0	CITI	BLAYBV
NTRD	CPD	4/6/2016	101205	CHEVRON CORP CP	0.38	5/19/2016	50,000,000.00	49,977,305.56	0	CITI	JPM
NTRD	CPD	4/6/2016	101215	COCA COLA CO CP	0.42	6/15/2016	50,000,000.00	49,959,166.67	0	CITI	LOOP
NTRD	CPD	4/6/2016	101216	CANADIAN IMPERIAL HLDGS IN	0.36	5/5/2016	50,000,000.00	49,985,500.00	0	CITI	MFR
NTRD	CPD	4/6/2016	101217	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	4/6/2016	101218	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	4/6/2016	101219	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	4/6/2016	101220	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	4/6/2016	101221	NATIXIS NY BRANCH CP	0.37	4/7/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	4/6/2016	101211	CREDIT AGRICOLE CIB NY BR	0.36	4/7/2016	50,000,000.00	49,999,500.00	0	CITI	MFR
NTRD	CPD	4/6/2016	101212	CREDIT AGRICOLE CIB NY BR	0.39	5/20/2016	50,000,000.00	49,976,166.67	0	CITI	MFR
NTRD	CPD	4/6/2016	101213	AUTOBAHN FUNDING CO LLC CP	0.38	5/9/2016	50,000,000.00	49,982,583.33	0	CITI	LOOP
NTRD	CPD	4/6/2016	101208	ATLANTIC ASSET SEC LLC CP	0.42	5/11/2016	50,000,000.00	49,979,583.33	0	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/6/2016	101209	AUTOBAHN FUNDING CO LLC CP	0.4	5/10/2016	30,000,000.00	29,988,666.67	0	CITI	BLAYBV
NTRD	CPD	4/7/2016	101233	EMERSON ELECTRIC COMPANY C	0.37	6/3/2016	35,000,000.00	34,979,495.83	0	CITI	BLAYBV
NTRD	CPD	4/7/2016	101234	CHEVRON CORP CP	0.38	5/24/2016	50,000,000.00	49,975,194.44	0	CITI	JPM
NTRD	CPD	4/7/2016	101235	NATIXIS NY BRANCH CP	0.37	4/8/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	4/7/2016	101236	NATIXIS NY BRANCH CP	0.37	4/8/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	4/7/2016	101241	NATIXIS NY BRANCH CP	0.37	4/11/2016	50,000,000.00	49,997,944.44	0	CITI	UBSSEC
NTRD	CPD	4/7/2016	101242	NATIXIS NY BRANCH CP	0.37	4/11/2016	50,000,000.00	49,997,944.44	0	CITI	UBSSEC
NTRD	CPD	4/7/2016	101243	EMERSON ELECTRIC COMPANY C	0.39	5/23/2016	50,000,000.00	49,975,083.33	0	CITI	BLAYBV
NTRD	CPD	4/7/2016	101244	TOYOTA MOTOR CREDIT CORP C	0.41	6/6/2016	50,000,000.00	49,965,833.33	0	CITI	TFS
NTRD	CPD	4/7/2016	101245	CHEVRON CORP CP	0.36	5/4/2016	50,000,000.00	49,986,500.00	0	CITI	JPM
NTRD	CPD	4/7/2016	101246	ATLANTIC ASSET SEC LLC CP	0.41	5/12/2016	35,000,000.00	34,986,048.61	0	CITI	MS
NTRD	CPD	4/7/2016	101239	NATIXIS NY BRANCH CP	0.37	4/15/2016	50,000,000.00	49,995,888.89	0	CITI	MISC
NTRD	CPD	4/7/2016	101249	CREDIT AGRICOLE CIB NY BR	0.41	5/27/2016	50,000,000.00	49,971,527.78	0	CITI	MFR
NTRD	CPD	4/7/2016	101186	AUTOBAHN FUNDING CO LLC CP	0.4	5/11/2016	25,000,000.00	24,990,555.56	0	CITI	BLAYBV
NTRD	CPD	4/8/2016	101250	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	50,000,000.00	49,987,000.00	0	CITI	MFR
NTRD	CPD	4/8/2016	101251	ABBEY NATIONAL TREAS SV PL	0.37	4/26/2016	50,000,000.00	49,990,750.00	0	CITI	MFR
NTRD	CPD	4/8/2016	101252	AUTOBAHN FUNDING CO LLC CP	0.4	5/13/2016	20,000,000.00	19,992,222.22	0	CITI	CRSU
NTRD	CPD	4/8/2016	101253	CHEVRON CORP CP	0.38	5/27/2016	50,000,000.00	49,974,138.89	0	CITI	BLAYBV
NTRD	CPD	4/8/2016	101254	AUTOBAHN FUNDING CO LLC CP	0.4	5/13/2016	50,000,000.00	49,980,555.56	0	CITI	CRSU
NTRD	CPD	4/8/2016	101255	REGENCY MARKETS NO. 1 LLC	0.44	5/6/2016	35,000,000.00	34,988,022.22	0	CITI	JPM
NTRD	CPD	4/8/2016	101256	MONT BLANC CAPITAL CORP CP	0.6	7/6/2016	42,978,000.00	42,914,249.30	0	CITI	JPM
NTRD	CPD	4/8/2016	101262	CANCARA ASSET SEC LLC CP	0.58	7/5/2016	50,000,000.00	49,929,111.11	0	CITI	BLAYBV
NTRD	CPD	4/8/2016	101263	TOYOTA MOTOR CREDIT CORP C	0.39	6/1/2016	36,000,000.00	35,978,940.00	0	CITI	TFS
NTRD	CPD	4/8/2016	101264	TOYOTA MOTOR CREDIT CORP C	0.4	6/3/2016	50,000,000.00	49,968,888.89	0	CITI	TFS
NTRD	CPD	4/8/2016	101265	NATIXIS NY BRANCH CP	0.44	6/1/2016	25,000,000.00	24,983,500.00	0	CITI	UBSSEC
NTRD	CPD	4/8/2016	101266	NATIXIS NY BRANCH CP	0.37	4/12/2016	50,000,000.00	49,997,944.44	0	CITI	PIPE
NTRD	CPD	4/8/2016	101267	NATIXIS NY BRANCH CP	0.37	4/12/2016	50,000,000.00	49,997,944.44	0	CITI	PIPE
NTRD	CPD	4/8/2016	101268	EXXON MOBIL CORP CP	0.38	6/1/2016	50,000,000.00	49,971,500.00	0	CITI	MFR
NTRD	CPD	4/8/2016	101260	CREDIT AGRICOLE CIB NY BR	0.49	6/1/2016	50,000,000.00	49,963,250.00	0	CITI	MFR
NTRD	CPD	4/8/2016	101270	ABBEY NATIONAL TREAS SV PL	0.37	4/29/2016	50,000,000.00	49,989,208.33	0	CITI	BLAYBV
NTRD	CPD	4/8/2016	101271	EMERSON ELECTRIC COMPANY C	0.39	5/26/2016	50,000,000.00	49,974,000.00	0	CITI	BLAYBV
NTRD	CPD	4/8/2016	101272	CHEVRON CORP CP	0.41	7/1/2016	50,000,000.00	49,952,166.67	0	CITI	LOOP
NTRD	CPD	4/8/2016	101273	REGENCY MARKETS NO. 1 LLC	0.4	4/25/2016	46,087,000.00	46,078,294.68	0	CITI	GPS
NTRD	CPD	4/8/2016	101274	ABBEY NATIONAL TREAS SV PL	0.37	4/28/2016	50,000,000.00	49,989,722.22	0	CITI	MFR
NTRD	CPD	4/8/2016	101276	ATLANTIC ASSET SEC LLC CP	0.45	5/26/2016	12,395,000.00	12,387,563.00	0	CITI	JPM
NTRD	CPD	4/11/2016	101290	NATIXIS NY BRANCH CP	0.37	4/14/2016	50,000,000.00	49,998,458.33	0	CITI	MISC
NTRD	CPD	4/11/2016	101291	NATIXIS NY BRANCH CP	0.37	4/15/2016	50,000,000.00	49,997,944.44	0	CITI	MISC
NTRD	CPD	4/11/2016	101292	CREDIT AGRICOLE CIB NY BR	0.38	4/18/2016	35,000,000.00	34,997,413.89	0	CITI	MFR
NTRD	CPD	4/11/2016	101293	CREDIT AGRICOLE CIB NY BR	0.39	5/12/2016	40,000,000.00	39,986,566.67	0	CITI	JPM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/11/2016	101278	AUTOBAHN FUNDING CO LLC CP	0.4	5/16/2016	30,000,000.00	29,988,333.33	0	CITI	BLAYBV
NTRD	CPD	4/11/2016	101279	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	50,000,000.00	49,978,333.33	0	CITI	BLAYBV
NTRD	CPD	4/11/2016	101280	AUTOBAHN FUNDING CO LLC CP	0.4	5/12/2016	50,000,000.00	49,982,777.78	0	CITI	BLAYBV
NTRD	CPD	4/11/2016	101281	NATIXIS NY BRANCH CP	0.37	4/13/2016	50,000,000.00	49,998,972.22	0	CITI	BNY
NTRD	CPD	4/11/2016	101282	NATIXIS NY BRANCH CP	0.37	4/13/2016	50,000,000.00	49,998,972.22	0	CITI	BNY
NTRD	CPD	4/11/2016	101283	ATLANTIC ASSET SEC LLC CP	0.41	5/11/2016	50,000,000.00	49,982,916.67	0	CITI	LOOP
NTRD	CPD	4/11/2016	101284	ATLANTIC ASSET SEC LLC CP	0.42	5/9/2016	50,000,000.00	49,983,666.67	0	CITI	MFR
NTRD	CPD	4/11/2016	101285	CREDIT AGRICOLE CIB NY BR	0.39	5/3/2016	50,000,000.00	49,988,083.33	0	CITI	MFR
NTRD	CPD	4/11/2016	101286	ATLANTIC ASSET SEC LLC CP	0.41	5/13/2016	30,000,000.00	29,989,066.67	0	CITI	MS
NTRD	CPD	4/11/2016	101287	NATIXIS NY BRANCH CP	0.37	4/14/2016	50,000,000.00	49,998,458.33	0	CITI	UBSSEC
NTRD	CPD	4/11/2016	101288	EMERSON ELECTRIC COMPANY C	0.39	6/1/2016	50,000,000.00	49,972,375.00	0	CITI	BLAYBV
NTRD	CPD	4/12/2016	101297	AUTOBAHN FUNDING CO LLC CP	0.4	5/11/2016	20,008,000.00	20,001,552.98	0	CITI	BLAYBV
NTRD	CPD	4/12/2016	101298	ATLANTIC ASSET SEC LLC CP	0.41	5/10/2016	50,000,000.00	49,984,055.56	0	CITI	MS
NTRD	CPD	4/12/2016	101299	CREDIT AGRICOLE CIB NY BR	0.39	4/29/2016	50,000,000.00	49,990,791.67	0	CITI	MFR
NTRD	CPD	4/12/2016	101301	ING U.S. FUNDING LLC CP	0.55	7/1/2016	50,000,000.00	49,938,888.89	0	CITI	LOOP
NTRD	CPD	4/12/2016	101302	REGENCY MARKETS NO. 1 LLC	0.44	5/13/2016	50,000,000.00	49,981,055.56	0	CITI	JPM
NTRD	CPD	4/12/2016	101303	REGENCY MARKETS NO. 1 LLC	0.44	5/13/2016	29,920,000.00	29,908,663.64	0	CITI	JPM
NTRD	CPD	4/12/2016	101304	NATIXIS NY BRANCH CP	0.38	4/19/2016	50,000,000.00	49,996,305.56	0	CITI	BNY
NTRD	CPD	4/12/2016	101305	NATIXIS NY BRANCH CP	0.38	4/19/2016	50,000,000.00	49,996,305.56	0	CITI	BNY
NTRD	CPD	4/12/2016	101308	EMERSON ELECTRIC COMPANY C	0.36	5/13/2016	50,000,000.00	49,984,500.00	0	CITI	BLAYBV
NTRD	CPD	4/12/2016	101309	EMERSON ELECTRIC COMPANY C	0.38	6/6/2016	50,000,000.00	49,970,972.22	0	CITI	BLAYBV
NTRD	CPD	4/12/2016	101310	CREDIT AGRICOLE CIB NY BR	0.39	4/19/2016	50,000,000.00	49,996,208.33	0	CITI	MFR
NTRD	CPD	4/12/2016	101311	ING U.S. FUNDING LLC CP	0.6	7/11/2016	35,000,000.00	34,947,500.00	0	CITI	INGF
NTRD	CPD	4/12/2016	101312	CHEVRON CORP CP	0.42	6/15/2016	20,000,000.00	19,985,066.67	0	CITI	BCI
NTRD	CPD	4/12/2016	101314	DANSKE CORP CP	0.56	7/1/2016	39,500,000.00	39,450,844.44	0	CITI	GPS
NTRD	CPD	4/13/2016	101322	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	35,000,000.00	34,985,611.11	0	CITI	CRSU
NTRD	CPD	4/13/2016	101323	REGENCY MARKETS NO. 1 LLC	0.4	4/27/2016	40,000,000.00	39,993,777.78	0	CITI	BLAYBV
NTRD	CPD	4/13/2016	101326	SHEFFIELD RECEIVABLES CORP	0.48	5/11/2016	50,000,000.00	49,981,333.33	0	CITI	KEYBANC
NTRD	CPD	4/13/2016	101327	NATIXIS NY BRANCH CP	0.38	4/20/2016	50,000,000.00	49,996,305.56	0	CITI	PIPE
NTRD	CPD	4/13/2016	101328	NATIXIS NY BRANCH CP	0.38	4/20/2016	50,000,000.00	49,996,305.56	0	CITI	PIPE
NTRD	CPD	4/13/2016	101330	ABBEY NATIONAL TREAS SV PL	0.41	6/1/2016	50,000,000.00	49,972,097.22	0	CITI	MFR
NTRD	CPD	4/13/2016	101331	SHEFFIELD RECEIVABLES CORP	0.48	5/12/2016	50,000,000.00	49,980,666.67	0	CITI	BLAYBV
NTRD	CPD	4/13/2016	101332	ATLANTIC ASSET SEC LLC CP	0.41	5/16/2016	40,000,000.00	39,984,966.67	0	CITI	MS
NTRD	CPD	4/13/2016	101333	SHEFFIELD RECEIVABLES CORP	0.47	5/20/2016	50,000,000.00	49,975,847.22	0	CITI	BCI
NTRD	CPD	4/14/2016	101338	AUTOBAHN FUNDING CO LLC CP	0.4	5/17/2016	10,000,000.00	9,996,333.33	0	CITI	CRSU
NTRD	CPD	4/14/2016	101339	CHEVRON CORP CP	0.38	5/18/2016	40,000,000.00	39,985,644.44	0	CITI	LOOP
NTRD	CPD	4/14/2016	101344	EXXON MOBIL CORP CP	0.37	5/4/2016	50,000,000.00	49,989,722.22	0	CITI	BNY
NTRD	CPD	4/14/2016	101345	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,976,000.00	0	CITI	JPM
NTRD	CPD	4/14/2016	101346	CREDIT AGRICOLE CIB NY BR	0.38	4/22/2016	50,000,000.00	49,995,777.78	0	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/14/2016	101347	CREDIT AGRICOLE CIB NY BR	0.38	4/22/2016	50,000,000.00	49,995,777.78	0	CITI	MFR
NTRD	CPD	4/14/2016	101348	REGENCY MARKETS NO. 1 LLC	0.37	4/20/2016	6,251,000.00	6,250,614.52	0	CITI	JPM
NTRD	CPD	4/14/2016	101350	NATIXIS NY BRANCH CP	0.37	4/20/2016	50,000,000.00	49,996,916.67	0	CITI	RBCCM
NTRD	CPD	4/14/2016	101351	NATIXIS NY BRANCH CP	0.37	4/20/2016	50,000,000.00	49,996,916.67	0	CITI	RBCCM
NTRD	CPD	4/14/2016	101352	ATLANTIC ASSET SEC LLC CP	0.43	5/16/2016	25,000,000.00	24,990,444.44	0	CITI	CRSU
NTRD	CPD	4/14/2016	101341	ABBEY NATIONAL TREAS SV PL	0.37	4/29/2016	50,000,000.00	49,992,291.67	0	CITI	MFR
NTRD	CPD	4/14/2016	101342	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	25,000,000.00	24,990,000.00	0	CITI	BLAYBV
NTRD	CPD	4/15/2016	101343	EXXON MOBIL CORP CP	0.37	5/5/2016	50,000,000.00	49,989,722.22	0	CITI	BLAYBV
NTRD	CPD	4/15/2016	101360	AUTOBAHN FUNDING CO LLC CP	0.4	5/17/2016	25,000,000.00	24,991,111.11	0	CITI	BLAYBV
NTRD	CPD	4/15/2016	101361	AUTOBAHN FUNDING CO LLC CP	0.41	6/1/2016	25,000,000.00	24,986,618.06	0	CITI	CRSU
NTRD	CPD	4/15/2016	101362	ATLANTIC ASSET SEC LLC CP	0.43	5/16/2016	25,000,000.00	24,990,743.06	0	CITI	CRSU
NTRD	CPD	4/15/2016	101363	SHEFFIELD RECEIVABLES CORP	0.47	5/17/2016	50,000,000.00	49,979,111.11	0	CITI	MFR
NTRD	CPD	4/15/2016	101365	REGENCY MARKETS NO. 1 LLC	0.4	4/27/2016	17,500,000.00	17,497,666.67	0	CITI	JPM
NTRD	CPD	4/15/2016	101366	NATIXIS NY BRANCH CP	0.37	4/18/2016	50,000,000.00	49,998,458.33	0	CITI	JPM
NTRD	CPD	4/15/2016	101367	NATIXIS NY BRANCH CP	0.37	4/18/2016	50,000,000.00	49,998,458.33	0	CITI	JPM
NTRD	CPD	4/15/2016	101368	SHEFFIELD RECEIVABLES CORP	0.48	5/17/2016	50,000,000.00	49,978,666.67	0	CITI	BLAYBV
NTRD	CPD	4/15/2016	101353	AUTOBAHN FUNDING CO LLC CP	0.4	5/16/2016	20,000,000.00	19,993,111.11	0	CITI	CRSU
NTRD	CPD	4/18/2016	101369	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	50,000,000.00	49,992,416.67	0	CITI	MFR
NTRD	CPD	4/18/2016	101372	SHEFFIELD RECEIVABLES CORP	0.47	5/20/2016	50,000,000.00	49,979,111.11	0	CITI	BCI
NTRD	CPD	4/18/2016	101373	EXXON MOBIL CORP CP	0.37	5/3/2016	50,000,000.00	49,992,291.67	0	CITI	MFR
NTRD	CPD	4/18/2016	101374	SHEFFIELD RECEIVABLES CORP	0.45	5/18/2016	50,000,000.00	49,981,250.00	0	CITI	KEYBANC
NTRD	CPD	4/18/2016	101375	NATIXIS NY BRANCH CP	0.37	4/21/2016	50,000,000.00	49,998,458.33	0	CITI	BNY
NTRD	CPD	4/18/2016	101376	NATIXIS NY BRANCH CP	0.37	4/21/2016	50,000,000.00	49,998,458.33	0	CITI	BNY
NTRD	CPD	4/18/2016	101377	REGENCY MARKETS NO. 1 LLC	0.44	5/23/2016	22,127,000.00	22,117,534.56	0	CITI	GPS
NTRD	CPD	4/18/2016	101379	ATLANTIC ASSET SEC LLC CP	0.49	6/14/2016	25,000,000.00	24,980,604.17	0	CITI	MS
NTRD	CPD	4/18/2016	101380	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,978,666.67	0	CITI	BLAYBV
NTRD	CPD	4/18/2016	101382	SHEFFIELD RECEIVABLES CORP	0.48	5/23/2016	28,336,000.00	28,322,776.53	0	CITI	BLAYBV
NTRD	CPD	4/19/2016	101394	ATLANTIC ASSET SEC LLC CP	0.44	5/25/2016	40,000,000.00	39,982,400.00	0	CITI	CRSU
NTRD	CPD	4/19/2016	101387	CANCARA ASSET SEC LLC CP	0.38	5/18/2016	40,000,000.00	39,987,755.56	0	CITI	BLAYBV
NTRD	CPD	4/19/2016	101388	ATLANTIC ASSET SEC LLC CP	0.41	5/20/2016	50,000,000.00	49,982,347.22	0	CITI	MS
NTRD	CPD	4/19/2016	101389	NATIXIS NY BRANCH CP	0.37	4/20/2016	50,000,000.00	49,999,486.11	0	CITI	RBCCM
NTRD	CPD	4/19/2016	101390	NATIXIS NY BRANCH CP	0.37	4/20/2016	50,000,000.00	49,999,486.11	0	CITI	RBCCM
NTRD	CPD	4/19/2016	101391	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	50,000,000.00	49,982,777.78	0	CITI	CRSU
NTRD	CPD	4/19/2016	101392	REGENCY MARKETS NO. 1 LLC	0.43	5/19/2016	16,000,000.00	15,994,266.67	0	CITI	BLAYBV
NTRD	CPD	4/19/2016	101396	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,979,333.33	0	CITI	BLAYBV
NTRD	CPD	4/19/2016	101397	SHEFFIELD RECEIVABLES CORP	0.48	5/24/2016	50,000,000.00	49,976,666.67	0	CITI	JPM
NTRD	CPD	4/19/2016	101398	SHEFFIELD RECEIVABLES CORP	0.48	5/31/2016	50,000,000.00	49,972,000.00	0	CITI	BLAYBV
NTRD	CPD	4/19/2016	101381	CREDIT AGRICOLE CIB NY BR	0.39	5/3/2016	50,000,000.00	49,992,416.67	0	CITI	MFR
NTRD	CPD	4/20/2016	101401	ATLANTIC ASSET SEC LLC CP	0.48	6/8/2016	24,000,000.00	23,984,320.00	0	CITI	BLAYBV

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/20/2016	101402	AUTOBAHN FUNDING CO LLC CP	0.4	5/23/2016	30,000,000.00	29,989,000.00	0	CITI	CRSU
NTRD	CPD	4/20/2016	101403	ATLANTIC ASSET SEC LLC CP	0.41	5/23/2016	50,000,000.00	49,981,208.33	0	CITI	MS
NTRD	CPD	4/20/2016	101404	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,980,000.00	0	CITI	LOOP
NTRD	CPD	4/20/2016	101405	REGENCY MARKETS NO. 1 LLC	0.4	4/29/2016	20,000,000.00	19,998,000.00	0	CITI	JPM
NTRD	CPD	4/20/2016	101406	CANCARA ASSET SEC LLC CP	0.5	6/20/2016	30,000,000.00	29,974,583.33	0	CITI	JPM
NTRD	CPD	4/20/2016	101407	ABBEY NATIONAL TREAS SV PL	0.43	6/20/2016	50,000,000.00	49,963,569.44	0	CITI	MFR
NTRD	CPD	4/21/2016	101414	AUTOBAHN FUNDING CO LLC CP	0.4	5/27/2016	50,000,000.00	49,980,000.00	0	CITI	CRSU
NTRD	CPD	4/21/2016	101415	ATLANTIC ASSET SEC LLC CP	0.41	5/24/2016	50,000,000.00	49,981,208.33	0	CITI	MS
NTRD	CPD	4/21/2016	101416	ATLANTIC ASSET SEC LLC CP	0.43	6/1/2016	50,000,000.00	49,975,513.89	0	CITI	CRSU
NTRD	CPD	4/21/2016	101417	SHEFFIELD RECEIVABLES CORP	0.5	6/3/2016	25,000,000.00	24,985,069.44	0	CITI	RBCCM
NTRD	CPD	4/21/2016	101418	NATIXIS NY BRANCH CP	0.37	4/26/2016	50,000,000.00	49,997,430.56	0	CITI	PIPE
NTRD	CPD	4/21/2016	101419	NATIXIS NY BRANCH CP	0.37	4/26/2016	50,000,000.00	49,997,430.56	0	CITI	PIPE
NTRD	CPD	4/21/2016	101420	REGENCY MARKETS NO. 1 LLC	0.37	4/28/2016	40,000,000.00	39,997,122.22	0	CITI	BLAYBV
NTRD	CPD	4/21/2016	101421	NATIXIS NY BRANCH CP	0.38	5/2/2016	50,000,000.00	49,994,194.44	0	CITI	MISC
NTRD	CPD	4/22/2016	101425	AUTOBAHN FUNDING CO LLC CP	0.4	5/25/2016	50,000,000.00	49,981,666.67	0	CITI	CRSU
NTRD	CPD	4/22/2016	101426	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,976,666.67	0	CITI	JPM
NTRD	CPD	4/22/2016	101427	NATIXIS NY BRANCH CP	0.38	4/29/2016	50,000,000.00	49,996,305.56	0	CITI	UBSSEC
NTRD	CPD	4/22/2016	101428	CREDIT AGRICOLE CIB NY BR	0.45	6/7/2016	50,000,000.00	49,971,250.00	0	CITI	MFR
NTRD	CPD	4/22/2016	101429	ATLANTIC ASSET SEC LLC CP	0.42	6/2/2016	50,000,000.00	49,976,083.33	0	CITI	MFR
NTRD	CPD	4/22/2016	101431	AUTOBAHN FUNDING CO LLC CP	0.4	5/26/2016	32,000,000.00	31,987,911.11	0	CITI	BLAYBV
NTRD	CPD	4/22/2016	101433	SHEFFIELD RECEIVABLES CORP	0.49	6/10/2016	30,000,000.00	29,979,991.67	0	CITI	BLAYBV
NTRD	CPD	4/25/2016	101434	ATLANTIC ASSET SEC LLC CP	0.42	6/2/2016	31,253,000.00	31,239,144.50	0	CITI	LOOP
NTRD	CPD	4/25/2016	101435	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	50,000,000.00	49,996,208.33	0	CITI	MFR
NTRD	CPD	4/25/2016	101436	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	30,000,000.00	29,997,725.00	0	CITI	MFR
NTRD	CPD	4/25/2016	101437	REGENCY MARKETS NO. 1 LLC	0.44	5/25/2016	43,435,000.00	43,419,073.83	0	CITI	JPM
NTRD	CPD	4/25/2016	101438	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	50,000,000.00	49,979,444.44	0	CITI	BLAYBV
NTRD	CPD	4/25/2016	101440	SHEFFIELD RECEIVABLES CORP	0.45	5/20/2016	50,000,000.00	49,984,375.00	0	CITI	KEYBANC
NTRD	CPD	4/26/2016	101442	NATIXIS NY BRANCH CP	0.37	5/4/2016	25,000,000.00	24,997,944.44	0	CITI	BLAYBV
NTRD	CPD	4/26/2016	101443	NATIXIS NY BRANCH CP	0.37	5/6/2016	50,000,000.00	49,994,861.11	0	CITI	BLAYBV
NTRD	CPD	4/26/2016	101444	NATIXIS NY BRANCH CP	0.37	5/6/2016	50,000,000.00	49,994,861.11	0	CITI	BLAYBV
NTRD	CPD	4/26/2016	101446	ATLANTIC ASSET SEC LLC CP	0.41	6/3/2016	50,000,000.00	49,978,361.11	0	CITI	MS
NTRD	CPD	4/26/2016	101450	REGENCY MARKETS NO. 1 LLC	0.4	5/11/2016	22,835,000.00	22,831,194.17	0	CITI	JPM
NTRD	CPD	4/27/2016	101445	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,980,000.00	0	CITI	JPM
NTRD	CPD	4/27/2016	101455	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	50,000,000.00	49,981,666.67	0	CITI	JPM
NTRD	CPD	4/27/2016	101456	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	50,000,000.00	49,981,666.67	0	CITI	JPM
NTRD	CPD	4/27/2016	101457	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	25,000,000.00	24,990,833.33	0	CITI	JPM
NTRD	CPD	4/27/2016	101460	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	15,000,000.00	14,994,166.67	0	CITI	BLAYBV
NTRD	CPD	4/27/2016	101461	ATLANTIC ASSET SEC LLC CP	0.42	6/8/2016	50,000,000.00	49,975,500.00	0	CITI	BLAYBV
NTRD	CPD	4/27/2016	101462	SHEFFIELD RECEIVABLES CORP	0.48	5/31/2016	50,000,000.00	49,977,333.33	0	CITI	JPM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/27/2016	101463	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,980,000.00	0	CITI	LOOP
NTRD	CPD	4/27/2016	101464	NATIXIS NY BRANCH CP	0.37	4/28/2016	50,000,000.00	49,999,486.11	0	CITI	PIPE
NTRD	CPD	4/27/2016	101465	NATIXIS NY BRANCH CP	0.37	4/28/2016	50,000,000.00	49,999,486.11	0	CITI	PIPE
NTRD	CPD	4/27/2016	101452	ABBEY NATIONAL TREAS SV PL	0.43	6/20/2016	50,000,000.00	49,967,750.00	0	CITI	MFR
NTRD	CPD	4/27/2016	101469	ATLANTIC ASSET SEC LLC CP	0.35	5/4/2016	50,000,000.00	49,996,597.22	0	CITI	BLAYBV
NTRD	CPD	4/27/2016	101470	REGENCY MARKETS NO. 1 LLC	0.43	5/27/2016	50,000,000.00	49,982,083.33	0	CITI	BLAYBV
NTRD	CPD	4/27/2016	101471	REGENCY MARKETS NO. 1 LLC	0.43	5/27/2016	38,782,000.00	38,768,103.12	0	CITI	BLAYBV
NTRD	CPD	4/28/2016	101479	REGENCY MARKETS NO. 1 LLC	0.43	5/17/2016	22,000,000.00	21,995,007.22	0	CITI	BLAYBV
NTRD	CPD	4/28/2016	101480	AUTOBAHN FUNDING CO LLC CP	0.39	6/3/2016	30,000,000.00	29,988,300.00	0	CITI	BLAYBV
NTRD	CPD	4/28/2016	101481	REGENCY MARKETS NO. 1 LLC	0.44	5/31/2016	50,000,000.00	49,979,833.33	0	CITI	JPM
NTRD	CPD	4/28/2016	101482	REGENCY MARKETS NO. 1 LLC	0.44	5/31/2016	27,155,000.00	27,144,047.48	0	CITI	JPM
NTRD	CPD	4/28/2016	101483	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,980,666.67	0	CITI	RBCCM
NTRD	CPD	4/28/2016	101484	ATLANTIC ASSET SEC LLC CP	0.42	6/9/2016	40,837,000.00	40,816,989.87	0	CITI	BLAYBV
NTRD	CPD	4/28/2016	101485	NATIXIS NY BRANCH CP	0.4	6/24/2016	50,000,000.00	49,968,333.33	0	CITI	MFR
NTRD	CPD	4/29/2016	101489	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	25,000,000.00	24,991,444.44	0	CITI	JPM
NTRD	CPD	4/29/2016	101490	CANCARA ASSET SEC LLC CP	0.4	6/1/2016	45,000,000.00	44,983,500.00	0	CITI	JPM
NTRD	CPD	4/29/2016	101491	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	41,851,000.00	41,836,677.66	0	CITI	BLAYBV
NTRD	CPD	4/29/2016	101492	CIESCO LLC CP	0.47	6/30/2016	20,000,000.00	19,983,811.11	0	CITI	BLAYBV
NTRD	CPD	4/29/2016	101493	ATLANTIC ASSET SEC LLC CP	0.41	6/8/2016	25,000,000.00	24,988,611.11	0	CITI	LOOP
NTRD	CPD	4/29/2016	101494	CRC FUNDING LLC CP	0.44	6/21/2016	41,000,000.00	40,973,441.11	0	CITI	LOOP
NTRD	CPD	4/29/2016	101495	ATLANTIC ASSET SEC LLC CP	0.42	6/13/2016	50,000,000.00	49,973,750.00	0	CITI	MS
NTRD	CPD	4/29/2016	101497	CREDIT AGRICOLE CIB NY BR	0.42	6/2/2016	50,000,000.00	49,980,166.67	0	CITI	MFR
	CPD Total						9,239,250,000.00	9,236,084,865.92	0.00		
NTRD	FFCB	4/1/2016	101114	FFCB 1.30 (CALLABLE)	1.3	12/21/2018	35,070,000.00	35,070,000.00	12,664.17	CITI	WFI
NTRD	FFCB	4/7/2016	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,975,000.00	0	CITI	RBCCM
NTRD	FFCB	4/7/2016	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,516,230.00	0	CITI	KEYBANC
NTRD	FFCB	4/7/2016	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	FFCB	4/7/2016	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,975,000.00	0	CITI	DBAG
NTRD	FFCB	4/7/2016	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	0	CITI	RWB
NTRD	FFCB	4/12/2016	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FFCB	4/12/2016	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	0	CITI	BLAYBV
NTRD	FFCB	4/12/2016	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,975,000.00	0	CITI	MS
NTRD	FFCB	4/13/2016	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	0	CITI	BNY
NTRD	FFCB	4/13/2016	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FFCB	4/13/2016	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FFCB	4/13/2016	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FFCB	4/13/2016	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	0	CITI	RWB

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FFCB	4/13/2016	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,992,500.00	0	CITI	RBCCM
NTRD	FFCB	4/15/2016	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,573,120.00	4,704.00	CITI	FTNFCM
NTRD	FFCB	4/15/2016	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,455,625.00	4,970.00	CITI	MS
NTRD	FFCB	4/18/2016	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,413,560.00	7,403.20	CITI	GPS
NTRD	FFCB	4/20/2016	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,975,000.00	0	CITI	TULL
NTRD	FFCB	4/20/2016	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,960,000.00	0	CITI	WFI
NTRD	FFCB	4/21/2016	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,961,000.00	1,350.00	CITI	GPS
NTRD	FFCB	4/21/2016	101395	FFCB 1.77 (CALLABLE)	1.77	7/7/2021	39,810,000.00	39,750,285.00	27,402.55	CITI	MS
NTRD	FFCB	4/25/2016	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,551,710.00	21,767.67	CITI	MFR
NTRD	FFCB	4/27/2016	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FFCB	4/27/2016	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	0	CITI	UBSSEC
NTRD	FFCB	4/27/2016	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FFCB	4/27/2016	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FFCB	4/27/2016	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
	FFCB Total						955,505,000.00	955,044,030.00	80,261.59		
NTRD	FHLB	4/14/2016	101030	FHLB 1.60 (CALLABLE)	1.6	4/14/2020	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLB	4/26/2016	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,486,200.00	0	CITI	WFI
NTRD	FHLB	4/27/2016	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	1,076.39	CITI	TULL
NTRD	FHLB	4/27/2016	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	1,180.56	CITI	MS
NTRD	FHLB	4/27/2016	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,975,000.00	2,152.78	CITI	BLAYBV
	FHLB Total						159,500,000.00	159,461,200.00	4,409.73		
NTRD	FHLD	4/1/2016	101150	FHLB D/N	0.45	9/15/2016	50,000,000.00	49,895,625.00	0	CITI	MS
NTRD	FHLD	4/5/2016	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,891,902.78	0	CITI	UBSSEC
NTRD	FHLD	4/5/2016	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,586,809.63	0	CITI	MS
NTRD	FHLD	4/6/2016	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,805,635.40	0	CITI	UBSSEC
NTRD	FHLD	4/6/2016	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,924,750.00	0	CITI	MS
NTRD	FHLD	4/7/2016	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,080,401.71	0	CITI	MFR
	FHLD Total						224,662,000.00	224,185,124.52	0.00		
NTRD	FHLM	4/1/2016	101003	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	1,041.67	CITI	BNY
NTRD	FHLM	4/6/2016	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	FHLM	4/7/2016	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	0	CITI	SUN
NTRD	FHLM	4/12/2016	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,987,500.00	0	CITI	FTNFCM
NTRD	FHLM	4/13/2016	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLM	4/14/2016	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FHLM	4/14/2016	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	0	CITI	DCM

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/14/2016	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	4/20/2016	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	4/27/2016	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	FHLM	4/27/2016	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FHLM	4/27/2016	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	0	CITI	SUN
NTRD	FHLM	4/27/2016	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	0	CITI	MIZO
NTRD	FHLM	4/27/2016	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	FHLM	4/27/2016	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	0	CITI	SNC
NTRD	FHLM	4/28/2016	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	4/28/2016	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLM	4/29/2016	101307	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FHLM	4/29/2016	101315	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	50,000,000.00	50,000,000.00	0	CITI	DRE
	FHLM Total						650,000,000.00	649,987,500.00	1,041.67		
NTRD	FHLMD	4/6/2016	101206	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,922,222.22	0	CITI	MS
NTRD	FHLMD	4/6/2016	101207	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,922,222.22	0	CITI	MS
	FHLMD Total						100,000,000.00	99,844,444.44	0.00		
NTRD	FNMA	4/14/2016	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FNMA	4/27/2016	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	0	CITI	MFR
	FNMA Total						75,000,000.00	75,000,000.00	0.00		
NTRD	MCSA	4/27/2016	101335	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	MCSA	4/27/2016	101319	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	49,995,000.00	0	CITI	DBAG
NTRD	MCSA	4/28/2016	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
	MCSA Total						150,000,000.00	149,995,000.00	0.00		
NTRD	NCD1	4/4/2016	101164	MUFG UNION BANK NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/6/2016	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	4/6/2016	101214	MUFG UNION BANK NA CD	0.5	6/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/11/2016	101259	MUFG UNION BANK NA CD	0.5	6/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/18/2016	101378	MUFG UNION BANK NA CD	0.42	5/31/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/22/2016	101430	MUFG UNION BANK NA CD	0.42	6/3/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/26/2016	101451	MUFG UNION BANK NA CD	0.42	6/1/2016	25,000,000.00	25,000,000.00	0	CITI	UNION
NTRD	NCD1	4/27/2016	101467	MUFG UNION BANK NA CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/27/2016	101468	MUFG UNION BANK NA CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	4/29/2016	101496	MUFG UNION BANK NA CD	0.45	6/3/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						475,000,000.00	475,000,000.00	0.00		

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	TBIL	4/28/2016	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,701,722.22	0	CITI	MFR
NTRD	TBIL	4/28/2016	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,701,722.22	0	CITI	MFR
	TBILL Total						100,000,000.00	99,403,444.44	0.00		
NTRD	YANK1	4/1/2016	101128	DNB BANK ASA NY CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	4/1/2016	101118	ROYAL BANK OF CANADA NY CD	0.855	9/30/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	4/4/2016	101136	TORONTO-DOMINION BANK NY C	0.37	5/6/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/4/2016	101158	BNP PARIBAS SF CD	0.41	5/5/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	4/4/2016	101161	DNB BANK ASA NY CD	0.35	5/5/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	4/5/2016	101169	BANK OF MONTREAL CHICAGO C	0.39	5/9/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/5/2016	101170	BANK OF MONTREAL CHICAGO C	0.39	5/5/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/5/2016	101171	BANK OF MONTREAL CHICAGO C	0.39	5/6/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/5/2016	101155	TORONTO-DOMINION BANK NY C	0.46	6/6/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	4/5/2016	101198	SOCIETE GENERALE NY CD	0.49	6/3/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/5/2016	101199	SOCIETE GENERALE NY CD	0.49	6/3/2016	25,000,000.00	25,000,000.00	0	CITI	TULL
NTRD	YANK1	4/5/2016	101200	TORONTO DOMINION BANK NY C	0.45	6/7/2016	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	4/5/2016	101194	SVENSKA HANDELSBANKEN NY C	0.4	5/10/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	4/5/2016	101195	AU & NZ BANKING GRP NY CD	0.75	9/30/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	4/5/2016	101187	SVENSKA HANDELSBANKEN NY C	0.405	5/5/2016	50,000,000.00	50,000,208.26	0	CITI	JPM
NTRD	YANK1	4/5/2016	101185	SVENSKA HANDELSBANKEN NY C	0.405	5/6/2016	50,000,000.00	50,000,215.20	0	CITI	RBCCM
NTRD	YANK1	4/6/2016	101197	BANK OF MONTREAL CHICAGO C	0.39	5/10/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/6/2016	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,005,069.40	0	CITI	MFR
NTRD	YANK1	4/6/2016	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,005,069.40	0	CITI	MFR
NTRD	YANK1	4/6/2016	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	4/6/2016	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	4/6/2016	101222	BNP PARIBAS SF CD	0.4	5/2/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	4/6/2016	101223	SVENSKA HANDELSBANKEN NY C	0.395	5/2/2016	50,000,000.00	50,000,180.50	0	CITI	RBCCM
NTRD	YANK1	4/6/2016	101224	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	4/6/2016	101225	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	4/6/2016	101226	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	4/6/2016	101230	NORDEA BK FINLAND PLC NY C	0.51	7/5/2016	50,000,000.00	50,001,248.44	0	CITI	MFR
NTRD	YANK1	4/7/2016	101237	BNP PARIBAS SF CD	0.41	5/6/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	4/7/2016	101238	CREDIT SUISSE NY CD	0.65	6/3/2016	25,000,000.00	25,005,126.00	18,958.33	CITI	CRSU
NTRD	YANK1	4/7/2016	101240	SVENSKA HANDELSBANKEN NY C	0.4	5/11/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/7/2016	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	4/7/2016	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	4/8/2016	101247	CANADIAN IMP. BK OF COM NY	0.37	5/20/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: Apil 1, 2016 to April 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	4/8/2016	101257	DNB BANK ASA NY CD	0.35	5/9/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	4/12/2016	101313	DNB BANK ASA NY CD	0.42	6/15/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/15/2016	101364	BANK OF MONTREAL CHICAGO C	0.4	5/16/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	4/20/2016	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,005,013.53	0	CITI	MFR
NTRD	YANK1	4/20/2016	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,005,013.53	0	CITI	MFR
NTRD	YANK1	4/20/2016	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	4/25/2016	101439	SVENSKA HANDELSBANKEN NY C	0.54	7/26/2016	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	YANK1	4/26/2016	101447	BNP PARIBAS SF CD	0.39	5/10/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	4/26/2016	101453	SVENSKA HANDELSBANKEN NY C	0.4	5/31/2016	50,000,000.00	50,000,485.93	0	CITI	MFR
NTRD	YANK1	4/27/2016	101466	BNP PARIBAS SF CD	0.41	5/27/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	4/28/2016	101472	TORONTO DOMINION BANK NY C	0.365	5/31/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
	YANK1 Total						2,150,000,000.00	2,150,027,630.19	18,958.33		
NTRD Total							14,278,917,000.00	14,274,033,239.51	104,671.32		
				PSI Total			**14,278,917,000.00**	**14,274,033,239.51**	**104,671.32**		

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	4/15/2016	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	0	TTC	LAIF
	LAIF Total						45,220.27	45,220.27	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT FUND Total							45,220.27	45,220.27	0.00		
SLIM	CTDQ	4/15/2016	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	0	TTC	LAIF
	SLIM Total						3,673.43	3,673.43	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT FUND Total							3,673.43	3,673.43	0.00		
WASIA	CTDQ	4/15/2016	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	0	TTC	LAIF
	WASIA Total						44.38	44.38	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTH FUND Total							44.38	44.38	0.00		
PHHPA	FHLB	4/28/2016	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	0	CITI	FTNFCM
	FFCB Total						5,000,000.00	5,000,000.00	0.00		
PHHPA	FNMA	4/22/2016	101422	FNMA 3.20 (CALLABLE)	3.2	8/16/1932	3,976,000.00	3,976,000.00	23,325.87	CITI	MS
	FNMA Total						3,976,000.00	3,976,000.00	23,325.87		
PHHPA - PH HABITAT PRESERVATION AUTH Total							8,976,000.00	8,976,000.00	23,325.87		
				SPI Total			**9,024,938.08**	**9,024,938.08**	**23,325.87**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: April 1, 2016 to April 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)
04/18/16	NTRD	92324	FFCB 1.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	70,972.22	25,070,972.22	0
04/18/16	NTRD	92325	FFCB 1.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	70,972.22	25,070,972.22	11,661.34
04/18/16	NTRD	92326	FFCB 1.40 (CALLABLE)	Call	100	10,600,000.00	10,600,000.00	30,092.22	10,630,092.22	2,472.20
04/18/16	NTRD	92327	FFCB 1.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	70,972.22	25,070,972.22	0
04/22/16	NTRD	98375	FFCB 1.48 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
04/22/16	NTRD	98405	FFCB 1.48 (CALLABLE)	Call	100	33,245,000.00	33,245,000.00	0	33,245,000.00	0
04/27/16	NTRD	98455	FFCB 1.68 (CALLABLE)	Call	100	40,000,000.00	40,000,000.00	0	40,000,000.00	23,973.73
			FFCB Total			183,845,000.00	183,845,000.00	243,008.88	184,088,008.88	38,107.27
04/15/16	NTRD	100182	FHLB 1.625 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	120,746.53	25,120,746.53	0
04/15/16	NTRD	100183	FHLB 1.625 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	120,746.53	25,120,746.53	0
04/06/16	NTRD	100356	FHLB 2.10 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
04/08/16	NTRD	100340	FHLB 2.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0
04/20/16	NTRD	100378	FHLB 2.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0
04/11/16	NTRD	93479	FHLB 7.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
04/17/16	NTRD	93490	FHLB 8.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
			FHLB Total			175,000,000.00	175,000,000.00	685,243.06	175,685,243.06	0.00
04/15/16	NTRD	92018	FHLMC 1.29 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	161,250.00	50,161,250.00	0
04/08/16	NTRD	92056	FHLMC 1.30 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	171,527.78	50,171,527.78	0
04/16/16	NTRD	92844	FHLMC 1.35 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
04/24/16	NTRD	92899	FHLMC 1.350 (CALLABL	Call	100	21,850,000.00	21,850,000.00	0	21,850,000.00	0
04/28/16	NTRD	99638	FHLMC 1.52 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
04/28/16	NTRD	99639	FHLMC 1.53 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
04/08/16	NTRD	98261	FHLMC 1.57 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	196,250.00	50,196,250.00	147,267.64
04/08/16	NTRD	98525	FHLMC 1.57 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	196,250.00	50,196,250.00	99,723.19
04/08/16	NTRD	98896	FHLMC 1.57 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	98,125.00	25,098,125.00	237,386.91
04/08/16	NTRD	98902	FHLMC 1.57 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	98,125.00	25,098,125.00	228,235.52
04/08/16	NTRD	98905	FHLMC 1.57 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	98,125.00	25,098,125.00	227,202.78
04/08/16	NTRD	98919	FHLMC 1.57 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	196,250.00	50,196,250.00	491,997.28
04/08/16	NTRD	98920	FHLMC 1.57 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	98,125.00	25,098,125.00	245,998.64
04/08/16	NTRD	98923	FHLMC 1.57 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	98,125.00	25,098,125.00	247,857.57
04/13/16	NTRD	100310	FHLMC 1.625 (CALLABL	Call	100	25,000,000.00	25,000,000.00	101,562.50	25,101,562.50	0
04/29/16	NTRD	100452	FHLMC 1.625 (CALLABL	Call	100	25,000,000.00	25,000,000.00	101,562.50	25,101,562.50	0
04/04/16	NTRD	100318	FHLMC 1.65 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	103,125.00	25,103,125.00	0
04/11/16	NTRD	100319	FHLMC 2.10 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
			FHLMC Total			571,850,000.00	571,850,000.00	1,849,652.78	573,699,652.78	1,925,669.53
			PSI Total			**930,695,000.00**	**930,695,000.00**	**2,777,904.72**	**933,472,904.72**	**1,963,776.80**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: April 1, 2016 to April 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)
04/27/16	PHHPA	90667	FHLB 3.00 (CALLABLE)	Call	100	4,000,000.00	4,000,000.00	28,333.33	4,028,333.33	0
	FHLB Total					4,000,000.00	4,000,000.00	28,333.33	4,028,333.33	
				SPI Total		**4,000,000.00**	**4,000,000.00**	**28,333.33**	**4,028,333.33**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of April 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	4,377,972,946.58	4,378,340,432.40	$367,485.82	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	9,343,364,598.66	9,343,256,697.33	(107,901.33)	0.00	0.00	0.00
Governments	857,797,968.88	858,352,476.00	554,507.12	85,008.27	85,214.88	206.61
Agencies	15,332,384,602.03	15,337,276,389.39	4,891,787.36	55,542,301.91	55,533,223.94	(9,077.97)
Municipals	57,000,000.00	57,000,000.00	0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,980,593.76	50,118,925.00	138,331.24	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,440,970.66	42,440,970.66	0.00
TOTAL	$30,018,500,709.91	$30,024,344,920.12	$5,844,210.21	$102,543,280.84	$102,534,409.48	($8,871.36)

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 0.19% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	99.443000
101047	MUFG UNION BANK NA CD	100.000610
101496	MUFG UNION BANK NA CD	100.002832
101012	DNB BANK ASA NY CD	100.002764
101011	NORDEA BK FINLAND PLC NY C	100.006066
101046	NORDEA BK FINLAND PLC NY C	100.006066

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	96106	LACCAL BANS	3.5	6/30/2016	7,000,000.00	7,000,000.00	7,000,000.00
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	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.936	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					57,000,000.00	57,000,000.00	57,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.9288	10/11/2016	25,000,000.00	25,000,000.00	24,992,400.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,992,400.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,490,296.88	12,563,262.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,490,296.88	12,563,262.50
		CNFX Total					25,000,000.00	24,980,593.76	25,126,525.00
PSI	NTRD	CPD	100407	ING U.S. FUNDING LLC CP	0.66	5/2/2016	25,000,000.00	24,999,541.67	24,999,255.00
PSI	NTRD	CPD	100607	ABBEY NATIONAL TREAS SV PL	0.61	5/5/2016	30,000,000.00	29,997,966.67	29,998,338.00
PSI	NTRD	CPD	100646	JUPITER SEC COMPANY LLC CP	0.46	5/4/2016	7,250,000.00	7,249,722.08	7,249,591.83
PSI	NTRD	CPD	100661	ING U.S. FUNDING LLC CP	0.59	5/13/2016	25,000,000.00	24,995,083.33	24,996,207.50
PSI	NTRD	CPD	100667	DANSKE CORP CP	0.6	5/10/2016	50,000,000.00	49,992,500.00	49,994,270.00
PSI	NTRD	CPD	100672	CANCARA ASSET SEC LLC CP	0.6	5/11/2016	31,000,000.00	30,994,833.33	30,995,629.00
PSI	NTRD	CPD	100684	CAFCO, LLC CP	0.54	5/20/2016	50,000,000.00	49,985,750.00	49,988,915.00
PSI	NTRD	CPD	100687	TOYOTA MOTOR CREDIT CORP C	0.5	5/12/2016	15,000,000.00	14,997,708.33	14,998,467.00
PSI	NTRD	CPD	100711	MONT BLANC CAPITAL CORP CP	0.61	5/20/2016	30,005,000.00	29,995,340.06	29,997,297.72
PSI	NTRD	CPD	100719	ING U.S. FUNDING LLC CP	0.59	5/16/2016	25,000,000.00	24,993,854.17	24,995,287.50
PSI	NTRD	CPD	100724	CRC FUNDING LLC CP	0.57	5/17/2016	50,000,000.00	49,987,333.33	49,991,125.00
PSI	NTRD	CPD	100728	CANCARA ASSET SEC LLC CP	0.58	5/20/2016	25,000,000.00	24,992,347.22	24,993,582.50
PSI	NTRD	CPD	100744	CIESCO LLC CP	0.56	5/23/2016	20,000,000.00	19,993,155.56	19,994,800.00
PSI	NTRD	CPD	100756	ING U.S. FUNDING LLC CP	0.6	5/24/2016	23,000,000.00	22,991,183.33	22,993,242.60
PSI	NTRD	CPD	100791	CANCARA ASSET SEC LLC CP	0.58	5/19/2016	23,000,000.00	22,993,330.00	22,994,401.80
PSI	NTRD	CPD	100837	CANCARA ASSET SEC LLC CP	0.56	5/19/2016	23,300,000.00	23,293,476.00	23,294,328.78
PSI	NTRD	CPD	100851	CRC FUNDING LLC CP	0.55	6/1/2016	17,000,000.00	16,991,948.61	16,993,485.60
PSI	NTRD	CPD	100861	AUTOBAHN FUNDING CO LLC CP	0.44	5/2/2016	20,000,000.00	19,999,755.56	19,999,332.00
PSI	NTRD	CPD	100866	CANADIAN IMPERIAL HLDGS IN	0.47	6/1/2016	50,000,000.00	49,979,763.89	49,981,025.00
PSI	NTRD	CPD	100871	CAFCO LLC CP	0.56	6/6/2016	25,000,000.00	24,986,000.00	24,988,625.00
PSI	NTRD	CPD	100874	TOYOTA MOTOR CREDIT CORP C	0.44	5/3/2016	18,000,000.00	17,999,560.00	17,999,492.40
PSI	NTRD	CPD	100880	CANCARA ASSET SEC LLC CP	0.56	6/1/2016	25,000,000.00	24,987,944.44	24,989,320.00
PSI	NTRD	CPD	100889	CAFCO LLC CP	0.56	6/6/2016	20,000,000.00	19,988,800.00	19,990,900.00
PSI	NTRD	CPD	100913	CHEVRON CORP CP	0.51	6/8/2016	17,000,000.00	16,990,848.33	16,992,576.10
PSI	NTRD	CPD	100920	CANADIAN IMPERIAL HLDGS IN	0.53	6/9/2016	25,000,000.00	24,985,645.83	24,987,897.50
PSI	NTRD	CPD	100922	CHEVRON CORP CP	0.4	5/4/2016	45,750,000.00	45,748,475.00	45,747,854.33
PSI	NTRD	CPD	100933	EXXON MOBIL CORP CP	0.41	5/3/2016	50,000,000.00	49,998,861.11	49,998,130.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	100935	MONT BLANC CAPITAL CORP CP	0.52	5/20/2016	26,029,000.00	26,021,856.48	26,022,318.36
PSI	NTRD	CPD	100941	COCA COLA CO CP	0.41	5/24/2016	15,000,000.00	14,996,070.83	14,995,738.50
PSI	NTRD	CPD	100948	CRC FUNDING LLC CP	0.58	6/21/2016	20,000,000.00	19,983,566.67	19,986,130.00
PSI	NTRD	CPD	100951	CRC FUNDING LLC CP	0.57	6/21/2016	23,000,000.00	22,981,427.50	22,984,049.50
PSI	NTRD	CPD	100955	CRC FUNDING LLC CP	0.57	6/15/2016	30,000,000.00	29,978,625.00	29,982,177.00
PSI	NTRD	CPD	100956	CREDIT AGRICOLE CIB NY BR	0.38	5/2/2016	50,000,000.00	49,999,472.22	49,998,435.00
PSI	NTRD	CPD	100957	ATLANTIC ASSET SEC LLC CP	0.44	5/2/2016	40,000,000.00	39,999,511.11	39,998,664.00
PSI	NTRD	CPD	100958	CHEVRON CORP CP	0.4	5/3/2016	23,100,000.00	23,099,486.67	23,099,136.06
PSI	NTRD	CPD	100962	MONT BLANC CAPITAL CORP CP	0.61	6/15/2016	10,397,000.00	10,389,072.29	10,390,307.45
PSI	NTRD	CPD	100965	CANCARA ASSET SEC LLC CP	0.6	6/16/2016	50,000,000.00	49,961,666.67	49,967,065.00
PSI	NTRD	CPD	100966	COCA COLA CO CP	0.41	5/27/2016	50,000,000.00	49,985,194.44	49,983,820.00
PSI	NTRD	CPD	100967	ING U.S. FUNDING LLC CP	0.43	5/13/2016	50,000,000.00	49,992,833.33	49,992,415.00
PSI	NTRD	CPD	100968	ING U.S. FUNDING LLC CP	0.43	5/13/2016	2,000,000.00	1,999,713.33	1,999,696.60
PSI	NTRD	CPD	100978	NATIXIS NY BRANCH CP	0.44	5/20/2016	38,000,000.00	37,991,175.56	37,991,488.00
PSI	NTRD	CPD	100981	CREDIT AGRICOLE CIB NY BR	0.38	5/5/2016	25,000,000.00	24,998,944.44	24,998,415.00
PSI	NTRD	CPD	100985	CANCARA ASSET SEC LLC CP	0.6	6/15/2016	50,000,000.00	49,962,500.00	49,967,815.00
PSI	NTRD	CPD	100987	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	25,000,000.00	24,980,416.66	24,983,155.00
PSI	NTRD	CPD	100989	NATIXIS NY BRANCH CP	0.44	5/5/2016	50,000,000.00	49,997,555.56	49,996,880.00
PSI	NTRD	CPD	100992	NATIXIS NY BRANCH CP	0.43	5/6/2016	25,000,000.00	24,998,506.94	24,998,175.00
PSI	NTRD	CPD	100994	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	30,000,000.00	29,976,500.00	29,979,786.00
PSI	NTRD	CPD	100995	CRC FUNDING LLC CP	0.55	6/20/2016	50,000,000.00	49,961,805.55	49,966,125.00
PSI	NTRD	CPD	100996	ATLANTIC ASSET SEC LLC CP	0.42	5/2/2016	50,000,000.00	49,999,416.67	49,998,330.00
PSI	NTRD	CPD	100998	NATIXIS NY BRANCH CP	0.43	5/4/2016	50,000,000.00	49,998,208.33	49,997,400.00
PSI	NTRD	CPD	101006	NATIXIS NY BRANCH CP	0.42	5/2/2016	50,000,000.00	49,999,416.67	49,998,445.00
PSI	NTRD	CPD	101008	COCA COLA CO CP	0.44	6/13/2016	50,000,000.00	49,973,722.22	49,971,875.00
PSI	NTRD	CPD	101014	EXXON MOBIL CORP CP	0.36	5/23/2016	35,000,000.00	34,992,300.00	34,991,295.50
PSI	NTRD	CPD	101015	ATLANTIC ASSET SEC LLC CP	0.41	5/18/2016	25,000,000.00	24,995,159.72	24,994,232.50
PSI	NTRD	CPD	101021	CANCARA ASSET SEC LLC CP	0.58	6/21/2016	50,000,000.00	49,958,916.67	49,963,120.00
PSI	NTRD	CPD	101026	NATIXIS NY BRANCH CP	0.44	5/20/2016	25,000,000.00	24,994,194.45	24,994,400.00
PSI	NTRD	CPD	101036	TOYOTA MOTOR CREDIT CORP C	0.41	5/25/2016	50,000,000.00	49,986,333.33	49,988,190.00
PSI	NTRD	CPD	101037	CANCARA ASSET SEC LLC CP	0.6	6/22/2016	25,000,000.00	24,978,333.33	24,981,175.00
PSI	NTRD	CPD	101040	ING U.S. FUNDING LLC CP	0.6	6/23/2016	50,000,000.00	49,955,833.34	49,960,655.00
PSI	NTRD	CPD	101050	ING U.S. FUNDING LLC CP	0.59	6/24/2016	50,000,000.00	49,955,750.00	49,959,710.00
PSI	NTRD	CPD	101053	EMERSON ELECTRIC COMPANY C	0.4	5/19/2016	45,000,000.00	44,991,000.00	44,990,122.50
PSI	NTRD	CPD	101067	COCA COLA CO CP	0.35	5/13/2016	50,000,000.00	49,994,166.67	49,992,900.00
PSI	NTRD	CPD	101068	COCA COLA CO CP	0.35	5/13/2016	5,000,000.00	4,999,416.67	4,999,290.00
PSI	NTRD	CPD	101069	CANCARA ASSET SEC LLC CP	0.58	6/22/2016	20,000,000.00	19,983,244.45	19,984,940.00
PSI	NTRD	CPD	101071	ATLANTIC ASSET SEC LLC CP	0.43	5/3/2016	10,000,000.00	9,999,761.11	9,999,553.00
PSI	NTRD	CPD	101072	ATLANTIC ASSET SEC LLC CP	0.43	5/5/2016	50,000,000.00	49,997,611.11	49,996,600.00
PSI	NTRD	CPD	101073	PFIZER INC CP	0.47	6/23/2016	50,000,000.00	49,965,402.78	49,965,395.00
PSI	NTRD	CPD	101076	NATIXIS NY BRANCH CP	0.45	5/16/2016	50,000,000.00	49,990,625.00	49,991,000.00
PSI	NTRD	CPD	101077	NATIXIS NY BRANCH CP	0.45	5/16/2016	25,000,000.00	24,995,312.50	24,995,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	101082	TOYOTA MOTOR CREDIT CORP C	0.41	5/27/2016	50,000,000.00	49,985,194.44	49,987,050.00
PSI	NTRD	CPD	101083	TOYOTA MOTOR CREDIT CORP C	0.41	5/27/2016	50,000,000.00	49,985,194.44	49,987,050.00
PSI	NTRD	CPD	101091	CREDIT AGRICOLE CIB NY BR	0.42	5/12/2016	30,000,000.00	29,996,150.00	29,995,752.00
PSI	NTRD	CPD	101096	COCA COLA CO CP	0.39	6/7/2016	50,000,000.00	49,979,958.33	49,976,275.00
PSI	NTRD	CPD	101108	TOYOTA MOTOR CREDIT CORP C	0.4	5/24/2016	50,000,000.00	49,987,222.22	49,988,780.00
PSI	NTRD	CPD	101117	ATLANTIC ASSET SEC LLC CP	0.43	5/4/2016	50,000,000.00	49,998,208.33	49,997,185.00
PSI	NTRD	CPD	101119	COCA COLA CO CP	0.4	6/14/2016	50,000,000.00	49,975,555.56	49,971,055.00
PSI	NTRD	CPD	101123	TOYOTA MOTOR CREDIT CORP C	0.39	5/25/2016	50,000,000.00	49,987,000.00	49,988,190.00
PSI	NTRD	CPD	101124	ATLANTIC ASSET SEC LLC CP	0.43	5/4/2016	18,833,000.00	18,832,325.15	18,831,939.70
PSI	NTRD	CPD	101127	OLD LINE FUNDING LLC CP	0.6	7/6/2016	25,000,000.00	24,972,500.00	24,976,057.50
PSI	NTRD	CPD	101132	CREDIT AGRICOLE CIB NY BR	0.43	5/6/2016	50,000,000.00	49,997,013.89	49,996,285.00
PSI	NTRD	CPD	101133	CHEVRON CORP CP	0.4	6/1/2016	50,000,000.00	49,982,777.78	49,982,400.00
PSI	NTRD	CPD	101134	CHEVRON CORP CP	0.37	5/17/2016	50,000,000.00	49,991,777.78	49,991,000.00
PSI	NTRD	CPD	101145	ATLANTIC ASSET SEC LLC CP	0.41	5/2/2016	25,000,000.00	24,999,715.28	24,999,165.00
PSI	NTRD	CPD	101146	AUTOBAHN FUNDING CO LLC CP	0.4	5/2/2016	50,000,000.00	49,999,444.44	49,998,330.00
PSI	NTRD	CPD	101147	AUTOBAHN FUNDING CO LLC CP	0.4	5/2/2016	50,000,000.00	49,999,444.44	49,998,330.00
PSI	NTRD	CPD	101148	ATLANTIC ASSET SEC LLC CP	0.42	5/5/2016	50,000,000.00	49,997,666.67	49,996,600.00
PSI	NTRD	CPD	101160	ATLANTIC ASSET SEC LLC CP	0.42	5/6/2016	40,000,000.00	39,997,666.67	39,996,808.00
PSI	NTRD	CPD	101162	CREDIT AGRICOLE CIB NY BR	0.41	5/5/2016	25,000,000.00	24,998,861.11	24,998,415.00
PSI	NTRD	CPD	101163	TOYOTA MOTOR CREDIT CORP C	0.39	5/27/2016	25,000,000.00	24,992,958.33	24,993,525.00
PSI	NTRD	CPD	101165	CANCARA ASSET SEC LLC CP	0.39	5/3/2016	18,000,000.00	17,999,610.00	17,999,195.40
PSI	NTRD	CPD	101166	CHEVRON CORP CP	0.36	5/23/2016	30,000,000.00	29,993,400.00	29,992,539.00
PSI	NTRD	CPD	101167	TOYOTA MOTOR CREDIT CORP C	0.39	5/24/2016	36,000,000.00	35,991,030.00	35,991,921.60
PSI	NTRD	CPD	101168	CANCARA ASSET SEC LLC CP	0.48	5/31/2016	50,000,000.00	49,980,000.00	49,979,375.00
PSI	NTRD	CPD	101177	COCA COLA CO CP	0.38	6/10/2016	50,000,000.00	49,978,888.89	49,974,100.00
PSI	NTRD	CPD	101178	ATLANTIC ASSET SEC LLC CP	0.42	5/9/2016	50,000,000.00	49,995,333.33	49,994,190.00
PSI	NTRD	CPD	101179	CHEVRON CORP CP	0.36	5/20/2016	25,000,000.00	24,995,250.00	24,994,602.50
PSI	NTRD	CPD	101183	AUTOBAHN FUNDING CO LLC CP	0.4	5/13/2016	25,000,000.00	24,996,666.67	24,995,837.50
PSI	NTRD	CPD	101184	CANCARA ASSET SEC LLC CP	0.47	6/6/2016	13,000,000.00	12,993,890.00	12,993,467.50
PSI	NTRD	CPD	101186	AUTOBAHN FUNDING CO LLC CP	0.4	5/11/2016	25,000,000.00	24,997,222.22	24,996,475.00
PSI	NTRD	CPD	101190	EMERSON ELECTRIC COMPANY C	0.38	5/25/2016	45,000,000.00	44,988,600.00	44,986,639.50
PSI	NTRD	CPD	101203	EXXON MOBIL CORP CP	0.36	5/3/2016	50,000,000.00	49,999,000.00	49,998,130.00
PSI	NTRD	CPD	101204	EXXON MOBIL CORP CP	0.36	5/5/2016	50,000,000.00	49,998,000.00	49,997,175.00
PSI	NTRD	CPD	101205	CHEVRON CORP CP	0.38	5/19/2016	50,000,000.00	49,990,500.00	49,989,805.00
PSI	NTRD	CPD	101208	ATLANTIC ASSET SEC LLC CP	0.42	5/11/2016	50,000,000.00	49,994,166.67	49,992,950.00
PSI	NTRD	CPD	101209	AUTOBAHN FUNDING CO LLC CP	0.4	5/10/2016	30,000,000.00	29,997,000.00	29,996,148.00
PSI	NTRD	CPD	101212	CREDIT AGRICOLE CIB NY BR	0.39	5/20/2016	50,000,000.00	49,989,708.33	49,988,185.00
PSI	NTRD	CPD	101213	AUTOBAHN FUNDING CO LLC CP	0.38	5/9/2016	50,000,000.00	49,995,777.78	49,994,190.00
PSI	NTRD	CPD	101215	COCA COLA CO CP	0.42	6/15/2016	50,000,000.00	49,973,750.00	49,970,165.00
PSI	NTRD	CPD	101216	CANADIAN IMPERIAL HLDGS IN	0.36	5/5/2016	50,000,000.00	49,998,000.00	49,996,925.00
PSI	NTRD	CPD	101233	EMERSON ELECTRIC COMPANY C	0.37	6/3/2016	35,000,000.00	34,988,129.16	34,985,366.50
PSI	NTRD	CPD	101234	CHEVRON CORP CP	0.38	5/24/2016	50,000,000.00	49,987,861.11	49,987,010.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	101243	EMERSON ELECTRIC COMPANY C	0.39	5/23/2016	50,000,000.00	49,988,083.33	49,986,430.00
PSI	NTRD	CPD	101244	TOYOTA MOTOR CREDIT CORP C	0.41	6/6/2016	50,000,000.00	49,979,500.00	49,980,630.00
PSI	NTRD	CPD	101245	CHEVRON CORP CP	0.36	5/4/2016	50,000,000.00	49,998,500.00	49,997,655.00
PSI	NTRD	CPD	101246	ATLANTIC ASSET SEC LLC CP	0.41	5/12/2016	35,000,000.00	34,995,615.28	34,994,627.50
PSI	NTRD	CPD	101249	CREDIT AGRICOLE CIB NY BR	0.41	5/27/2016	50,000,000.00	49,985,194.45	49,983,780.00
PSI	NTRD	CPD	101250	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	50,000,000.00	49,999,458.33	49,998,435.00
PSI	NTRD	CPD	101252	AUTOBAHN FUNDING CO LLC CP	0.4	5/13/2016	20,000,000.00	19,997,333.33	19,996,670.00
PSI	NTRD	CPD	101253	CHEVRON CORP CP	0.38	5/27/2016	50,000,000.00	49,986,277.78	49,985,300.00
PSI	NTRD	CPD	101254	AUTOBAHN FUNDING CO LLC CP	0.4	5/13/2016	50,000,000.00	49,993,333.33	49,991,675.00
PSI	NTRD	CPD	101255	REGENCY MARKETS NO. 1 LLC	0.44	5/6/2016	35,000,000.00	34,997,861.11	34,997,207.00
PSI	NTRD	CPD	101256	MONT BLANC CAPITAL CORP CP	0.6	7/6/2016	42,978,000.00	42,930,724.20	42,934,403.12
PSI	NTRD	CPD	101260	CREDIT AGRICOLE CIB NY BR	0.49	6/1/2016	50,000,000.00	49,978,902.78	49,980,520.00
PSI	NTRD	CPD	101262	CANCARA ASSET SEC LLC CP	0.58	7/5/2016	50,000,000.00	49,947,638.89	49,950,400.00
PSI	NTRD	CPD	101263	TOYOTA MOTOR CREDIT CORP C	0.39	6/1/2016	36,000,000.00	35,987,910.00	35,988,447.60
PSI	NTRD	CPD	101264	TOYOTA MOTOR CREDIT CORP C	0.4	6/3/2016	50,000,000.00	49,981,666.67	49,982,645.00
PSI	NTRD	CPD	101265	NATIXIS NY BRANCH CP	0.44	6/1/2016	25,000,000.00	24,990,527.78	24,991,015.00
PSI	NTRD	CPD	101268	EXXON MOBIL CORP CP	0.38	6/1/2016	50,000,000.00	49,983,638.89	49,982,400.00
PSI	NTRD	CPD	101271	EMERSON ELECTRIC COMPANY C	0.39	5/26/2016	50,000,000.00	49,986,458.33	49,984,510.00
PSI	NTRD	CPD	101272	CHEVRON CORP CP	0.41	7/1/2016	50,000,000.00	49,965,263.89	49,962,810.00
PSI	NTRD	CPD	101276	ATLANTIC ASSET SEC LLC CP	0.45	5/26/2016	12,395,000.00	12,391,126.56	12,390,788.18
PSI	NTRD	CPD	101278	AUTOBAHN FUNDING CO LLC CP	0.4	5/16/2016	30,000,000.00	29,995,000.00	29,993,865.00
PSI	NTRD	CPD	101279	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	50,000,000.00	49,989,444.44	49,987,165.00
PSI	NTRD	CPD	101280	AUTOBAHN FUNDING CO LLC CP	0.4	5/12/2016	50,000,000.00	49,993,888.89	49,992,325.00
PSI	NTRD	CPD	101283	ATLANTIC ASSET SEC LLC CP	0.41	5/11/2016	50,000,000.00	49,994,305.56	49,992,950.00
PSI	NTRD	CPD	101284	ATLANTIC ASSET SEC LLC CP	0.42	5/9/2016	50,000,000.00	49,995,333.33	49,994,190.00
PSI	NTRD	CPD	101285	CREDIT AGRICOLE CIB NY BR	0.39	5/3/2016	50,000,000.00	49,998,916.67	49,997,905.00
PSI	NTRD	CPD	101286	ATLANTIC ASSET SEC LLC CP	0.41	5/13/2016	30,000,000.00	29,995,900.00	29,995,005.00
PSI	NTRD	CPD	101288	EMERSON ELECTRIC COMPANY C	0.39	6/1/2016	50,000,000.00	49,983,208.33	49,980,475.00
PSI	NTRD	CPD	101293	CREDIT AGRICOLE CIB NY BR	0.39	5/12/2016	40,000,000.00	39,995,233.33	39,994,336.00
PSI	NTRD	CPD	101297	AUTOBAHN FUNDING CO LLC CP	0.4	5/11/2016	20,008,000.00	20,005,776.89	20,005,178.87
PSI	NTRD	CPD	101298	ATLANTIC ASSET SEC LLC CP	0.41	5/10/2016	50,000,000.00	49,994,875.00	49,993,580.00
PSI	NTRD	CPD	101301	ING U.S. FUNDING LLC CP	0.55	7/1/2016	50,000,000.00	49,953,402.78	49,952,835.00
PSI	NTRD	CPD	101302	REGENCY MARKETS NO. 1 LLC	0.44	5/13/2016	50,000,000.00	49,992,666.67	49,991,675.00
PSI	NTRD	CPD	101303	REGENCY MARKETS NO. 1 LLC	0.44	5/13/2016	29,920,000.00	29,915,611.73	29,915,018.32
PSI	NTRD	CPD	101308	EMERSON ELECTRIC COMPANY C	0.36	5/13/2016	50,000,000.00	49,994,000.00	49,992,900.00
PSI	NTRD	CPD	101309	EMERSON ELECTRIC COMPANY C	0.38	6/6/2016	50,000,000.00	49,981,000.00	49,976,985.00
PSI	NTRD	CPD	101311	ING U.S. FUNDING LLC CP	0.6	7/11/2016	35,000,000.00	34,958,583.33	34,959,613.50
PSI	NTRD	CPD	101312	CHEVRON CORP CP	0.42	6/15/2016	20,000,000.00	19,989,500.00	19,989,476.00
PSI	NTRD	CPD	101314	DANSKE CORP CP	0.56	7/1/2016	39,500,000.00	39,462,518.89	39,468,546.15
PSI	NTRD	CPD	101322	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	35,000,000.00	34,992,611.11	34,991,015.50
PSI	NTRD	CPD	101326	SHEFFIELD RECEIVABLES CORP	0.48	5/11/2016	50,000,000.00	49,993,333.33	49,992,950.00
PSI	NTRD	CPD	101330	ABBEY NATIONAL TREAS SV PL	0.41	6/1/2016	50,000,000.00	49,982,347.22	49,982,305.00

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Attachment X

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PSI	NTRD	CPD	101331	SHEFFIELD RECEIVABLES CORP	0.48	5/12/2016	50,000,000.00	49,992,666.67	49,992,325.00
PSI	NTRD	CPD	101332	ATLANTIC ASSET SEC LLC CP	0.41	5/16/2016	40,000,000.00	39,993,166.67	39,991,820.00
PSI	NTRD	CPD	101333	SHEFFIELD RECEIVABLES CORP	0.47	5/20/2016	50,000,000.00	49,987,597.22	49,987,165.00
PSI	NTRD	CPD	101338	AUTOBAHN FUNDING CO LLC CP	0.4	5/17/2016	10,000,000.00	9,998,222.22	9,997,825.00
PSI	NTRD	CPD	101339	CHEVRON CORP CP	0.38	5/18/2016	40,000,000.00	39,992,822.22	39,992,336.00
PSI	NTRD	CPD	101342	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	25,000,000.00	24,994,722.22	24,993,582.50
PSI	NTRD	CPD	101343	EXXON MOBIL CORP CP	0.37	5/5/2016	50,000,000.00	49,997,944.44	49,997,175.00
PSI	NTRD	CPD	101344	EXXON MOBIL CORP CP	0.37	5/4/2016	50,000,000.00	49,998,458.33	49,997,655.00
PSI	NTRD	CPD	101345	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,987,333.33	49,987,165.00
PSI	NTRD	CPD	101352	ATLANTIC ASSET SEC LLC CP	0.43	5/16/2016	25,000,000.00	24,995,520.83	24,994,887.50
PSI	NTRD	CPD	101353	AUTOBAHN FUNDING CO LLC CP	0.4	5/16/2016	20,000,000.00	19,996,666.67	19,995,910.00
PSI	NTRD	CPD	101360	AUTOBAHN FUNDING CO LLC CP	0.4	5/17/2016	25,000,000.00	24,995,555.55	24,994,562.50
PSI	NTRD	CPD	101361	AUTOBAHN FUNDING CO LLC CP	0.41	6/1/2016	25,000,000.00	24,991,173.61	24,989,320.00
PSI	NTRD	CPD	101362	ATLANTIC ASSET SEC LLC CP	0.43	5/16/2016	25,000,000.00	24,995,520.84	24,994,887.50
PSI	NTRD	CPD	101363	SHEFFIELD RECEIVABLES CORP	0.47	5/17/2016	50,000,000.00	49,989,555.55	49,989,125.00
PSI	NTRD	CPD	101368	SHEFFIELD RECEIVABLES CORP	0.48	5/17/2016	50,000,000.00	49,989,333.34	49,989,125.00
PSI	NTRD	CPD	101369	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	50,000,000.00	49,999,458.33	49,998,435.00
PSI	NTRD	CPD	101372	SHEFFIELD RECEIVABLES CORP	0.47	5/20/2016	50,000,000.00	49,987,597.22	49,987,165.00
PSI	NTRD	CPD	101373	EXXON MOBIL CORP CP	0.37	5/3/2016	50,000,000.00	49,998,972.22	49,998,130.00
PSI	NTRD	CPD	101374	SHEFFIELD RECEIVABLES CORP	0.45	5/18/2016	50,000,000.00	49,989,375.00	49,988,465.00
PSI	NTRD	CPD	101377	REGENCY MARKETS NO. 1 LLC	0.44	5/23/2016	22,127,000.00	22,121,050.29	22,120,406.15
PSI	NTRD	CPD	101379	ATLANTIC ASSET SEC LLC CP	0.49	6/14/2016	25,000,000.00	24,985,027.78	24,984,315.00
PSI	NTRD	CPD	101380	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,987,333.34	49,987,165.00
PSI	NTRD	CPD	101381	CREDIT AGRICOLE CIB NY BR	0.39	5/3/2016	50,000,000.00	49,998,916.67	49,997,905.00
PSI	NTRD	CPD	101382	SHEFFIELD RECEIVABLES CORP	0.48	5/23/2016	28,336,000.00	28,327,688.10	28,327,555.87
PSI	NTRD	CPD	101387	CANCARA ASSET SEC LLC CP	0.38	5/18/2016	40,000,000.00	39,992,822.22	39,990,772.00
PSI	NTRD	CPD	101388	ATLANTIC ASSET SEC LLC CP	0.41	5/20/2016	50,000,000.00	49,989,180.55	49,987,165.00
PSI	NTRD	CPD	101391	AUTOBAHN FUNDING CO LLC CP	0.4	5/20/2016	50,000,000.00	49,989,444.45	49,987,165.00
PSI	NTRD	CPD	101392	REGENCY MARKETS NO. 1 LLC	0.43	5/19/2016	16,000,000.00	15,996,560.00	15,996,105.60
PSI	NTRD	CPD	101394	ATLANTIC ASSET SEC LLC CP	0.44	5/25/2016	40,000,000.00	39,988,266.67	39,986,968.00
PSI	NTRD	CPD	101396	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,987,333.33	49,987,165.00
PSI	NTRD	CPD	101397	SHEFFIELD RECEIVABLES CORP	0.48	5/24/2016	50,000,000.00	49,984,666.67	49,984,405.00
PSI	NTRD	CPD	101398	SHEFFIELD RECEIVABLES CORP	0.48	5/31/2016	50,000,000.00	49,980,000.00	49,979,375.00
PSI	NTRD	CPD	101401	ATLANTIC ASSET SEC LLC CP	0.48	6/8/2016	24,000,000.00	23,987,840.00	23,987,198.40
PSI	NTRD	CPD	101402	AUTOBAHN FUNDING CO LLC CP	0.4	5/23/2016	30,000,000.00	29,992,666.67	29,991,060.00
PSI	NTRD	CPD	101403	ATLANTIC ASSET SEC LLC CP	0.41	5/23/2016	50,000,000.00	49,987,472.22	49,985,100.00
PSI	NTRD	CPD	101404	SHEFFIELD RECEIVABLES CORP	0.48	5/20/2016	50,000,000.00	49,987,333.33	49,987,165.00
PSI	NTRD	CPD	101406	CANCARA ASSET SEC LLC CP	0.5	6/20/2016	30,000,000.00	29,979,166.66	29,978,376.00
PSI	NTRD	CPD	101407	ABBEY NATIONAL TREAS SV PL	0.43	6/20/2016	50,000,000.00	49,970,138.89	49,969,375.00
PSI	NTRD	CPD	101414	AUTOBAHN FUNDING CO LLC CP	0.4	5/27/2016	50,000,000.00	49,985,555.56	49,982,265.00
PSI	NTRD	CPD	101415	ATLANTIC ASSET SEC LLC CP	0.41	5/24/2016	50,000,000.00	49,986,902.78	49,984,405.00
PSI	NTRD	CPD	101416	ATLANTIC ASSET SEC LLC CP	0.43	6/1/2016	50,000,000.00	49,981,486.11	49,978,640.00

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PSI	NTRD	CPD	101417	SHEFFIELD RECEIVABLES CORP	0.5	6/3/2016	25,000,000.00	24,988,541.66	24,988,575.00
PSI	NTRD	CPD	101421	NATIXIS NY BRANCH CP	0.38	5/2/2016	50,000,000.00	49,999,472.22	49,998,445.00
PSI	NTRD	CPD	101425	AUTOBAHN FUNDING CO LLC CP	0.4	5/25/2016	50,000,000.00	49,986,666.67	49,983,710.00
PSI	NTRD	CPD	101426	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,982,666.67	49,982,265.00
PSI	NTRD	CPD	101428	CREDIT AGRICOLE CIB NY BR	0.45	6/7/2016	50,000,000.00	49,976,875.00	49,976,435.00
PSI	NTRD	CPD	101429	ATLANTIC ASSET SEC LLC CP	0.42	6/2/2016	50,000,000.00	49,981,333.33	49,977,900.00
PSI	NTRD	CPD	101431	AUTOBAHN FUNDING CO LLC CP	0.4	5/26/2016	32,000,000.00	31,991,111.11	31,989,126.40
PSI	NTRD	CPD	101433	SHEFFIELD RECEIVABLES CORP	0.49	6/10/2016	30,000,000.00	29,983,666.67	29,983,059.00
PSI	NTRD	CPD	101434	ATLANTIC ASSET SEC LLC CP	0.42	6/2/2016	31,253,000.00	31,241,332.21	31,239,186.17
PSI	NTRD	CPD	101435	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	50,000,000.00	49,999,458.33	49,998,435.00
PSI	NTRD	CPD	101436	CREDIT AGRICOLE CIB NY BR	0.39	5/2/2016	30,000,000.00	29,999,675.00	29,999,061.00
PSI	NTRD	CPD	101437	REGENCY MARKETS NO. 1 LLC	0.44	5/25/2016	43,435,000.00	43,422,259.06	43,420,848.88
PSI	NTRD	CPD	101438	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	50,000,000.00	49,982,777.77	49,978,640.00
PSI	NTRD	CPD	101440	SHEFFIELD RECEIVABLES CORP	0.45	5/20/2016	50,000,000.00	49,988,125.00	49,987,165.00
PSI	NTRD	CPD	101442	NATIXIS NY BRANCH CP	0.37	5/4/2016	25,000,000.00	24,999,229.16	24,998,700.00
PSI	NTRD	CPD	101443	NATIXIS NY BRANCH CP	0.37	5/6/2016	50,000,000.00	49,997,430.55	49,996,350.00
PSI	NTRD	CPD	101444	NATIXIS NY BRANCH CP	0.37	5/6/2016	50,000,000.00	49,997,430.55	49,996,350.00
PSI	NTRD	CPD	101445	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,982,666.67	49,982,265.00
PSI	NTRD	CPD	101446	ATLANTIC ASSET SEC LLC CP	0.41	6/3/2016	50,000,000.00	49,981,208.33	49,977,150.00
PSI	NTRD	CPD	101450	REGENCY MARKETS NO. 1 LLC	0.4	5/11/2016	22,835,000.00	22,832,462.78	22,831,780.27
PSI	NTRD	CPD	101452	ABBEY NATIONAL TREAS SV PL	0.43	6/20/2016	50,000,000.00	49,970,138.89	49,969,375.00
PSI	NTRD	CPD	101455	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	50,000,000.00	49,984,111.11	49,982,265.00
PSI	NTRD	CPD	101456	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	50,000,000.00	49,984,111.11	49,982,265.00
PSI	NTRD	CPD	101457	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	25,000,000.00	24,992,055.55	24,991,132.50
PSI	NTRD	CPD	101460	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	15,000,000.00	14,994,833.34	14,993,592.00
PSI	NTRD	CPD	101461	ATLANTIC ASSET SEC LLC CP	0.42	6/8/2016	50,000,000.00	49,977,833.33	49,973,330.00
PSI	NTRD	CPD	101462	SHEFFIELD RECEIVABLES CORP	0.48	5/31/2016	50,000,000.00	49,980,000.00	49,979,375.00
PSI	NTRD	CPD	101463	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,982,666.67	49,982,265.00
PSI	NTRD	CPD	101469	ATLANTIC ASSET SEC LLC CP	0.35	5/4/2016	50,000,000.00	49,998,541.67	49,997,185.00
PSI	NTRD	CPD	101470	REGENCY MARKETS NO. 1 LLC	0.43	5/27/2016	50,000,000.00	49,984,472.22	49,982,265.00
PSI	NTRD	CPD	101471	REGENCY MARKETS NO. 1 LLC	0.43	5/27/2016	38,782,000.00	38,769,956.04	38,768,244.02
PSI	NTRD	CPD	101479	REGENCY MARKETS NO. 1 LLC	0.43	5/17/2016	22,000,000.00	21,995,795.55	21,995,215.00
PSI	NTRD	CPD	101480	AUTOBAHN FUNDING CO LLC CP	0.39	6/3/2016	30,000,000.00	29,989,275.00	29,986,290.00
PSI	NTRD	CPD	101481	REGENCY MARKETS NO. 1 LLC	0.44	5/31/2016	50,000,000.00	49,981,666.66	49,979,375.00
PSI	NTRD	CPD	101482	REGENCY MARKETS NO. 1 LLC	0.44	5/31/2016	27,155,000.00	27,145,043.16	27,143,798.56
PSI	NTRD	CPD	101483	SHEFFIELD RECEIVABLES CORP	0.48	5/27/2016	50,000,000.00	49,982,666.67	49,982,265.00
PSI	NTRD	CPD	101484	ATLANTIC ASSET SEC LLC CP	0.42	6/9/2016	40,837,000.00	40,818,419.16	40,814,580.49
PSI	NTRD	CPD	101485	NATIXIS NY BRANCH CP	0.4	6/24/2016	50,000,000.00	49,970,000.00	49,968,340.00
PSI	NTRD	CPD	101489	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	25,000,000.00	24,992,055.55	24,991,132.50
PSI	NTRD	CPD	101490	CANCARA ASSET SEC LLC CP	0.4	6/1/2016	45,000,000.00	44,984,500.00	44,980,776.00
PSI	NTRD	CPD	101491	REGENCY MARKETS NO. 1 LLC	0.44	5/27/2016	41,851,000.00	41,837,700.68	41,836,155.45
PSI	NTRD	CPD	101492	CIESCO LLC CP	0.47	6/30/2016	20,000,000.00	19,984,333.33	19,982,950.00

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PSI	NTRD	CPD	101493	ATLANTIC ASSET SEC LLC CP	0.41	6/8/2016	25,000,000.00	24,989,180.55	24,986,665.00
PSI	NTRD	CPD	101494	CRC FUNDING LLC CP	0.44	6/21/2016	41,000,000.00	40,974,443.33	40,971,566.50
PSI	NTRD	CPD	101495	ATLANTIC ASSET SEC LLC CP	0.42	6/13/2016	50,000,000.00	49,974,916.67	49,969,375.00
PSI	NTRD	CPD	101497	CREDIT AGRICOLE CIB NY BR	0.42	6/2/2016	50,000,000.00	49,981,333.34	49,979,835.00
		CPD Total					9,346,076,000.00	9,343,364,598.66	9,343,256,697.33
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,926,111.11	49,920,300.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,948,277.78	34,944,210.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,952,485.00	33,954,066.00
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,868,250.00	49,886,950.00
		FCDN Total					169,000,000.00	168,695,123.89	168,705,526.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,992,401.91	27,000,216.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	25,000,000.00	24,998,007.96	25,001,100.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,982,168.53	24,991,375.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	16,250,000.00	16,250,000.00	16,250,715.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,939,068.45
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,984,120.05	50,000,150.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,019,827.30	32,030,096.09
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,987,390.35	49,950,550.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,525,786.13	36,498,866.89
PSI	NTRD	FFCB	91765	FFCB 0 64 (CALLABLE)	0.64	1/11/2017	44,895,000.00	44,885,478.85	44,827,926.87
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,817,269.46
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,723,601.06	23,720,288.75
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	1/23/2019	46,200,000.00	46,194,815.24	46,200,092.40
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,945,090.41	49,937,450.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,835.27	149,812.35
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	24,916,825.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	24,916,825.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	24,916,825.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	19,400,000.00	19,400,000.00	19,335,456.20
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	18,000,000.00	18,000,000.00	17,940,114.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,985,418.95	25,000,025.00
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	28,640,000.00	28,630,099.64	28,640,343.68
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	8,330,000.00	8,330,000.00	8,330,099.96
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,034.48
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	15,150,000.00	15,140,535.57	15,150,136.35
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,992,753.31	25,001,050.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,487,173.36	43,501,827.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	20,000,000.00	19,987,505.71	20,000,180.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,937,975.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,977,855.43	25,000,225.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,977,855.43	25,000,225.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,977,855.43	25,000,225.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,987,147.45	25,000,000.00
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24	7/30/2018	16,819,000.00	16,663,759.62	16,819,033.64
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,735,211.64	33,000,000.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,105,167.63
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	5/21/2019	17,555,000.00	17,337,983.55	17,555,245.77
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39	1/14/2019	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23	7/20/2018	40,000,000.00	39,982,721.82	40,001,360.00
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55	1/24/2020	30,745,000.00	30,673,196.42	30,745,092.24
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39	1/14/2019	30,000,000.00	30,000,000.00	30,002,160.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72	5/4/2020	27,565,000.00	27,537,389.74	27,565,358.35
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.9	5/19/2020	25,000,000.00	25,000,000.00	25,004,775.00
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85	6/8/2020	20,000,000.00	19,959,468.75	20,004,980.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	25,000,000.00	25,049,575.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,594.74	25,049,575.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,600.44	25,049,575.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,600.44	25,049,575.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,984,400.66	25,049,575.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2	6/15/2020	13,825,000.00	13,821,560.50	13,832,824.95
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	11,958,012.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	11,958,012.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	11,987,203.95	11,958,012.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,035,700.00
PSI	NTRD	FFCB	99472	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	18,905,000.00	18,905,000.00	18,905,321.39
PSI	NTRD	FFCB	99479	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,000,425.00
PSI	NTRD	FFCB	99480	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,000,425.00
PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,015,925.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,015,925.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FFCB	99637	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,956,365.50	24,898,050.00
PSI	NTRD	FFCB	99735	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	48,000,000.00	48,000,000.00	48,000,336.00
PSI	NTRD	FFCB	99736	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	50,000,000.00	50,000,000.00	50,000,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	99737	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	36,643,000.00	36,643,000.00	36,543,770.76
PSI	NTRD	FFCB	99739	FFCB 1.68 (CALLABLE)	1.68	10/29/2020	32,000,000.00	32,000,000.00	31,876,768.00
PSI	NTRD	FFCB	99743	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	12,444,000.00	12,444,000.00	12,444,124.44
PSI	NTRD	FFCB	99749	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	25,000,000.00	25,000,000.00	24,932,300.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,898,050.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,898,050.00
PSI	NTRD	FFCB	99924	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,004,800.00
PSI	NTRD	FFCB	99925	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,004,800.00
PSI	NTRD	FFCB	99926	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,004,800.00
PSI	NTRD	FFCB	99927	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,004,800.00
PSI	NTRD	FFCB	99930	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	27,600,000.00	27,600,000.00	27,605,299.20
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,037,425.00
PSI	NTRD	FFCB	100074	FFCB 1.25 (CALLABLE)	1.25	7/27/2018	10,300,000.00	10,299,131.57	10,308,291.50
PSI	NTRD	FFCB	100178	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,011,750.00
PSI	NTRD	FFCB	100179	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,011,750.00
PSI	NTRD	FFCB	100184	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	24,700,000.00	24,700,000.00	24,711,609.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,989,005.47	25,056,450.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,538,851.47
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,136,817.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,022,407.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,022,407.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,120,270.00
PSI	NTRD	FFCB	100520	FFCB 1.51 (CALLABLE)	1.51	1/27/2020	25,000,000.00	24,976,625.60	24,878,525.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,974,858.58	25,001,750.00
PSI	NTRD	FFCB	100626	FFCB 1.7 (CALLABLE)	1.7	8/17/2020	25,000,000.00	25,000,000.00	24,835,000.00
PSI	NTRD	FFCB	100627	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,931,450.00
PSI	NTRD	FFCB	100628	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,931,450.00
PSI	NTRD	FFCB	100629	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	25,000,000.00	25,000,000.00	24,951,450.00
PSI	NTRD	FFCB	100630	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	10,800,000.00	10,789,678.82	10,715,706.00
PSI	NTRD	FFCB	100637	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	28,780,000.00	28,780,000.00	28,555,372.10
PSI	NTRD	FFCB	100641	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,925,966.00
PSI	NTRD	FFCB	100653	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	13,900,000.00	13,900,000.00	13,873,006.20
PSI	NTRD	FFCB	100665	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	12,050,000.00	12,050,000.00	12,026,598.90
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,097,490.70
PSI	NTRD	FFCB	100674	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	41,050,000.00	41,050,000.00	40,757,149.30
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,951,972.60	49,640,750.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,848,750.00
PSI	NTRD	FFCB	100689	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	25,000,000.00	24,981,989.73	24,821,650.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,982,109.86	24,931,450.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,011.95	12,298,202.49
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,400,619.21	19,266,191.31
PSI	NTRD	FFCB	100827	FFCB 1.65 (CALLABLE)	1.65	9/8/2020	30,000,000.00	29,988,393.92	29,858,190.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	100950	FFCB 1.59 (CALLABLE)	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,030,475.00
PSI	NTRD	FFCB	100953	FFCB 1.78 (CALLABLE)	1.78	12/16/2020	28,100,000.00	28,067,154.58	28,107,558.90
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,735,101.17	30,752,460.00
PSI	NTRD	FFCB	101023	FFCB 1.70 (CALLABLE)	1.7	12/29/2020	20,000,000.00	19,985,285.14	20,001,700.00
PSI	NTRD	FFCB	101087	FFCB 1.80 (CALLABLE)	1.8	3/24/2021	24,520,000.00	24,512,781.27	24,493,567.44
PSI	NTRD	FFCB	101114	FFCB 1.30 (CALLABLE)	1.3	12/21/2018	35,070,000.00	35,070,000.00	35,071,823.64
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,975,437.96	49,878,000.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,516,646.41	47,424,002.40
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,696,450.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,019,100.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,848,225.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,975,410.68	50,019,100.00
PSI	NTRD	FFCB	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	24,890,100.00
PSI	NTRD	FFCB	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	24,890,100.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,019,100.00
PSI	NTRD	FFCB	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,992,582.12	24,890,100.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,975,260.13	24,911,725.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,982,075.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,982,075.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,964,150.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,573,355.92	33,481,358.40
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,456,014.47	35,374,649.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,960,240.96	50,009,750.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,975,150.60	25,004,875.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,413,748.86	26,346,640.36
PSI	NTRD	FFCB	101395	FFCB 1.77 (CALLABLE)	1.77	7/7/2021	39,810,000.00	39,750,598.79	39,755,062.20
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,961,213.70	30,005,850.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,950.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,904,774.20
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,950.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,950.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,950.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,552,096.29	46,611,555.54
		FFCB Total					4,024,867,000.00	4,022,940,257.47	4,020,862,775.85
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,984,928.66	45,149,805.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/2017	12,500,000.00	12,499,369.59	12,500,000.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/2017	25,000,000.00	25,000,000.00	25,000,050.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,006,472.23
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	4/24/2018	30,000,000.00	30,000,000.00	29,996,190.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	1/23/2018	25,000,000.00	24,991,762.25	25,000,025.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,195,079.78	45,184,315.60

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,994,557.28	49,982,650.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,993,904.15	27,990,284.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,878,736.85	45,900,091.80
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,976,837.53	50,000,100.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,928,259.05	37,945,075.89
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29	12/28/2018	50,000,000.00	50,000,000.00	50,066,700.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3	12/28/2018	50,000,000.00	50,000,000.00	50,069,500.00
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44	4/5/2019	7,150,000.00	7,150,000.00	7,150,092.95
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	2/5/2018	29,020,000.00	28,870,016.83	29,021,276.88
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,333,404.85	22,493,554.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,055,036.11
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,115,150.00
PSI	NTRD	FHLB	99561	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	25,000,150.00
PSI	NTRD	FHLB	99562	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	25,000,150.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,175.00
PSI	NTRD	FHLB	99752	FHLB 1.70 (CALLABLE)	1.7	7/8/2020	21,175,000.00	21,175,000.00	21,175,105.88
PSI	NTRD	FHLB	100075	FHLB 1.45 (CALLABLE)	1.45	12/28/2018	25,000,000.00	25,000,000.00	25,024,725.00
PSI	NTRD	FHLB	100083	FHLB 1.55 (CALLABLE)	1.55	6/28/2019	25,000,000.00	25,000,000.00	24,998,500.00
PSI	NTRD	FHLB	100095	FHLB 1.50 (CALLABLE)	1.5	3/29/2019	25,000,000.00	25,000,000.00	25,013,875.00
PSI	NTRD	FHLB	100414	FHLB 1.45 (CALLABLE)	1.45	1/15/2019	24,480,000.00	24,476,686.49	24,493,341.60
PSI	NTRD	FHLB	100431	FHLB 1.75 (CALLABLE)	1.75	4/29/2020	31,425,000.00	31,425,000.00	31,447,280.33
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,985,509.87	49,780,350.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,101.97	9,956,070.00
PSI	NTRD	FHLB	100808	FHLB 1.53 (CALLABLE)	1.53	2/19/2020	30,515,000.00	30,513,539.44	30,515,396.70
PSI	NTRD	FHLB	100980	FHLB 1.375 (CALLABLE)	1.375	9/30/2019	25,000,000.00	24,981,719.12	25,001,650.00
PSI	NTRD	FHLB	101030	FHLB 1.60 (CALLABLE)	1.6	4/14/2020	25,000,000.00	25,000,000.00	24,957,750.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,995,427.00	50,026,800.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,501,661.25	36,524,566.68
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,486,237.79	34,342,162.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,899,125.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,975,060.86	49,798,250.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,885,625.00
		FHLB Total					1,266,975,000.00	1,266,369,800.61	1,266,467,518.15
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,834,944.89	44,817,159.50
PSI	NTRD	FHLD	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,902,083.33	49,926,100.00
PSI	NTRD	FHLD	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,899,305.55	49,924,000.00
PSI	NTRD	FHLD	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,899,305.55	49,924,000.00
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,773,791.66	49,822,650.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,880,841.88	37,918,026.01
PSI	NTRD	FHLD	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,894,444.45	49,920,300.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	FHLD	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,957,777.78	19,968,120.00
PSI	NTRD	FHLD	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,809,351.78	29,824,712.62
PSI	NTRD	FHLD	101086	FHLB D/N	0.36	6/28/2016	50,000,000.00	49,971,000.00	49,977,450.00
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,775,000.00	49,820,650.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,407,750.00	20,426,466.50
PSI	NTRD	FHLD	101094	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,962,500.00	49,967,100.00
PSI	NTRD	FHLD	101095	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,962,500.00	49,967,100.00
PSI	NTRD	FHLD	101110	FHLB D/N	0.43	8/22/2016	50,000,000.00	49,932,513.89	49,947,100.00
PSI	NTRD	FHLD	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,865,218.04	18,870,670.40
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,908,960.79	20,916,664.14
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,017,628.48	36,026,667.75
PSI	NTRD	FHLD	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,913,083.33	49,921,900.00
PSI	NTRD	FHLD	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,932,122.22	39,937,520.00
PSI	NTRD	FHLD	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,956,250.00	24,960,675.00
PSI	NTRD	FHLD	101150	FHLB D/N	0.45	9/15/2016	50,000,000.00	49,914,375.00	49,928,200.00
PSI	NTRD	FHLD	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,907,430.56	49,912,300.00
PSI	NTRD	FHLD	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,597,323.16	34,599,206.36
PSI	NTRD	FHLD	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,935,201.39	34,938,610.00
PSI	NTRD	FHLD	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,810,963.82	17,812,701.62
PSI	NTRD	FHLD	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,090,805.95	37,092,824.87
		FHLD Total					1,068,982,000.00	1,066,712,473.50	1,067,068,874.77
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11	2/20/2018	25,000,000.00	25,000,000.00	25,012,200.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,790,359.86
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,009,950.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,009,950.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,009,950.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,046,650.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,046,650.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	24,996,774.37	25,023,325.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	25,000,000.00	25,023,325.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/2018	10,175,000.00	10,175,000.00	10,175,254.38
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25	11/8/2018	14,320,000.00	14,320,000.00	14,320,758.96
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	24,987,825.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15	5/13/2019	26,470,000.00	26,470,000.00	26,469,947.06
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.4	5/8/2019	22,000,000.00	22,000,000.00	22,004,708.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	4/25/2018	25,000,000.00	24,859,646.40	24,955,150.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,063,366.38	18,194,831.20
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,888,011.01	50,011,150.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,155,671.32	4,165,928.80
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	25,000,000.00	24,948,512.92	24,901,875.00
PSI	NTRD	FHLM	98241	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	50,000,000.00	49,873,697.70	49,803,750.00

Los Angeles County Treasurer
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For the Period: April 1, 2016 to April 30, 2016
Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	FHLM	98242	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	50,000,000.00	49,873,697.70	49,803,750.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.3	11/7/2018	25,000,000.00	25,000,000.00	25,004,425.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	25,000,000.00	24,980,600.36	24,901,875.00
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	49,996,547.62	50,013,150.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	50,000,000.00	50,013,150.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	8,125,000.00	8,083,559.51	8,093,109.38
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	15,000,000.00	14,917,446.73	14,941,125.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,817,509.59	50,249,000.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,817,509.59	50,249,000.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,884,904.44	50,249,000.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,884,904.44	50,249,000.00
PSI	NTRD	FHLM	99573	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FHLM	99574	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,064,075.00
PSI	NTRD	FHLM	99618	FHLMC 1.50 (CALLABLE)	1.5	10/29/2019	25,000,000.00	25,000,000.00	25,027,700.00
PSI	NTRD	FHLM	99634	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,073,525.00
PSI	NTRD	FHLM	99754	FHLMC 1.50 (CALLABLE)	1.5	11/12/2019	25,000,000.00	25,000,000.00	25,000,775.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,916,559.50	50,249,000.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,916,559.50	50,249,000.00
PSI	NTRD	FHLM	99809	FHLMC 1.650 (CALLABLE)	1.65	5/18/2020	25,000,000.00	24,997,188.83	25,004,425.00
PSI	NTRD	FHLM	99810	FHLMC 1.650 (CALLABLE)	1.65	5/12/2020	25,000,000.00	25,000,000.00	25,002,100.00
PSI	NTRD	FHLM	99828	FHLMC 1.60 (CALLABLE)	1.6	11/18/2019	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FHLM	100093	FHLMC 1.68 (CALLABLE)	1.68	12/23/2019	25,000,000.00	25,000,000.00	25,016,275.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,574,354.09	50,279,700.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,574,354.09	50,279,700.00
PSI	NTRD	FHLM	100263	FHLMC 1.25 (CALLABLE)	1.25	11/16/2018	33,039,000.00	32,931,127.82	33,039,363.43
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,479,242.64	45,224,100.00
PSI	NTRD	FHLM	100295	FHLMC 1.65 (CALLABLE)	1.65	3/30/2020	25,000,000.00	24,960,387.35	25,018,575.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,454,302.70	50,249,000.00
PSI	NTRD	FHLM	100491	FHLMC 1.53 (CALLABLE)	1.53	1/27/2020	25,000,000.00	25,000,000.00	25,011,300.00
PSI	NTRD	FHLM	100508	FHLMC 1.35 (CALLABLE)	1.35	2/12/2019	25,000,000.00	25,000,000.00	25,000,900.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,045,800.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,009,525.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,028,850.00
PSI	NTRD	FHLM	100619	FHLMC 1.55 (CALLABLE)	1.55	2/19/2020	25,000,000.00	25,000,000.00	24,890,875.00
PSI	NTRD	FHLM	100659	FHLMC 1.49 (CALLABLE)	1.49	11/15/2019	25,000,000.00	25,000,000.00	24,822,525.00
PSI	NTRD	FHLM	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,924,197.47	50,032,750.00
PSI	NTRD	FHLM	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,005,275.00
PSI	NTRD	FHLM	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,005,275.00
PSI	NTRD	FHLM	101003	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,005,275.00
PSI	NTRD	FHLM	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	25,009,100.00
PSI	NTRD	FHLM	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	24,929,125.00
PSI	NTRD	FHLM	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	25,009,575.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,020,275.00
PSI	NTRD	FHLM	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	24,929,125.00
PSI	NTRD	FHLM	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	25,020,425.00
PSI	NTRD	FHLM	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,987,888.13	50,002,100.00
PSI	NTRD	FHLM	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,987,888.13	50,002,100.00
PSI	NTRD	FHLM	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	49,954,250.00
PSI	NTRD	FHLM	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	49,954,250.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,771,492.00
PSI	NTRD	FHLM	101093	FHLMC 1.40 (CALLABLE)	1.4	3/29/2019	50,000,000.00	49,997,575.34	50,003,050.00
PSI	NTRD	FHLM	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	24,730,216.98
PSI	NTRD	FHLM	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	25,015,700.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,987,644.38	49,884,900.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,827,400.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	49,842,800.00
PSI	NTRD	FHLM	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	24,995,150.00
PSI	NTRD	FHLM	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	24,978,050.00
PSI	NTRD	FHLM	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	49,953,700.00
PSI	NTRD	FHLM	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	49,957,750.00
PSI	NTRD	FHLM	101307	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	25,000,000.00	25,000,000.00	25,001,875.00
PSI	NTRD	FHLM	101315	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	50,000,000.00	50,000,000.00	50,003,750.00
PSI	NTRD	FHLM	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	25,000,800.00
PSI	NTRD	FHLM	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	50,003,050.00
PSI	NTRD	FHLM	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	25,001,450.00
PSI	NTRD	FHLM	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	24,974,925.00
		FHLM Total					2,906,709,000.00	2,902,911,630.05	2,908,148,370.05
PSI	NTRD	FHLMD	100385	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,956,000.00	49,971,550.00
PSI	NTRD	FHLMD	100386	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,956,000.00	49,971,550.00
PSI	NTRD	FHLMD	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,923,333.34	49,928,200.00
PSI	NTRD	FHLMD	101206	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,933,888.89	49,929,300.00
PSI	NTRD	FHLMD	101207	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,933,888.89	49,929,300.00
		FHLMD Total					250,000,000.00	249,703,111.12	249,729,900.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,057,731.71	50,228,000.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,053,780.49	50,228,000.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	51,105,613.11	51,324,700.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	51,105,613.11	51,324,700.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,040,095.00	50,228,000.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,045,881.62	50,228,000.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,076,523.54	50,241,250.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,112,275.39	50,228,000.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,056,137.69	25,114,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,098,886.92	50,228,000.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,098,886.92	50,228,000.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,076,523.54	50,241,250.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1	11/28/2017	14,850,000.00	14,849,545.50	14,858,865.45
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,797,985.08	14,770,326.00
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1	9/27/2017	50,000,000.00	50,035,240.80	50,004,700.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1	9/27/2017	12,565,000.00	12,573,856.01	12,566,181.11
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,006,900.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,994,345.56	50,000,950.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,104,300.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,575,751.93
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,650,679.50
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,890,813.92	20,895,339.30
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,005,100.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,008,750.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,000,780.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1	11/15/2017	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,008,850.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,595,933.80	36,416,377.80
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,001,200.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	25,001,125.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,981,936.75	25,000,200.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,907,770.79	12,975,583.88
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,615,997.60	50,001,000.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,166,526.54	30,400,608.00
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15	2/28/2018	23,265,000.00	23,204,724.55	23,268,955.05
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,777,577.83	25,002,650.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25	6/20/2018	43,059,000.00	42,881,644.73	43,060,205.65
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,855,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,855,350.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,855,350.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,720,297.04	29,856,074.78
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,785,281.18	50,855,350.00
PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.4	11/27/2018	25,000,000.00	25,000,000.00	25,016,225.00
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63	1/10/2020	46,145,000.00	46,052,751.03	46,069,091.48
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,001,050.00
PSI	NTRD	FNMA	99630	FNMA 1.45 (CALLABLE)	1.45	10/29/2019	25,000,000.00	25,000,000.00	25,031,475.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/2019	25,000,000.00	25,000,000.00	25,003,350.00
PSI	NTRD	FNMA	99837	FNMA 1.55 (CALLABLE)	1.55	11/20/2019	25,000,000.00	25,000,000.00	25,004,925.00
PSI	NTRD	FNMA	99842	FNMA 1.40 (CALLABLE)	1.4	5/24/2019	25,000,000.00	25,000,000.00	25,006,950.00
PSI	NTRD	FNMA	99843	FNMA 1.57 (CALLABLE)	1.57	11/25/2019	25,000,000.00	25,000,000.00	25,006,900.00
PSI	NTRD	FNMA	99844	FNMA 1.57 (CALLABLE)	1.57	11/25/2019	25,000,000.00	25,000,000.00	25,006,925.00
PSI	NTRD	FNMA	100002	FNMA 1.30 (CALLABLE)	1.3	11/27/2018	40,000,000.00	39,959,714.29	40,001,840.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,254,263.02	31,366,095.19
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,734,823.98	50,002,350.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,734,823.98	50,002,350.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,897,275.79	40,111,885.17
PSI	NTRD	FNMA	100587	FNMA 1.52 (CALLABLE)	1.52	11/26/2019	25,000,000.00	25,000,000.00	25,004,750.00
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,747,500.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,922,500.00
PSI	NTRD	FNMA	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	25,005,025.00
PSI	NTRD	FNMA	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	25,005,875.00
PSI	NTRD	FNMA	100746	FNMA 1.73 (CALLABLE)	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,004,950.00
PSI	NTRD	FNMA	100747	FNMA 1.55 (CALLABLE)	1.55	2/26/2020	15,000,000.00	15,000,000.00	14,947,950.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,004,325.00
PSI	NTRD	FNMA	100811	FNMA 1.57 (CALLABLE)	1.57	1/9/2020	50,000,000.00	50,000,000.00	49,830,200.00
PSI	NTRD	FNMA	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	25,003,825.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,112,567.68	31,125,383.76
PSI	NTRD	FNMA	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,125.96	25,003,825.00
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	25,014,850.00
PSI	NTRD	FNMA	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,834,921.25	20,843,188.52
PSI	NTRD	FNMA	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	25,009,450.00
PSI	NTRD	FNMA	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	25,021,800.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,951,867.41	49,957,350.00
PSI	NTRD	FNMA	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,014,950.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,966,450.00
		FNMA Total					3,041,054,000.00	3,041,460,561.11	3,048,789,112.57

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,923,916.67	49,906,050.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,923,916.67	49,906,050.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,923,916.67	49,906,050.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,923,916.67	49,906,050.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,923,916.67	49,906,050.00
		FNMD Total					250,000,000.00	249,619,583.35	249,530,250.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/2017	50,000,000.00	50,000,000.00	49,876,550.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,876,550.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY FR	0.8082	11/14/2016	27,900,000.00	27,900,000.00	27,898,772.40
		FRCDQ2 Total					27,900,000.00	27,900,000.00	27,898,772.40
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,837,450.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/2017	50,000,000.00	50,000,000.00	49,836,150.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,771,350.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/2017	50,000,000.00	50,000,000.00	49,788,000.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,699,100.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,699,100.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,612,700.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,697,100.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,717,100.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	1/14/2019	50,000,000.00	50,000,000.00	49,754,450.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,760,500.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,749,650.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,749,150.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,758,700.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,775,650.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,907,325.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,887,750.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,808,400.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,808,400.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,852,925.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,852,925.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,801,325.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,813,575.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,818,500.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,733,150.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,866,575.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,866,575.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,909,200.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,025,175.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,004,950.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,030,850.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,031,900.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,030,200.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,030,200.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25	12/18/2018	25,000,000.00	24,997,368.57	25,030,350.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	1/7/2019	25,000,000.00	25,000,000.00	25,167,450.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,003,125.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,007,175.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	5/15/2019	25,000,000.00	25,000,000.00	25,010,175.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,003,125.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25	5/22/2019	25,000,000.00	25,000,000.00	25,015,500.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25	5/22/2019	25,000,000.00	24,992,339.37	25,015,750.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	1.25	8/20/2019	25,000,000.00	25,000,000.00	25,014,150.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,021,250.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,018,100.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	1.25	10/2/2019	25,000,000.00	25,000,000.00	25,042,400.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,860,750.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	1.25	10/9/2019	25,000,000.00	25,000,000.00	25,043,075.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	1.375	12/30/2019	25,000,000.00	25,000,000.00	25,042,300.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	1.375	12/23/2019	25,000,000.00	25,000,000.00	25,038,375.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	2	3/18/2020	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,039,900.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,039,900.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,032,250.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	2	5/27/2020	25,000,000.00	25,000,000.00	24,962,525.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	2	5/27/2020	25,000,000.00	25,000,000.00	24,962,525.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	2	6/30/2020	25,000,000.00	25,000,000.00	24,847,675.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	2.25	6/25/2020	25,000,000.00	25,000,000.00	24,896,900.00
		MCPN Total					1,875,000,000.00	1,874,989,707.94	1,869,400,875.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,998,904.71	49,941,600.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.125	11/15/2018	25,000,000.00	25,000,000.00	25,000,200.00

Los Angeles County Treasurer
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For the Period: April 1, 2016 to April 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	MCSA	93052	FNMA 1.00 (CALLABLE)	1.125	11/15/2018	14,000,000.00	14,000,000.00	14,000,112.00
PSI	NTRD	MCSA	100012	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,016,825.00
PSI	NTRD	MCSA	100022	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,004,175.00
PSI	NTRD	MCSA	100027	FHLMC 1.50 (CALLABLE)	1.5	12/17/2020	25,000,000.00	25,000,000.00	25,017,675.00
PSI	NTRD	MCSA	100028	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	24,988,437.33	25,016,800.00
PSI	NTRD	MCSA	100048	FHLMC 1.625 (CALLABLE)	1.625	12/18/2020	25,000,000.00	25,000,000.00	25,016,950.00
PSI	NTRD	MCSA	100867	FHLMC 1.50 (CALLABLE)	1.5	3/24/2021	25,000,000.00	25,000,000.00	25,009,850.00
PSI	NTRD	MCSA	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	25,023,025.00
PSI	NTRD	MCSA	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	25,028,025.00
PSI	NTRD	MCSA	101319	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	49,995,010.95	49,868,400.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	49,874,400.00
PSI	NTRD	MCSA	101335	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	50,000,000.00	49,878,600.00
		MCSA Total					439,000,000.00	438,982,352.99	438,696,637.00
PSI	NTRD	NCD1	99779	WELLS FARGO BANK, NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	49,997,300.00
PSI	NTRD	NCD1	99780	WELLS FARGO BANK, NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	49,997,300.00
PSI	NTRD	NCD1	101047	MUFG UNION BANK NA CD	0.42	5/2/2016	50,000,000.00	50,000,000.00	50,000,305.00
PSI	NTRD	NCD1	101056	MUFG UNION BANK NA CD	0.42	5/5/2016	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	NCD1	101122	MUFG UNION BANK NA CD	0.42	5/2/2016	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	NCD1	101164	MUFG UNION BANK NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	50,006,100.00
PSI	NTRD	NCD1	101214	MUFG UNION BANK NA CD	0.5	6/1/2016	50,000,000.00	50,000,000.00	50,010,200.00
PSI	NTRD	NCD1	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	50,003,450.00
PSI	NTRD	NCD1	101259	MUFG UNION BANK NA CD	0.5	6/1/2016	50,000,000.00	50,000,000.00	50,010,200.00
PSI	NTRD	NCD1	101378	MUFG UNION BANK NA CD	0.42	5/31/2016	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	NCD1	101430	MUFG UNION BANK NA CD	0.42	6/3/2016	50,000,000.00	50,000,000.00	50,006,700.00
PSI	NTRD	NCD1	101451	MUFG UNION BANK NA CD	0.42	6/1/2016	25,000,000.00	25,000,000.00	25,003,275.00
PSI	NTRD	NCD1	101467	MUFG UNION BANK NA CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	50,006,550.00
PSI	NTRD	NCD1	101468	MUFG UNION BANK NA CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	50,006,550.00
PSI	NTRD	NCD1	101496	MUFG UNION BANK NA CD	0.45	6/3/2016	50,000,000.00	50,000,000.00	50,001,415.00
		NCD1 Total					725,000,000.00	725,000,000.00	725,057,545.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,990,884.33	35,991,576.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,943,805.64	49,976,550.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,943,805.64	49,976,550.00
		NOTE Total					136,000,000.00	135,878,495.61	135,944,676.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,940,072.92	49,920,700.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,970,036.46	24,960,350.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,928,958.33	49,920,700.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,931,250.00	49,920,700.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,867,044.44	49,905,650.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,745,833.34	49,798,200.00

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Fund: Pooled Surplus Investments
Attachment X

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PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,745,833.34	49,798,200.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,745,833.34	49,798,200.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,745,833.34	49,798,200.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,745,833.33	49,798,200.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,745,833.33	49,798,200.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,699,375.00	49,770,700.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,699,375.00	49,770,700.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,704,180.55	49,724,550.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,704,180.55	49,724,550.00
		TBIL Total					725,000,000.00	721,919,473.27	722,407,800.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,001,588.88	50,005,950.00
PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,001,588.88	50,005,950.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,063,100.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,063,100.00
PSI	NTRD	YANK1	100329	TORONTO DOMINION BANK NY C	0.76	6/30/2016	50,000,000.00	50,000,000.00	50,022,550.00
PSI	NTRD	YANK1	100367	AU & NZ BANKING GRP NY CD	0.64	5/20/2016	50,000,000.00	50,000,000.00	50,007,400.00
PSI	NTRD	YANK1	100409	CREDIT SUISSE NY CD	0.7	5/20/2016	50,000,000.00	50,000,000.00	50,008,950.00
PSI	NTRD	YANK1	100449	BARCLAYS BANK PLC NY CD	0.87	6/30/2016	50,000,000.00	50,000,000.00	50,028,950.00
PSI	NTRD	YANK1	100551	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,022,600.00
PSI	NTRD	YANK1	100552	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,022,600.00
PSI	NTRD	YANK1	100656	DNB BANK ASA NY CD	0.55	5/20/2016	50,000,000.00	50,000,263.49	50,005,750.00
PSI	NTRD	YANK1	100749	AUSTRALIA & NEW ZEALAND BK	0.55	6/30/2016	50,000,000.00	50,000,000.00	50,004,850.00
PSI	NTRD	YANK1	100750	AUSTRALIA & NEW ZEALAND BK	0.55	6/30/2016	50,000,000.00	50,000,000.00	50,004,850.00
PSI	NTRD	YANK1	100840	WESTPAC BANKING CORP NY CD	0.73	6/6/2016	50,000,000.00	50,009,456.54	50,014,900.00
PSI	NTRD	YANK1	100843	RABOBANK NEDERLAND NY CD	0.82	6/30/2016	50,000,000.00	50,019,894.84	50,027,750.00
PSI	NTRD	YANK1	100844	NORDEA BK FINLAND PLC NY C	0.53	5/31/2016	50,000,000.00	50,000,416.11	50,004,350.00
PSI	NTRD	YANK1	100886	TORONTO-DOMINION BANK NY C	0.46	5/19/2016	50,000,000.00	50,000,249.76	50,001,350.00
PSI	NTRD	YANK1	100904	TORONTO DOMINION BANK NY C	0.485	5/19/2016	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	YANK1	100969	DNB BANK ASA NY CD	0.45	5/16/2016	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	100990	SOCIETE GENERALE NY CD	0.49	5/18/2016	50,000,000.00	50,000,235.92	50,002,400.00
PSI	NTRD	YANK1	100991	SOCIETE GENERALE NY CD	0.49	5/18/2016	25,000,000.00	25,000,117.96	25,001,200.00
PSI	NTRD	YANK1	101010	AU & NZ BANKING GRP NY CD	0.7	6/28/2016	50,000,000.00	50,014,422.99	50,017,550.00
PSI	NTRD	YANK1	101011	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,000,749.00	50,003,030.00
PSI	NTRD	YANK1	101012	DNB BANK ASA NY CD	0.45	5/25/2016	50,000,000.00	50,000,000.00	50,001,380.00
PSI	NTRD	YANK1	101020	SVENSKA HANDELSBANKEN NY C	0.48	5/23/2016	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	101046	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,000,000.00	50,003,030.00
PSI	NTRD	YANK1	101074	SOCIETE GENERALE NY CD	0.48	6/1/2016	50,000,000.00	50,000,430.19	50,002,450.00
PSI	NTRD	YANK1	101080	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,008,400.00
PSI	NTRD	YANK1	101081	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,008,400.00
PSI	NTRD	YANK1	101109	NORDEA BK FINLAND PLC NY C	0.53	6/29/2016	50,000,000.00	50,000,000.00	50,006,650.00
PSI	NTRD	YANK1	101118	ROYAL BANK OF CANADA NY CD	0.855	9/30/2016	50,000,000.00	50,000,000.00	50,034,850.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	101128	DNB BANK ASA NY CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	YANK1	101136	TORONTO-DOMINION BANK NY C	0.37	5/6/2016	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	101155	TORONTO-DOMINION BANK NY C	0.46	6/6/2016	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	101158	BNP PARIBAS SF CD	0.41	5/5/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	101161	DNB BANK ASA NY CD	0.35	5/5/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	101169	BANK OF MONTREAL CHICAGO C	0.39	5/9/2016	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	101170	BANK OF MONTREAL CHICAGO C	0.39	5/5/2016	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	101171	BANK OF MONTREAL CHICAGO C	0.39	5/6/2016	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	101185	SVENSKA HANDELSBANKEN NY C	0.405	5/6/2016	50,000,000.00	50,000,034.71	50,000,350.00
PSI	NTRD	YANK1	101187	SVENSKA HANDELSBANKEN NY C	0.405	5/5/2016	50,000,000.00	50,000,027.77	50,000,300.00
PSI	NTRD	YANK1	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,004,725.94	49,973,950.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,004,725.94	49,973,950.00
PSI	NTRD	YANK1	101194	SVENSKA HANDELSBANKEN NY C	0.4	5/10/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	101195	AU & NZ BANKING GRP NY CD	0.75	9/30/2016	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	101197	BANK OF MONTREAL CHICAGO C	0.39	5/10/2016	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	YANK1	101198	SOCIETE GENERALE NY CD	0.49	6/3/2016	50,000,000.00	50,000,000.00	50,002,900.00
PSI	NTRD	YANK1	101199	SOCIETE GENERALE NY CD	0.49	6/3/2016	25,000,000.00	25,000,000.00	25,001,450.00
PSI	NTRD	YANK1	101200	TORONTO DOMINION BANK NY C	0.45	6/7/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	49,994,600.00
PSI	NTRD	YANK1	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	49,996,400.00
PSI	NTRD	YANK1	101222	BNP PARIBAS SF CD	0.4	5/2/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	101223	SVENSKA HANDELSBANKEN NY C	0.395	5/2/2016	50,000,000.00	50,000,006.94	50,000,150.00
PSI	NTRD	YANK1	101224	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	50,010,100.00
PSI	NTRD	YANK1	101225	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	50,010,100.00
PSI	NTRD	YANK1	101226	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	50,010,100.00
PSI	NTRD	YANK1	101230	NORDEA BK FINLAND PLC NY C	0.51	7/5/2016	50,000,000.00	50,000,901.65	50,005,100.00
PSI	NTRD	YANK1	101237	BNP PARIBAS SF CD	0.41	5/6/2016	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	101238	CREDIT SUISSE NY CD	0.65	6/3/2016	25,000,000.00	25,002,967.68	25,004,775.00
PSI	NTRD	YANK1	101240	SVENSKA HANDELSBANKEN NY C	0.4	5/11/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	101247	CANADIAN IMP. BK OF COM NY	0.37	5/20/2016	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	101257	DNB BANK ASA NY CD	0.35	5/9/2016	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	101313	DNB BANK ASA NY CD	0.42	6/15/2016	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	101364	BANK OF MONTREAL CHICAGO C	0.4	5/16/2016	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,004,862.44	49,981,250.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,004,862.44	49,981,250.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	50,028,200.00
PSI	NTRD	YANK1	101439	SVENSKA HANDELSBANKEN NY C	0.54	7/26/2016	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	101447	BNP PARIBAS SF CD	0.39	5/10/2016	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	101453	SVENSKA HANDELSBANKEN NY C	0.4	5/31/2016	50,000,000.00	50,000,416.51	49,998,850.00
PSI	NTRD	YANK1	101466	BNP PARIBAS SF CD	0.41	5/27/2016	50,000,000.00	50,000,000.00	49,999,350.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	101472	TORONTO DOMINION BANK NY C	0.365	5/31/2016	50,000,000.00	50,000,000.00	49,996,900.00
		YANK1 Total					3,625,000,000.00	3,625,072,946.58	3,625,384,115.00
	NTRD Total			**PSI Total**			**30,033,563,000.00**	**30,018,500,709.91**	**30,024,344,920.12**
				PSI Historical Total				**30,029,630,552.50**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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 1	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	MAST	BOND	18810	USTB 7.25	7.25	5/15/2016	85,000.00	85,008.27	85,214.88
		BOND Total					85,000.00	85,008.27	85,214.88
	MAST Total						85,000.00	85,008.27	85,214.88
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99	2/4/2028	10,000,000.00	10,000,000.00	10,000,010.00
SPI	PHHPA	FFCB	98968	FFCB 3.33 (CALLABLE)	3.33	5/20/1930	500,000.00	492,957.19	496,435.50
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	4,960,525.00
		FFCB Total					15,500,000.00	15,492,957.19	15,456,970.50
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	8/2/2027	4,000,000.00	4,000,000.00	3,987,820.00
SPI	PHHPA	FHLB	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	2,192,064.60
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,000,565.00
		FHLB Total					11,200,000.00	11,200,000.00	11,180,449.60
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3	5/30/2028	1,500,000.00	1,494,564.52	1,500,009.00
		FHLM Total					1,500,000.00	1,494,564.52	1,500,009.00
SPI	PHHPA	FNMA	101422	FNMA 3.20 (CALLABLE)	3.2	8/16/1932	3,976,000.00	3,976,000.00	3,970,799.39
		FNMA Total					3,976,000.00	3,976,000.00	3,970,799.39
	PHHPA Total						32,176,000.00	32,163,521.71	32,108,228.49
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,958.00	129,877.15
		FFCB Total					130,000.00	129,958.00	129,877.15
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,175.64
		FHLM Total					476,000.00	476,000.00	476,175.64
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.125	3/20/2018	1,573,000.00	1,572,822.20	1,573,206.06
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,466.00
		FNMA Total					2,573,000.00	2,572,822.20	2,573,672.06

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85	5/29/2018	200,000.00	200,000.00	199,890.60
		MCSA Total					200,000.00	200,000.00	199,890.60
	SANIT Total						3,379,000.00	3,378,780.20	3,379,615.45
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
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
		CTDQ Total					39,216,463.26	39,216,463.26	39,216,463.26
	SCAQM Total						39,216,463.26	39,216,463.26	39,216,463.26
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,022,690.00
		FFCB Total					10,000,000.00	10,000,000.00	10,022,690.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,022,690.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,022,690.00
		FFCB Total					10,000,000.00	10,000,000.00	10,022,690.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,022,690.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: April 1, 2016 to April 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	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
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
		CTDQ Total					3,186,018.79	3,186,018.79	3,186,018.79
	SLIM Total						3,186,018.79	3,186,018.79	3,186,018.79
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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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	24.70	24.70	24.70
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	21.10	21.10	21.10
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	30.90	30.90	30.90
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
		CTDQ Total					38,488.61	38,488.61	38,488.61
	WASIA Total						38,488.61	38,488.61	38,488.61
				SPI Total			**102,555,970.66**	**102,543,280.84**	**102,534,409.48**
				SPI Historical Total				**102,546,099.39**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2016
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 4/30/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	446,364.97
03/08/06	CCTSA TOBACCO BONDS 2006	51,515,155.32
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	421.59
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	714,798.07
12/21/11	LAC-CAL 2011 SERIES A	2,057,322.96
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$54,734,062.91

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,208,428.51
03/21/12	DISNEY PROJECT, 2012	4,805,613.58
12/02/02	MASTER REFUNDING 2002B	1,883,775.03
03/02/05	MASTER REFUNDING 2005A	10,093.71
12/13/06	MASTER REFUNDING 2006 A & B	22,989,543.54
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	144,927,288.21
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	46,114,589.73
06/26/14	COMMERCIAL PAPER 2014	1,013,666.76
01/05/06	COMMERCIAL PAPER 2016	1,621,085.48
	U.S. BANK - TRUSTEE TOTAL	$230,574,084.55

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,983,717.21
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,781,499.92
	LEASE REVENUE BONDS (2016 SERIES D)	4,234,009.35
	ZIONS BANK - TRUSTEE TOTAL	$48,999,226.48

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 4/30/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,888.60
	TREASURER TOTAL	$301,888.60

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 4/30/16
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	0.93	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCDQ2						
99496	NORDEA BK FINLAND PLC NY FRCD	0.81	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
FRCDQ2 Totals				**27,900,000.00**	**27,900,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**102,900,000.00**	**102,900,000.00**	
BAN						
96106	LACCAL BANS	3.50	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	0.94	06/30/18	10,000,000.00	10,000,000.00	
BAN Totals				**57,000,000.00**	**57,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**57,000,000.00**	**57,000,000.00**	
NTRD - PSI NON-TRADING Total				**159,900,000.00**	**159,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 4/30/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	3.500%
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	0.920%
98733	LACCAL	06/01/15	10,000,000.00	0.920%
100983	LACCAL	03/18/16	10,000,000.00	0.940%
			$ 57,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of April 30, 2016
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	4,377,972,946.58	68.02 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	9,343,364,598.66	23.64 DAYS	0.00	0.00 DAYS
GOVERNMENTS	857,797,968.88	275.35 DAYS	0.00	0.00 DAYS
AGENCIES	15,332,384,602.03	1,017.14 DAYS	0.00	0.00 DAYS
MUNICIPALS	57,000,000.00	445.21 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,980,593.76	392.91 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	$30,018,500,709.91	546.16 DAYS	$0.00	0.00 DAYS

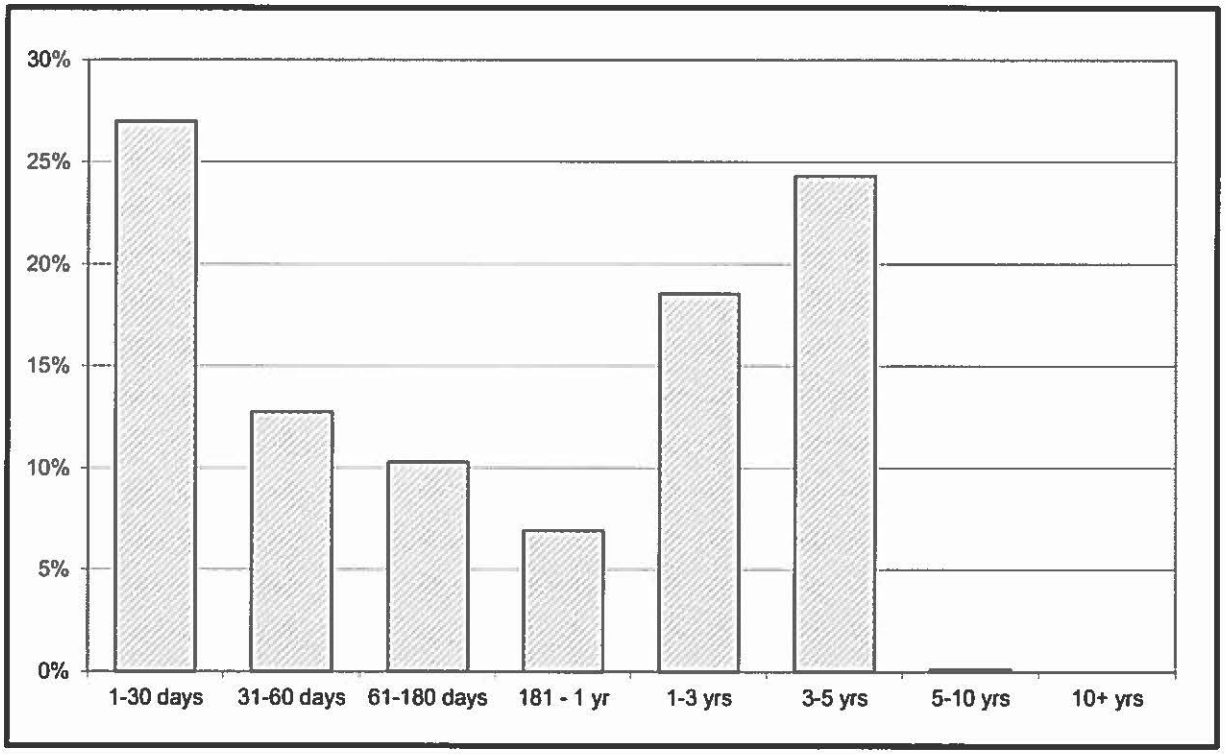
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2016
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	05/01/16 - 05/30/16	$8,102,956,000.00	26.98	26.98	$8,101,899,532.83	26.99	26.99
31 to 60 Days	05/31/16 - 06/29/16	$3,830,642,000.00	12.75	39.73	$3,829,290,896.09	12.76	39.75
61 to 90 Days	06/30/16 - 07/29/16	$1,119,478,000.00	3.73	43.46	$1,119,032,761.80	3.73	43.48
91 to 120 Days	07/30/16 - 08/28/16	$150,000,000.00	0.50	43.96	$149,935,691.65	0.50	43.98
121 to 180 Days	08/29/16 - 10/27/16	$1,822,333,000.00	6.07	50.03	$1,820,127,872.87	6.06	50.04
181 to 270 Days	10/28/16 - 01/25/17	$928,944,000.00	3.09	53.12	$930,867,782.39	3.10	53.14
271 to 365 Days	01/26/17 - 04/30/17	$1,152,005,000.00	3.84	56.96	$1,149,006,713.15	3.83	56.97
1 to 1.5 YEARS	05/01/17 - 10/29/17	$327,650,000.00	1.09	58.05	$327,666,948.87	1.09	58.06
1.5 to 2 YEARS	10/30/17 - 04/30/18	$1,448,755,000.00	4.82	62.87	$1,447,764,520.56	4.82	62.88
2 to 3 YEARS	04/30/18 - 04/30/19	$3,802,582,000.00	12.66	75.53	$3,799,468,383.09	12.66	75.54
3 to 4 YEARS	04/30/19 - 04/30/20	$4,602,963,000.00	15.33	90.86	$4,598,863,495.43	15.32	90.86
4 to 5 YEARS	04/30/20 - 04/30/21	$2,705,445,000.00	9.01	99.87	$2,704,825,512.39	9.01	99.87
5 to 10 YEARS	04/30/21 - 04/30/26	$39,810,000.00	0.13	100.00	$39,750,598.79	0.13	100.00
Portfolio Total:		**$30,033,563,000.00**			**$30,018,500,709.91**		
GF							
5 to 10 YEARS	04/30/21 - 04/30/26	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
MAST							
1 to 30 Days	05/31/16 - 06/29/16	$85,000.00	100.00	100.00	$85,008.27	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,008.27**		
PHHPA							
10 + YEARS	04/30/26 - 04/30/66	$32,176,000.00	100.00	100.00	$32,163,521.71	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,163,521.71**		
SANIT							
1.5 to 2 YEARS	10/30/17 - 04/30/18	$1,703,000.00	50.40	50.40	$1,702,780.20	50.40	50.40
2 to 3 YEARS	04/30/18 - 04/30/19	$676,000.00	20.01	70.41	$676,000.00	20.00	70.40
4 to 5 YEARS	04/30/20 - 04/30/21	$1,000,000.00	29.59	100.00	$1,000,000.00	29.60	100.00
Portfolio Total:		**$3,379,000.00**			**$3,378,780.20**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of April 30, 2016
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
181 to 270 Days	10/28/16 - 01/25/17	$39,216,463.26	100.00	100.00	$39,216,463.26	100.00	100.00
Portfolio Total:		**$39,216,463.26**			**$39,216,463.26**		
SCP61							
121 to 180 Days	08/29/16 - 10/27/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
121 to 180 Days	08/29/16 - 10/27/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
181 to 270 Days	10/28/16 - 01/25/17	$3,186,018.79	100.00	100.00	$3,186,018.79	100.00	100.00
Portfolio Total:		**$3,186,018.79**			**$3,186,018.79**		
WASIA							
181 to 270 Days	10/28/16 - 01/25/17	$38,488.61	100.00	100.00	$38,488.61	100.00	100.00
Portfolio Total:		**$38,488.61**			**$38,488.61**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 8,101,900	26.99%
31 - 60 days	3,829,291	12.76%
61 - 180 days	3,089,096	10.29%
181 - 1 yr	2,079,874	6.93%
1 - 3 yrs	5,574,900	18.57%
3 - 5 yrs	7,303,689	24.33%
5 - 10 yrs	39,751	0.13%
10+ yrs	-	0.00%
	$ 30,018,501	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 4/30/2016
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,182,345.36
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,171,242.99
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,444.23
	LAIF TOTAL	$42,392,032.58

POOLED MONEY INVESTMENT ACCOUNT

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

	March 2016	March 2015	Change
Average Daily Portfolio ($)	63,160,799	59,793,146	+3,367,653
Accrued Earnings ($)	27,050	14,096	+12,954
Effective Yield (%)	0.506	0.278	+0.228
Average Life-Month End (In Days)	146	191	-45
Total Security Transactions			
Amount ($)	22,250,358	24,193,877	-1,943,519
Number	446	485	-39
Total Time Deposit Transactions			
Amount ($)	2,888,480	2,550,000	+338,480
Number	137	118	+19
Average Workday Investment Activity ($)	1,142,674	1,273,518	-130,844
Prescribed Demand Account Balances For Services ($)	1,956,000	2,120,355	-164,355

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

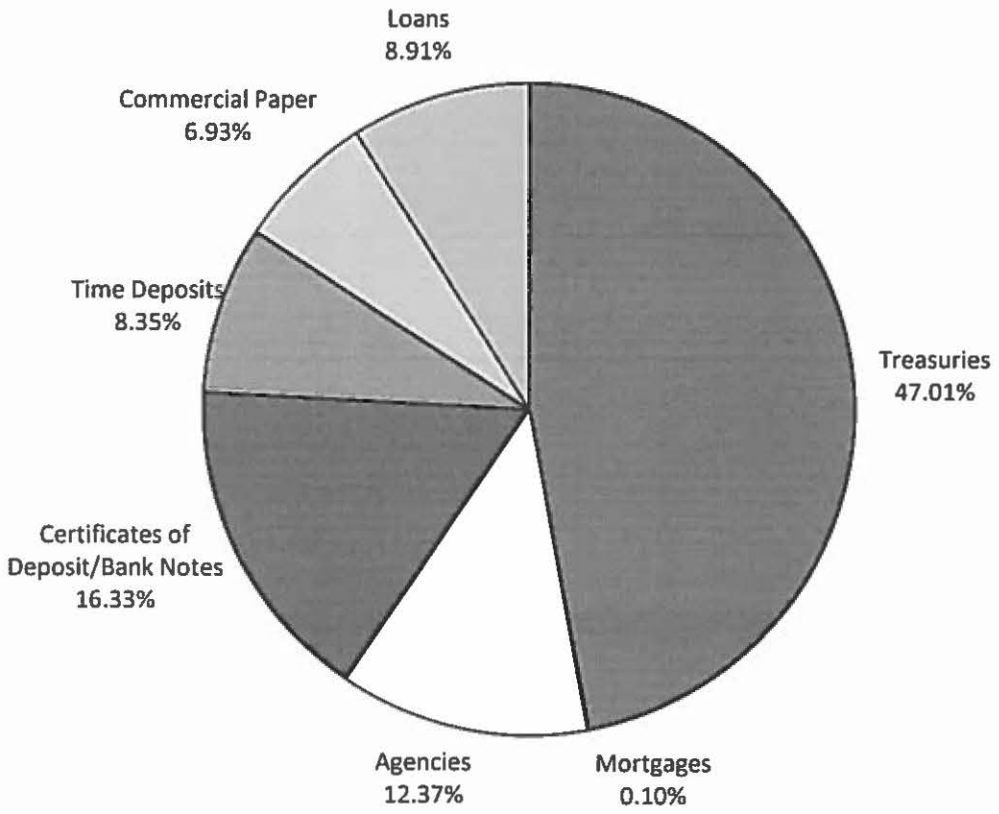
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

March 31, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,909,676	17.60	+0.92
Bonds	0	0.00	0
Notes	19,897,211	29.41	-0.80
Strips	0	0.00	0
Total Government	31,806,887	47.01	+0.12
Agency Debentures	1,682,548	2.49	-0.27
Certificates of Deposit	10,850,003	16.04	-1.79
Bank Notes	200,000	0.29	-0.18
Repurchases	0	0.00	0
Agency Discount Notes	6,386,298	9.44	-1.98
Time Deposits	5,647,440	8.35	-0.36
GNMAs	0	0.00	0
Commercial Paper	4,692,552	6.93	-1.15
FHLMC/Remics	67,196	0.10	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	401,537	0.59	-0.06
GF Loans	5,629,400	8.32	+5.70
Other	299,983	0.44	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	67,663,844	100.00	

INVESTMENT ACTIVITY	March 2016		February 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	446	22,250,358	488	24,307,388
Other	14	1,601,339	6	23,227
Time Deposits	137	2,888,480	117	2,840,000
Total	597	26,740,177	611	27,170,615
PMIA Monthly Average Effective Yield (%)	0.506		0.467	
Year to Date Yield Last Day of Month (%)	0.392		0.378	

Pooled Money Investment Account
Portfolio Composition
$67.7 billion
3/31/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/01/16	REDEMPTIONS								
	BN	BOFA	0.350	03/01/16	0.350	50,000	119	57,847.22	0.356
	BN	BOFA	0.350	03/01/16	0.350	50,000	119	57,847.22	0.356
	CD	MUFG UNION	0.460	03/01/16	0.460	50,000	70	44,722.22	0.468
	CD	MUFG UNION	0.460	03/01/16	0.460	50,000	70	44,722.22	0.468
	CD	CHASE USA	0.510	03/01/16	0.510	50,000	251	177,791.67	0.519
	CD	CHASE USA	0.510	03/01/16	0.510	50,000	251	177,791.67	0.519
	CP	BNP NY		03/01/16	0.380	50,000	8	4,222.22	0.386
	CP	BNP NY		03/01/16	0.380	50,000	8	4,222.22	0.386
	CP	GE CO		03/01/16	0.340	50,000	26	12,277.78	0.346
	CP	GE CO		03/01/16	0.340	50,000	26	12,277.78	0.346
	CP	TOKYO NY		03/01/16	0.430	50,000	27	16,125.00	0.437
	CP	TOKYO NY		03/01/16	0.430	50,000	27	16,125.00	0.437
	CP	CAFCO		03/01/16	0.400	45,000	33	16,500.00	0.407
	CP	GE CO		03/01/16	0.310	50,000	40	17,222.22	0.315
	CP	GE CO		03/01/16	0.310	50,000	40	17,222.22	0.315
	CP	TOYOTA		03/01/16	0.340	50,000	102	48,166.67	0.346
	CP	TOYOTA		03/01/16	0.340	50,000	102	48,166.67	0.346
	CP	TOYOTA		03/01/16	0.440	50,000	174	106,333.33	0.448
	CP	TOYOTA		03/01/16	0.440	50,000	174	106,333.33	0.448
	CP	CAFCO		03/01/16	0.490	50,000	175	119,097.22	0.499
	DN	FNMA		03/01/16	0.200	50,000	251	69,722.22	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.200	50,000	315	87,500.00	0.204
	DN	FHLMC		03/01/16	0.210	50,000	322	93,916.67	0.214
	DN	FHLMC		03/01/16	0.210	50,000	322	93,916.67	0.214
	DN	FHLMC		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FHLMC		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FNMA		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FNMA		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FNMA		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FNMA		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FNMA		03/01/16	0.300	50,000	349	145,416.67	0.306
	DN	FNMA		03/01/16	0.300	50,000	349	145,416.67	0.306
	YCD	MONTREAL	0.320	03/01/16	0.320	50,000	7	3,111.11	0.325
	YCD	MONTREAL	0.320	03/01/16	0.320	50,000	7	3,111.11	0.325
	YCD	TOKYO-MIT	0.400	03/01/16	0.400	50,000	26	14,444.44	0.407
	YCD	TOKYO-MIT	0.400	03/01/16	0.400	50,000	26	14,444.44	0.407
	YCD	NORINCHUK	0.390	03/01/16	0.390	50,000	28	15,166.67	0.397
	YCD	NORINCHUK	0.390	03/01/16	0.390	50,000	28	15,166.67	0.397
	YCD	MONTREAL	0.370	03/01/16	0.370	50,000	29	14,902.78	0.376
	YCD	MONTREAL	0.370	03/01/16	0.370	50,000	29	14,902.78	0.376
	YCD	TOKYO-MIT	0.410	03/01/16	0.410	50,000	32	18,222.22	0.417
	YCD	TOKYO-MIT	0.410	03/01/16	0.410	50,000	32	18,222.22	0.417

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/01/16	**REDEMPTIONS (Continued)**								
	YCD	BNP	0.400	03/01/16	0.400	50,000	33	18,333.33	0.407
	YCD	BNP	0.400	03/01/16	0.400	50,000	33	18,333.33	0.407
	YCD	SOC GEN	0.400	03/01/16	0.400	50,000	33	18,333.33	0.407
	YCD	SOC GEN	0.400	03/01/16	0.400	50,000	33	18,333.33	0.407
	YCD	BNP	0.400	03/01/16	0.400	50,000	34	18,888.89	0.407
	YCD	BNP	0.400	03/01/16	0.400	50,000	34	18,888.89	0.407
	YCD	NORINCHUK	0.400	03/01/16	0.400	50,000	34	18,888.89	0.407
	YCD	NORINCHUK	0.400	03/01/16	0.400	50,000	34	18,888.89	0.407
	YCD	DNB	0.370	03/01/16	0.370	50,000	56	28,777.78	0.376
	YCD	DNB	0.370	03/01/16	0.370	50,000	56	28,777.78	0.376
	YCD	SVENSKA	0.440	03/01/16	0.440	50,000	56	34,222.22	0.447
	YCD	SVENSKA	0.440	03/01/16	0.440	50,000	56	34,222.22	0.447
	YCD	NORINCHUK	0.490	03/01/16	0.490	50,000	62	42,194.44	0.498
	YCD	NORINCHUK	0.490	03/01/16	0.490	50,000	62	42,194.44	0.498
	YCD	SUMITOMO	0.480	03/01/16	0.480	50,000	63	42,000.00	0.488
	YCD	NAT AUB	0.400	03/01/16	0.400	50,000	91	50,555.56	0.407
	YCD	NAT AUB	0.400	03/01/16	0.400	50,000	91	50,555.56	0.407
	YCD	TORONTO	0.390	03/01/16	0.390	50,000	92	49,833.33	0.397
	YCD	TORONTO	0.390	03/01/16	0.390	50,000	92	49,833.33	0.397
	YCD	SWEDBANK	0.380	03/01/16	0.380	50,000	99	52,250.00	0.386
	YCD	SWEDBANK	0.380	03/01/16	0.380	50,000	99	52,250.00	0.386
	YCD	LLOYDS	0.480	03/01/16	0.480	50,000	174	116,000.00	0.488
	YCD	LLOYDS	0.480	03/01/16	0.480	50,000	174	116,000.00	0.488
	YCD	NB CANADA	0.560	03/01/16	0.560	50,000	349	271,444.44	0.569
	YCD	NB CANADA	0.560	03/01/16	0.560	50,000	349	271,444.44	0.569
03/01/16	**PURCHASES**								
	CP	GE CO		03/24/16	0.330	50,000			
	CP	GE CO		03/24/16	0.330	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	TR	BILL		01/05/17	0.555	50,000			
	TR	BILL		01/05/17	0.555	50,000			
	YCD	MONTREAL	0.370	03/28/16	0.370	50,000			
	YCD	MONTREAL	0.370	03/28/16	0.370	50,000			
03/02/16	**REDEMPTIONS**								
	CP	BNP NY		03/02/16	0.370	50,000	6	3,083.33	0.376
	CP	BNP NY		03/02/16	0.370	50,000	6	3,083.33	0.376
	CP	TOKYO NY		03/02/16	0.400	50,000	9	5,000.00	0.407
	CP	TOKYO NY		03/02/16	0.400	50,000	9	5,000.00	0.407
	CP	GE CO		03/02/16	0.350	50,000	21	10,208.33	0.356
	CP	GE CO		03/02/16	0.350	50,000	21	10,208.33	0.356
	CP	GE CO		03/02/16	0.310	50,000	33	14,208.33	0.315
	CP	GE CO		03/02/16	0.310	50,000	33	14,208.33	0.315

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/02/16	REDEMPTIONS (Continued)								
	CP	SOC GEN NY		03/02/16	0.490	50,000	56	38,111.11	0.499
	CP	SOC GEN NY		03/02/16	0.490	50,000	56	38,111.11	0.499
	CP	SOC GEN NY		03/02/16	0.490	50,000	56	38,111.11	0.499
	CP	SOC GEN NY		03/02/16	0.490	50,000	56	38,111.11	0.499
	CP	TOYOTA		03/02/16	0.340	50,000	103	48,638.89	0.346
	YCD	MONTREAL	0.320	03/02/16	0.320	50,000	8	3,555.56	0.325
	YCD	MONTREAL	0.320	03/02/16	0.320	50,000	8	3,555.56	0.325
	YCD	CIBC	0.390	03/02/16	0.390	50,000	27	14,625.00	0.396
	YCD	CIBC	0.390	03/02/16	0.390	50,000	27	14,625.00	0.396
	YCD	SOC GEN	0.400	03/02/16	0.400	50,000	104	57,777.78	0.407
	YCD	SOC GEN	0.400	03/02/16	0.400	50,000	104	57,777.78	0.407
03/02/16	NO PURCHASES								
03/03/16	REDEMPTIONS								
	TR	BILL		03/03/16	0.253	50,000	343	120,288.19	0.257
	TR	BILL		03/03/16	0.253	50,000	343	120,288.19	0.257
	TR	BILL		03/03/16	0.223	50,000	357	110,322.92	0.227
	TR	BILL		03/03/16	0.223	50,000	357	110,322.92	0.227
	TR	BILL		03/03/16	0.223	50,000	357	110,322.92	0.227
	TR	BILL		03/03/16	0.245	50,000	364	123,861.11	0.250
	TR	BILL		03/03/16	0.245	50,000	364	123,861.11	0.250
	TR	BILL		03/03/16	0.245	50,000	364	123,861.11	0.250
	TR	BILL		03/03/16	0.245	50,000	364	123,861.11	0.250
	TR	BILL		03/03/16	0.261	50,000	364	131,697.22	0.266
	TR	BILL		03/03/16	0.261	50,000	364	131,697.22	0.266
03/03/16	PURCHASES								
	CD	WELLS FGO	0.850	09/01/16	0.850	50,000			
	CD	WELLS FGO	0.850	09/01/16	0.850	50,000			
	CP	BNP NY		03/21/16	0.400	50,000			
	CP	BNP NY		03/21/16	0.400	50,000			
	CP	RABO NY		03/24/16	0.390	50,000			
	CP	RABO NY		03/24/16	0.390	50,000			
	CP	GE CTS		04/01/16	0.330	50,000			
	CP	GE CTS		04/01/16	0.330	50,000			
	CP	TOKYO NY		04/05/16	0.430	50,000			
	CP	TOKYO NY		04/05/16	0.430	50,000			
	CP	CHEV CORP		05/09/16	0.470	50,000			
	CP	CHEV CORP		05/09/16	0.470	50,000			
	TR	NOTE	0.500	09/30/16	0.554	50,000			
	TR	NOTE	0.500	09/30/16	0.554	50,000			
	TR	BILL		03/02/17	0.640	50,000			
	TR	BILL		03/02/17	0.640	50,000			
	TR	BILL		03/02/17	0.661	50,000			
	TR	BILL		03/02/17	0.661	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/03/16	PURCHASES (Continued)								
	YCD	DNB	0.350	04/04/16	0.350	50,000			
	YCD	DNB	0.350	04/04/16	0.350	50,000			
	YCD	SUMITOMO	0.400	04/05/16	0.400	50,000			
	YCD	SUMITOMO	0.400	04/05/16	0.400	50,000			
03/04/16	NO REDEMPTIONS								
03/04/16	PURCHASES								
	CP	TOKYO NY		04/04/16	0.430	50,000			
	CP	TOKYO NY		04/04/16	0.430	50,000			
	CP	TOKYO NY		04/04/16	0.430	50,000			
03/07/16	REDEMPTIONS								
	CP	TOKYO NY		03/07/16	0.400	50,000	7	3,888.89	0.407
	CP	TOKYO NY		03/07/16	0.400	50,000	7	3,888.89	0.407
	CP	BNP NY		03/07/16	0.380	50,000	13	6,861.11	0.386
	CP	BNP NY		03/07/16	0.380	50,000	13	6,861.11	0.386
	CP	GE CO		03/07/16	0.330	50,000	34	15,583.33	0.336
	CP	GE CO		03/07/16	0.330	50,000	34	15,583.33	0.336
	YCD	DNB	0.360	03/07/16	0.360	50,000	18	9,000.00	0.366
	YCD	DNB	0.360	03/07/16	0.360	50,000	18	9,000.00	0.366
	YCD	SUMITOMO	0.380	03/07/16	0.380	50,000	18	9,500.00	0.386
	YCD	SUMITOMO	0.380	03/07/16	0.380	50,000	18	9,500.00	0.386
	YCD	SVENSKA	0.390	03/07/16	0.390	50,000	33	17,875.00	0.396
	YCD	SVENSKA	0.390	03/07/16	0.390	50,000	33	17,875.00	0.396
03/07/16	NO PURCHASES								
03/08/16	REDEMPTIONS								
	CP	BNP NY		03/08/16	0.390	50,000	19	10,291.67	0.397
	CP	BNP NY		03/08/16	0.390	50,000	19	10,291.67	0.397
	CP	TOKYO NY		03/08/16	0.420	50,000	19	11,083.33	0.427
	CP	TOKYO NY		03/08/16	0.420	50,000	19	11,083.33	0.427
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000	13	6,680.56	0.376
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000	13	6,680.56	0.376
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000	13	6,680.56	0.376
03/08/16	NO PURCHASES								
03/09/16	NO REDEMPTIONS								
03/09/16	PURCHASES								
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/10/16	SALES								
	TR	BILL		04/28/16	0.225	50,000	268	84,850.69	0.232
	TR	BILL		04/28/16	0.225	50,000	268	84,850.69	0.232
	TR	BILL		04/28/16	0.225	50,000	268	84,850.69	0.232
	TR	BILL		04/28/16	0.225	50,000	268	84,850.69	0.232
03/10/16	NO REDEMPTIONS								
03/10/16	PURCHASES								
	CP	TOKYO NY		04/01/16	0.410	50,000			
	CP	TOKYO NY		04/01/16	0.410	50,000			
	CP	TOKYO NY		04/01/16	0.410	50,000			
	CP	TOKYO NY		04/01/16	0.410	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
	TR	BILL		09/01/16	0.445	50,000			
03/11/16	REDEMPTIONS								
	DEB	FHLB	1.000	03/11/16	0.403	50,000	1,046	582,894.44	0.401
	DEB	FHLB	1.000	03/11/16	0.403	50,000	1,046	582,894.44	0.401
03/11/16	PURCHASES								
	TR	BILL		09/01/16	0.460	50,000			
	TR	BILL		09/01/16	0.460	50,000			
	TR	BILL		09/01/16	0.460	50,000			
	TR	BILL		09/01/16	0.460	50,000			
	TR	BILL		09/01/16	0.460	50,000			
03/14/16	NO REDEMPTIONS								
03/14/16	PURCHASES								
	CP	GE CTS		04/08/16	0.340	50,000			
	CP	GE CTS		04/08/16	0.340	50,000			
	TR	NOTE	0.500	07/31/16	0.418	50,000			
	TR	NOTE	0.500	07/31/16	0.418	50,000			
	TR	BILL		09/01/16	0.455	50,000			
	TR	BILL		09/01/16	0.455	50,000			
	TR	BILL		09/01/16	0.455	50,000			
	TR	BILL		09/01/16	0.455	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/14/16	**PURCHASES (Continued)**								
	YCD	SOC GEN	0.350	04/01/16	0.350	50,000			
	YCD	SOC GEN	0.350	04/01/16	0.350	50,000			
	YCD	SWEDBANK	0.360	04/11/16	0.360	50,000			
	YCD	SWEDBANK	0.360	04/11/16	0.360	50,000			
03/15/16	**REDEMPTIONS**								
	DEB	FNMA	5.000	03/15/16	0.369	50,000	1,050	572,000.00	0.352
	DEB	FNMA	5.000	03/15/16	0.369	50,000	1,050	572,000.00	0.352
	DEB	FNMA	5.000	03/15/16	0.369	50,000	1,050	572,000.00	0.352
	DEB	FNMA	5.000	03/15/16	0.369	50,000	1,050	572,000.00	0.352
	TR	NOTE	0.375	03/15/16	0.414	50,000	1,096	621,093.75	0.415
	TR	NOTE	0.375	03/15/16	0.414	50,000	1,096	621,093.75	0.415
	TR	NOTE	0.375	03/15/16	0.416	50,000	1,096	623,046.87	0.415
	TR	NOTE	0.375	03/15/16	0.416	50,000	1,096	623,046.87	0.415
03/15/16	**PURCHASES**								
	CD	MUFG UNION	0.570	07/01/16	0.570	50,000			
	CD	MUFG UNION	0.570	07/01/16	0.570	50,000			
	CD	MUFG UNION	0.570	07/01/16	0.570	50,000			
	CD	WELLS FGO	0.910	10/03/16	0.910	50,000			
	CD	WELLS FGO	0.910	10/03/16	0.910	50,000			
	CP	TOKYO NY		04/08/16	0.420	50,000			
	CP	TOKYO NY		04/08/16	0.420	50,000			
	CP	TOYOTA		05/06/16	0.390	50,000			
	CP	TOYOTA		05/06/16	0.390	50,000			
	TR	BILL		09/01/16	0.480	50,000			
	TR	BILL		09/01/16	0.480	50,000			
	TR	NOTE	0.500	09/30/16	0.536	50,000			
	TR	NOTE	0.500	09/30/16	0.536	50,000			
	TR	BILL		03/02/17	0.678	50,000			
	TR	BILL		03/02/17	0.678	50,000			
	TR	NOTE	0.750	02/28/18	0.956	50,000			
	TR	NOTE	0.750	02/28/18	0.956	50,000			
	YCD	BNP	0.400	04/05/16	0.400	50,000			
	YCD	BNP	0.400	04/05/16	0.400	50,000			
	YCD	BNP	0.400	04/05/16	0.400	50,000			
	YCD	BNP	0.400	04/05/16	0.400	50,000			
	YCD	SUMITOMO	0.470	05/09/16	0.470	50,000			
	YCD	SUMITOMO	0.470	05/09/16	0.470	50,000			
03/16/16	**NO REDEMPTIONS**								
03/16/16	**PURCHASES**								
	CP	RABO NY		03/21/16	0.370	50,000			
	CP	RABO NY		03/21/16	0.370	50,000			
	CP	SOC GEN NY		03/30/16	0.320	50,000			
	CP	SOC GEN NY		03/30/16	0.320	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/16/16	**PURCHASES (Continued)**								
	CP	LIBERTY		05/18/16	0.500	50,000			
	TR	BILL		03/02/17	0.693	50,000			
	TR	BILL		03/02/17	0.693	50,000			
	YCD	RB CANADA	0.610	07/01/16	0.610	50,000			
	YCD	RB CANADA	0.610	07/01/16	0.610	50,000			
03/17/16	**NO REDEMPTIONS**								
03/17/16	**PURCHASES**								
	CD	BOWEST	0.470	05/09/16	0.470	50,000			
	CD	BOWEST	0.470	05/09/16	0.470	50,000			
	CD	US BANK	0.540	06/24/16	0.540	50,000			
	CD	US BANK	0.540	06/24/16	0.540	50,000			
	CD	BOWEST	0.650	07/01/16	0.650	50,000			
	CD	BOWEST	0.650	07/01/16	0.650	50,000			
	CP	TOKYO NY		04/25/16	0.440	50,000			
	CP	TOKYO NY		04/25/16	0.440	50,000			
	CP	TOYOTA		05/09/16	0.400	50,000			
	CP	MIZUHO NY		06/24/16	0.600	50,000			
	CP	MIZUHO NY		06/24/16	0.600	50,000			
	CP	TOYOTA		07/01/16	0.570	50,000			
	CP	TOYOTA		07/01/16	0.570	50,000			
	CP	TOYOTA		07/27/16	0.610	50,000			
	CP	JPM LLC		09/23/16	0.830	50,000			
	CP	JPM LLC		09/23/16	0.830	50,000			
	DEB	FHLB	0.540	09/28/16	0.540	50,000			
	DEB	FHLB	0.540	09/28/16	0.540	50,000			
	DEB	FHLB	0.650	01/03/17	0.650	50,000			
	DEB	FHLB	0.650	01/03/17	0.650	50,000			
	DN	FHLMC		07/01/16	0.330	50,000			
	DN	FHLMC		07/01/16	0.330	50,000			
	TR	BILL		09/01/16	0.420	50,000			
	TR	BILL		09/01/16	0.420	50,000			
	TR	BILL		09/01/16	0.420	50,000			
	TR	BILL		09/01/16	0.420	50,000			
	TR	NOTE	0.500	09/30/16	0.478	50,000			
	TR	NOTE	0.500	09/30/16	0.478	50,000			
	TR	NOTE	0.750	02/28/18	0.993	50,000			
	TR	NOTE	0.750	02/28/18	0.993	50,000			
	TR	NOTE	0.750	02/28/18	0.993	50,000			
	TR	NOTE	0.750	02/28/18	0.993	50,000			
	YCD	SOC GEN	0.290	04/01/16	0.290	50,000			
	YCD	SOC GEN	0.290	04/01/16	0.290	50,000			
	YCD	SUMITOMO	0.410	04/27/16	0.410	50,000			
	YCD	SUMITOMO	0.410	04/27/16	0.410	50,000			
	YCD	DNB	0.420	05/09/16	0.420	50,000			
	YCD	DNB	0.420	05/09/16	0.420	50,000			
	YCD	NORDEA	0.530	06/24/16	0.530	50,000			
	YCD	NORDEA	0.530	06/24/16	0.530	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/17/16	**PURCHASES (Continued)**								
	YCD	BARCLAYS	0.700	06/24/16	0.700	50,000			
	YCD	BARCLAYS	0.700	06/24/16	0.700	50,000			
	YCD	BARCLAYS	0.680	07/01/16	0.680	50,000			
	YCD	BARCLAYS	0.680	07/01/16	0.680	50,000			
	YCD	SVENSKA	0.710	08/08/16	0.710	50,000			
	YCD	SVENSKA	0.710	08/08/16	0.710	50,000			
	YCD	SCOTIA	0.850	09/23/16	0.850	50,000			
	YCD	SCOTIA	0.850	09/23/16	0.850	50,000			
03/18/16	**NO REDEMPTIONS**								
03/18/16	**PURCHASES**								
	CP	GE CO		03/30/16	0.330	50,000			
	CP	GE CO		03/30/16	0.330	50,000			
	CP	GE CO		03/30/16	0.330	50,000			
	CP	GE CO		03/30/16	0.330	50,000			
	CP	RABO NY		03/30/16	0.370	50,000			
03/21/16	**REDEMPTIONS**								
	CP	RABO NY		03/21/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		03/21/16	0.370	50,000	5	2,569.44	0.375
	CP	BNP NY		03/21/16	0.400	50,000	18	10,000.00	0.406
	CP	BNP NY		03/21/16	0.400	50,000	18	10,000.00	0.406
	CP	TOYOTA		03/21/16	0.540	50,000	97	72,750.00	0.550
	YCD	CIBC	0.380	03/21/16	0.380	50,000	27	14,250.00	0.386
	YCD	CIBC	0.380	03/21/16	0.380	50,000	27	14,250.00	0.386
03/21/16	**NO PURCHASES**								
03/22/16	**NO REDEMPTIONS**								
03/22/16	**PURCHASES**								
	CP	RABO NY		03/30/16	0.370	50,000			
	YCD	CIBC	0.380	05/09/16	0.380	50,000			
	YCD	CIBC	0.380	05/09/16	0.380	50,000			
	YCD	CIBC	0.380	05/09/16	0.380	50,000			
03/23/16	**NO REDEMPTIONS**								
03/23/16	**PURCHASES**								
	CP	RABO NY		03/30/16	0.370	50,000			
	CP	NISSAN		04/25/16	0.720	50,000			
	CP	TOYOTA		04/27/16	0.330	50,000			
	CP	TOYOTA		04/27/16	0.330	50,000			
	CP	TOKYO NY		05/09/16	0.440	50,000			
	CP	TOKYO NY		05/09/16	0.440	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/23/16	**PURCHASES (Continued)**								
	SBA	POOL# 509809	0.750	03/25/41	0.750	14,369			
	YCD	NORINCHUK	0.590	06/24/16	0.590	50,000			
	YCD	NORINCHUK	0.590	06/24/16	0.590	50,000			
	YCD	MONTREAL	0.570	07/25/16	0.570	50,000			
	YCD	MONTREAL	0.570	07/25/16	0.570	50,000			
03/24/16	**REDEMPTIONS**								
	CP	RABO NY		03/24/16	0.390	50,000	21	11,375.00	0.396
	CP	RABO NY		03/24/16	0.390	50,000	21	11,375.00	0.396
	CP	GE CO		03/24/16	0.330	50,000	23	10,541.67	0.335
	CP	GE CO		03/24/16	0.330	50,000	23	10,541.67	0.335
	CP	BNP NY		03/24/16	0.400	50,000	23	12,777.78	0.406
	CP	BNP NY		03/24/16	0.400	50,000	23	12,777.78	0.406
	CP	BNP NY		03/24/16	0.400	50,000	29	16,111.11	0.407
	CP	BNP NY		03/24/16	0.400	50,000	29	16,111.11	0.407
	CP	BNP NY		03/24/16	0.400	50,000	29	16,111.11	0.407
	CP	BNP NY		03/24/16	0.400	50,000	29	16,111.11	0.407
	YCD	SOC GEN	0.400	03/24/16	0.400	50,000	28	15,555.56	0.407
	YCD	SOC GEN	0.400	03/24/16	0.400	50,000	28	15,555.56	0.407
	YCD	SUMITOMO	0.400	03/24/16	0.400	50,000	28	15,555.56	0.407
	YCD	SUMITOMO	0.400	03/24/16	0.400	50,000	28	15,555.56	0.407
	YCD	SE BANKEN	0.340	03/24/16	0.340	50,000	29	13,694.44	0.346
	YCD	SE BANKEN	0.340	03/24/16	0.340	50,000	29	13,694.44	0.346
03/24/16	**PURCHASES**								
	CD	US BANK	0.710	09/01/16	0.710	50,000			
	CD	US BANK	0.710	09/01/16	0.710	50,000			
	CP	BNP NY		04/25/16	0.410	50,000			
	CP	BNP NY		04/25/16	0.410	50,000			
	CP	BNP NY		04/25/16	0.410	50,000			
	YCD	SWEDBANK	0.380	05/09/16	0.380	50,000			
	YCD	SWEDBANK	0.380	05/09/16	0.380	50,000			
	YCD	NORINCHUK	0.430	05/09/16	0.430	50,000			
	YCD	NORINCHUK	0.430	05/09/16	0.430	50,000			
03/25/16	**NO REDEMPTIONS**								
03/25/16	**NO PURCHASES**								
03/28/16	**REDEMPTIONS**								
	CD	BOWEST	0.585	03/28/16	0.585	50,000	91	73,937.50	0.595
	CD	BOWEST	0.585	03/28/16	0.585	50,000	91	73,937.50	0.595
	CD	BOWEST	0.585	03/28/16	0.585	50,000	91	73,937.50	0.595
	CD	BOWEST	0.585	03/28/16	0.585	50,000	91	73,937.50	0.595
	CP	GE CO		03/28/16	0.340	50,000	32	15,111.11	0.346
	CP	GE CO		03/28/16	0.340	50,000	32	15,111.11	0.346

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/28/16	REDEMPTIONS (Continued)								
	CP	BNP NY		03/28/16	0.410	50,000	32	18,222.22	0.417
	CP	BNP NY		03/28/16	0.410	50,000	32	18,222.22	0.417
	CP	GE CO		03/28/16	0.370	50,000	38	19,527.78	0.376
	CP	GE CO		03/28/16	0.370	50,000	38	19,527.78	0.376
	CP	BNP NY		03/28/16	0.410	50,000	38	21,638.89	0.417
	CP	BNP NY		03/28/16	0.410	50,000	38	21,638.89	0.417
	CP	TD USA		03/28/16	0.380	50,000	39	20,583.33	0.386
	CP	TD USA		03/28/16	0.380	50,000	39	20,583.33	0.386
	CP	TOYOTA		03/28/16	0.470	50,000	67	43,736.11	0.478
	CP	GE CO		03/28/16	0.380	50,000	69	36,416.67	0.387
	CP	GE CO		03/28/16	0.380	50,000	69	36,416.67	0.387
	CP	TOYOTA		03/28/16	0.590	50,000	96	78,666.67	0.601
	CP	TOYOTA		03/28/16	0.360	50,000	146	73,000.00	0.367
	CP	TOYOTA		03/28/16	0.360	50,000	146	73,000.00	0.367
	DN	IBRD		03/28/16	0.360	50,000	81	40,500.00	0.366
	DN	IBRD		03/28/16	0.360	50,000	81	40,500.00	0.366
	DN	IBRD		03/28/16	0.360	50,000	82	41,000.00	0.366
	DN	IBRD		03/28/16	0.360	50,000	82	41,000.00	0.366
	DN	FHLB		03/28/16	0.380	50,000	91	48,027.78	0.387
	DN	FHLB		03/28/16	0.380	50,000	91	48,027.78	0.387
	YCD	MONTREAL	0.370	03/28/16	0.370	50,000	27	13,875.00	0.376
	YCD	MONTREAL	0.370	03/28/16	0.370	50,000	27	13,875.00	0.376
	YCD	SWEDBANK	0.370	03/28/16	0.370	50,000	32	16,444.44	0.375
	YCD	SWEDBANK	0.370	03/28/16	0.370	50,000	32	16,444.44	0.375
	YCD	SE BANKEN	0.390	03/28/16	0.390	50,000	59	31,958.33	0.396
	YCD	SE BANKEN	0.390	03/28/16	0.390	50,000	59	31,958.33	0.396
	YCD	SE BANKEN	0.400	03/28/16	0.400	50,000	69	38,333.33	0.407
	YCD	SE BANKEN	0.400	03/28/16	0.400	50,000	69	38,333.33	0.407
	YCD	SE BANKEN	0.400	03/28/16	0.400	50,000	69	38,333.33	0.407
	YCD	SE BANKEN	0.520	03/28/16	0.520	50,000	83	59,944.44	0.529
	YCD	SE BANKEN	0.520	03/28/16	0.520	50,000	83	59,944.44	0.529
	YCD	SWEDBANK	0.450	03/28/16	0.450	50,000	90	56,250.00	0.458
	YCD	SWEDBANK	0.450	03/28/16	0.450	50,000	90	56,250.00	0.458
	YCD	NORDEA	0.570	03/28/16	0.570	50,000	91	72,041.67	0.580
	YCD	NORDEA	0.570	03/28/16	0.570	50,000	91	72,041.67	0.580
	YCD	BARCLAYS	0.500	03/28/16	0.500	50,000	97	67,361.11	0.508
	YCD	BARCLAYS	0.500	03/28/16	0.500	50,000	97	67,361.11	0.508
	YCD	BARCLAYS	0.500	03/28/16	0.500	50,000	97	67,361.11	0.508
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000	97	87,569.44	0.661
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000	97	87,569.44	0.661
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000	101	91,180.56	0.661
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000	101	91,180.56	0.661
	YCD	RABOBANK	0.410	03/28/16	0.410	50,000	140	79,722.22	0.417
	YCD	RABOBANK	0.410	03/28/16	0.410	50,000	140	79,722.22	0.417
	YCD	BARCLAYS	0.590	03/28/16	0.590	50,000	165	135,208.33	0.600
	YCD	BARCLAYS	0.590	03/28/16	0.590	50,000	165	135,208.33	0.600
	YCD	NORDEA	0.430	03/28/16	0.430	50,000	182	108,694.44	0.437
	YCD	NORDEA	0.430	03/28/16	0.430	50,000	182	108,694.44	0.437

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/28/16	**PURCHASES**								
	CP	TOKYO NY		04/25/16	0.440	50,000			
	CP	TOKYO NY		04/25/16	0.440	50,000			
	CP	BNP NY		04/27/16	0.410	50,000			
	CP	BNP NY		04/27/16	0.410	50,000			
	CP	TOYOTA		05/09/16	0.370	50,000			
	YCD	CIBC	0.370	04/27/16	0.370	50,000			
	YCD	CIBC	0.370	04/27/16	0.370	50,000			
	YCD	SUMITOMO	0.400	04/27/16	0.400	50,000			
	YCD	SUMITOMO	0.400	04/27/16	0.400	50,000			
	YCD	MIZUHO	0.600	06/24/16	0.600	50,000			
	YCD	MIZUHO	0.600	06/24/16	0.600	50,000			
	YCD	SCOTIA	0.870	09/28/16	0.870	50,000			
	YCD	SCOTIA	0.870	09/28/16	0.870	50,000			
03/29/16	**NO REDEMPTIONS**								
03/29/16	**PURCHASES**								
	CP	BNP NY		04/29/16	0.410	50,000			
	CP	BNP NY		04/29/16	0.410	50,000			
	DN	FNMA		08/01/16	0.350	50,000			
	DN	FNMA		08/01/16	0.350	50,000			
	DN	FHLMC		10/03/16	0.420	50,000			
	DN	FHLMC		10/03/16	0.420	50,000			
	TR	BILL		09/01/16	0.380	50,000			
	TR	BILL		09/01/16	0.380	50,000			
	TR	BILL		09/01/16	0.380	50,000			
	TR	BILL		09/01/16	0.380	50,000			
	YCD	SOC GEN	0.400	04/25/16	0.400	50,000			
	YCD	SOC GEN	0.400	04/25/16	0.400	50,000			
	YCD	CIBC	0.370	04/29/16	0.370	50,000			
	YCD	CIBC	0.370	04/29/16	0.370	50,000			
	YCD	TOKYO-MIT	0.610	07/01/16	0.610	50,000			
	YCD	TOKYO-MIT	0.610	07/01/16	0.610	50,000			
03/30/16	**REDEMPTIONS**								
	CP	RABO NY		03/30/16	0.370	50,000	7	3,597.22	0.375
	CP	RABO NY		03/30/16	0.370	50,000	8	4,111.11	0.375
	CP	GE CO		03/30/16	0.330	50,000	12	5,500.00	0.335
	CP	GE CO		03/30/16	0.330	50,000	12	5,500.00	0.335
	CP	GE CO		03/30/16	0.330	50,000	12	5,500.00	0.335
	CP	GE CO		03/30/16	0.330	50,000	12	5,500.00	0.335
	CP	RABO NY		03/30/16	0.370	50,000	12	6,166.67	0.375
	CP	SOC GEN NY		03/30/16	0.320	50,000	14	6,222.22	0.324
	CP	SOC GEN NY		03/30/16	0.320	50,000	14	6,222.22	0.324

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
03/30/16	**PURCHASES**								
	CD	MUFG UNION	0.420	05/04/16	0.420	50,000			
	CD	MUFG UNION	0.420	05/04/16	0.420	50,000			
	CP	TOKYO NY		04/08/16	0.380	50,000			
	CP	BNP NY		04/29/16	0.410	50,000			
	CP	BNP NY		04/29/16	0.410	50,000			
	YCD	MONTREAL	0.500	07/01/16	0.500	50,000			
	YCD	MONTREAL	0.500	07/01/16	0.500	50,000			
	YCD	NORDEA	0.530	07/01/16	0.530	50,000			
	YCD	NORDEA	0.530	07/01/16	0.530	50,000			
	YCD	SVENSKA	0.530	07/01/16	0.530	50,000			
	YCD	SVENSKA	0.530	07/01/16	0.530	50,000			
03/31/16	**REDEMPTIONS**								
	TR	BILL		03/31/16	0.213	50,000	338	99,756.94	0.216
	TR	BILL		03/31/16	0.213	50,000	338	99,756.94	0.216
	TR	BILL		03/31/16	0.218	50,000	356	107,541.67	0.222
	TR	BILL		03/31/16	0.218	50,000	356	107,541.67	0.222
	TR	BILL		03/31/16	0.215	50,000	357	106,604.17	0.219
	TR	BILL		03/31/16	0.215	50,000	357	106,604.17	0.219
	TR	BILL		03/31/16	0.205	50,000	358	101,930.56	0.209
	TR	BILL		03/31/16	0.205	50,000	358	101,930.56	0.209
	TR	BILL		03/31/16	0.235	50,000	364	118,805.56	0.239
	TR	BILL		03/31/16	0.235	50,000	364	118,805.56	0.239

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	10/07/15	0.070	1,000,000.00	04/06/16
New Omni Bank, NA	12/03/15	0.430	8,000,000.00	06/02/16
New Omni Bank, NA	03/04/16	0.350	5,000,000.00	06/03/16
New Omni Bank, NA	12/17/15	0.540	5,000,000.00	06/16/16
New Omni Bank, NA	01/21/16	0.360	4,000,000.00	07/21/16
New Omni Bank, NA	01/28/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	02/04/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	02/12/16	0.440	2,000,000.00	08/12/16
AUBURN				
Community 1st Bank	10/07/15	0.090	4,000,000.00	04/06/16
Community 1st Bank	01/20/16	0.390	2,000,000.00	07/20/16
Community 1st Bank	01/29/16	0.450	3,000,000.00	07/20/16
Community 1st Bank	03/18/16	0.560	2,000,000.00	09/16/16
BREA				
Pacific Western Bank	10/09/15	0.090	10,000,000.00	04/08/16
Pacific Western Bank	11/19/15	0.350	50,000,000.00	05/19/16
Pacific Western Bank	01/27/16	0.420	40,000,000.00	07/27/16
Pacific Western Bank	02/24/16	0.460	50,000,000.00	08/24/16
Pacific Western Bank	03/16/16	0.520	40,000,000.00	09/14/16
BUENA PARK				
Uniti Bank	03/02/16	0.330	2,000,000.00	06/01/16
CHICO				
Tri Counties Bank	03/09/16	0.320	50,000,000.00	06/08/16
DIAMOND BAR				
Prospectors Federal Credit Union	03/10/16	0.490	4,000,000.00	09/08/16
EL MONTE				
Cathay Bank	03/18/16	0.380	50,000,000.00	06/17/16
FOLSOM				
Folsom Lake Bank	01/13/16	0.230	1,500,000.00	04/13/16
Folsom Lake Bank	01/29/16	0.350	3,500,000.00	04/29/16
Folsom Lake Bank	03/02/16	0.350	3,000,000.00	06/01/16
SAFE Credit Union	01/06/16	0.220	20,000,000.00	04/06/16
SAFE Credit Union	03/04/16	0.380	5,000,000.00	06/03/16
Sierra Vista Bank	02/03/16	0.350	1,500,000.00	05/04/16
Sierra Vista Bank	03/02/16	0.300	1,500,000.00	05/04/16
Sierra Vista Bank	02/17/16	0.420	2,000,000.00	08/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GOLETA				
Community West Bank	10/14/15	0.130	13,000,000.00	04/13/16
Community West Bank	12/03/15	0.450	14,000,000.00	06/02/16
Community West Bank	12/04/15	0.460	13,000,000.00	06/03/16
IRVINE				
Banc of California, NA	10/15/15	0.110	50,000,000.00	04/14/16
Banc of California, NA	01/21/16	0.280	50,000,000.00	04/21/16
Banc of California, NA	01/28/16	0.350	50,000,000.00	04/28/16
Banc of California, NA	11/20/15	0.360	100,000,000.00	05/20/16
CommerceWest Bank	01/14/16	0.240	5,000,000.00	04/14/16
CommerceWest Bank	01/29/16	0.330	2,500,000.00	04/29/16
CommerceWest Bank	02/04/16	0.300	2,500,000.00	04/29/16
CommerceWest Bank	03/11/16	0.330	5,000,000.00	06/10/16
First Foundation Bank	10/09/15	0.110	12,000,000.00	04/08/16
First Foundation Bank	02/11/16	0.350	12,000,000.00	05/12/16
First Foundation Bank	02/24/16	0.340	30,000,000.00	05/25/16
First Foundation Bank	03/03/16	0.370	32,000,000.00	06/02/16
Pacific Enterprise Bank	03/03/16	0.350	25,000,000.00	06/02/16
LODI				
Farmers & Merchants Bk Cen CA	01/06/16	0.190	25,000,000.00	04/06/16
Farmers & Merchants Bk Cen CA	01/15/16	0.250	35,000,000.00	04/15/16
Farmers & Merchants Bk Cen CA	01/21/16	0.260	35,000,000.00	04/21/16
Farmers & Merchants Bk Cen CA	03/02/16	0.330	35,000,000.00	06/01/16
Farmers & Merchants Bk Cen CA	03/09/16	0.300	20,000,000.00	06/08/16
LOS ANGELES				
1st Century Bank, NA	01/13/16	0.230	26,000,000.00	04/13/16
1st Century Bank, NA	02/12/16	0.350	20,000,000.00	05/13/16
Bank Leumi USA	01/08/16	0.270	25,000,000.00	04/08/16
Bank Leumi USA	01/20/16	0.280	30,000,000.00	04/20/16
Bank Leumi USA	02/03/16	0.360	20,000,000.00	05/04/16
BBCN Bank	01/07/16	0.240	90,000,000.00	04/07/16
BBCN Bank	01/13/16	0.210	45,000,000.00	04/13/16
BBCN Bank	03/02/16	0.330	90,000,000.00	06/01/16
BBCN Bank	03/11/16	0.330	75,000,000.00	06/10/16
California United Bank	10/01/15	0.140	10,000,000.00	04/01/16
Commonwealth Business Bank	01/08/16	0.240	15,000,000.00	04/08/16
Commonwealth Business Bank	02/12/16	0.330	5,000,000.00	05/13/16
Commonwealth Business Bank	02/19/16	0.320	11,000,000.00	05/20/16
Commonwealth Business Bank	02/26/16	0.320	7,000,000.00	05/20/16
Commonwealth Business Bank	03/11/16	0.330	8,500,000.00	06/10/16
Commonwealth Business Bank	03/18/16	0.360	10,000,000.00	06/17/16
Commonwealth Business Bank	01/29/16	0.470	10,000,000.00	07/29/16
Commonwealth Business Bank	03/04/16	0.430	5,000,000.00	07/29/16
CTBC Bank Corp. (USA)	01/06/16	0.190	50,000,000.00	04/06/16
CTBC Bank Corp. (USA)	01/14/16	0.240	50,000,000.00	04/14/16
CTBC Bank Corp. (USA)	01/28/16	0.330	10,000,000.00	04/28/16
Hanmi Bank	10/07/15	0.090	30,000,000.00	04/06/16
Hanmi Bank	02/04/16	0.470	30,000,000.00	08/04/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Manufacturers Bank	01/08/16	0.260	100,000,000.00	04/08/16
Manufacturers Bank	01/15/16	0.270	50,000,000.00	04/15/16
Manufacturers Bank	02/11/16	0.350	35,000,000.00	05/12/16
Manufacturers Bank	03/10/16	0.360	50,000,000.00	06/09/16
Mission Valley Bank	10/14/15	0.100	7,000,000.00	04/13/16
Open Bank	02/10/16	0.290	10,000,000.00	05/11/16
Open Bank	03/10/16	0.340	10,000,000.00	06/09/16
Open Bank	03/23/16	0.310	10,000,000.00	06/22/16
Open Bank	01/06/16	0.470	2,000,000.00	07/06/16
Open Bank	03/11/16	0.330	5,000,000.00	07/06/16
Open Bank	03/18/16	0.350	2,000,000.00	07/06/16
Opus Bank	01/29/16	0.490	10,000,000.00	07/29/16
Pacific City Bank	01/08/16	0.240	30,000,000.00	04/08/16
Pacific City Bank	02/10/16	0.290	10,400,000.00	05/11/16
Pacific City Bank	02/11/16	0.330	5,000,000.00	05/11/16
Pacific City Bank	02/17/16	0.310	1,800,000.00	05/11/16
Pacific City Bank	03/10/16	0.490	30,000,000.00	09/08/16
Pacific Commerce Bank	03/18/16	0.560	10,000,000.00	09/16/16
Wilshire Bank	01/08/16	0.240	78,000,000.00	04/08/16
Wilshire Bank	01/14/16	0.240	74,000,000.00	04/14/16
Wilshire Bank	02/12/16	0.330	30,000,000.00	05/13/16
Wilshire Bank	03/03/16	0.350	50,000,000.00	06/02/16
Wilshire Bank	03/09/16	0.300	68,000,000.00	06/08/16
Woori America Bank	03/16/16	0.360	20,000,000.00	06/15/16
Woori America Bank	12/18/15	0.530	10,000,000.00	06/17/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	02/05/16	0.400	20,000,000.00	05/06/16
Kinecta Federal Credit Union	02/18/16	0.340	15,000,000.00	05/19/16
Kinecta Federal Credit Union	03/04/16	0.380	15,000,000.00	06/03/16
Kinecta Federal Credit Union	03/04/16	0.380	15,000,000.00	06/03/16
MONTEREY				
1st Capital Bank	03/10/16	0.360	1,000,000.00	06/09/16
OAKDALE				
Oak Valley Community Bank	03/03/16	0.370	3,500,000.00	06/02/16
OAKLAND				
Beneficial State Bank	01/15/16	0.270	5,000,000.00	04/15/16
Beneficial State Bank	10/23/15	0.160	5,000,000.00	04/22/16
Beneficial State Bank	03/30/16	0.330	7,500,000.00	06/29/16
Beneficial State Bank	01/15/16	0.500	10,000,000.00	07/15/16
Beneficial State Bank	01/22/16	0.390	5,000,000.00	07/22/16
Beneficial State Bank	03/30/16	0.500	7,500,000.00	09/28/16
California Bank of Commerce	01/14/16	0.240	5,000,000.00	04/14/16
California Bank of Commerce	02/11/16	0.330	5,000,000.00	05/12/16
California Bank of Commerce	03/11/16	0.350	10,000,000.00	06/10/16
Community Bank of the Bay	12/04/15	0.460	5,000,000.00	06/03/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Metropolitan Bank	01/14/16	0.240	1,000,000.00	04/14/16
Metropolitan Bank	01/29/16	0.310	2,000,000.00	04/14/16
Metropolitan Bank	02/25/16	0.480	1,000,000.00	08/25/16
Metropolitan Bank	03/10/16	0.490	6,000,000.00	09/08/16
ONTARIO				
Citizens Business Bank	01/06/16	0.190	40,000,000.00	04/06/16
Citizens Business Bank	01/20/16	0.250	50,000,000.00	04/20/16
Citizens Business Bank	01/29/16	0.330	30,000,000.00	04/29/16
Citizens Business Bank	02/03/16	0.330	30,000,000.00	05/04/16
Citizens Business Bank	02/11/16	0.330	50,000,000.00	05/12/16
Citizens Business Bank	02/17/16	0.300	30,000,000.00	05/18/16
Citizens Business Bank	03/04/16	0.350	50,000,000.00	06/03/16
ORANGE				
Grandpoint Bank	01/14/16	0.260	50,000,000.00	04/14/16
Grandpoint Bank	02/04/16	0.380	50,000,000.00	05/05/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	01/07/16	0.240	5,000,000.00	04/07/16
Malaga Bank, FSB	01/22/16	0.280	46,000,000.00	04/22/16
Malaga Bank, FSB	01/29/16	0.330	9,000,000.00	04/29/16
Malaga Bank, FSB	02/04/16	0.360	10,000,000.00	05/05/16
Malaga Bank, FSB	03/02/16	0.330	12,000,000.00	06/01/16
PASADENA				
American Plus Bank, NA	11/18/15	0.320	500,000.00	05/18/16
American Plus Bank, NA	12/10/15	0.580	2,000,000.00	06/09/16
American Plus Bank, NA	03/17/16	0.360	2,240,000.00	06/16/16
American Plus Bank, NA	02/24/16	0.460	1,000,000.00	08/24/16
Community Bank	10/02/15	0.140	25,000,000.00	04/01/16
Community Bank	11/04/15	0.290	30,000,000.00	05/04/16
Community Bank	02/12/16	0.350	25,000,000.00	05/13/16
Community Bank	12/09/15	0.560	30,000,000.00	06/08/16
Community Bank	03/16/16	0.360	35,000,000.00	06/15/16
Community Bank	01/13/16	0.480	25,000,000.00	07/13/16
East West Bank	01/14/16	0.260	50,000,000.00	04/14/16
East West Bank	01/20/16	0.270	125,000,000.00	04/20/16
East West Bank	01/22/16	0.300	50,000,000.00	04/22/16
East West Bank	02/05/16	0.390	75,000,000.00	05/06/16
EverTrust Bank	02/17/16	0.300	10,000,000.00	05/18/16
EverTrust Bank	02/19/16	0.290	20,000,000.00	05/27/16
EverTrust Bank	03/09/16	0.300	30,000,000.00	06/08/16
Wescom Central Credit Union	01/27/16	0.340	50,000,000.00	04/27/16
Wescom Central Credit Union	12/04/15	0.420	50,000,000.00	05/19/16
Wescom Central Credit Union	03/17/16	0.390	50,000,000.00	06/16/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASO ROBLES				
Heritage Oaks Bank	03/09/16	0.320	25,000,000.00	06/08/16
PORTERVILLE				
Bank of the Sierra	01/06/16	0.210	10,000,000.00	04/06/16
Bank of the Sierra	01/22/16	0.300	20,000,000.00	04/22/16
Bank of the Sierra	02/04/16	0.380	15,000,000.00	05/05/16
Bank of the Sierra	02/11/16	0.350	20,000,000.00	05/12/16
Bank of the Sierra	03/03/16	0.370	15,000,000.00	06/02/16
Bank of the Sierra	03/10/16	0.360	20,000,000.00	06/09/16
RANCHO CORDOVA				
American River Bank	10/07/15	0.090	2,500,000.00	04/06/16
American River Bank	01/15/16	0.240	2,000,000.00	04/06/16
American River Bank	11/19/15	0.370	1,000,000.00	05/19/16
American River Bank	02/25/16	0.370	6,500,000.00	05/26/16
American River Bank	01/20/16	0.390	3,000,000.00	07/20/16
American River Bank	01/29/16	0.450	2,500,000.00	07/20/16
American River Bank	02/04/16	0.490	2,500,000.00	08/04/16
American River Bank	03/10/16	0.430	1,500,000.00	08/04/16
American River Bank	02/11/16	0.450	7,500,000.00	08/11/16
REDWOOD CITY				
Provident Credit Union	10/15/15	0.090	20,000,000.00	04/14/16
Provident Credit Union	01/21/16	0.260	40,000,000.00	04/21/16
Provident Credit Union	01/27/16	0.310	40,000,000.00	04/27/16
Provident Credit Union	02/17/16	0.300	20,000,000.00	05/18/16
Provident Credit Union	02/18/16	0.300	20,000,000.00	05/26/16
Provident Credit Union	03/11/16	0.330	20,000,000.00	06/10/16
Provident Credit Union	03/16/16	0.340	20,000,000.00	06/15/16
RICHMOND				
Mechanics Bank	01/13/16	0.230	20,000,000.00	04/13/16
Mechanics Bank	01/21/16	0.280	20,000,000.00	04/21/16
Mechanics Bank	02/11/16	0.350	20,000,000.00	05/12/16
Mechanics Bank	03/10/16	0.360	20,000,000.00	06/09/16
ROCKLIN				
Five Star Bank	01/13/16	0.210	2,000,000.00	04/13/16
ROSEMEAD				
Pacific Alliance Bank	10/14/15	0.120	4,000,000.00	04/13/16
ROSEVILLE				
Umpqua Bank	11/12/15	0.350	50,000,000.00	05/12/16
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Merchants National Bank of Sacramento	10/07/15	0.090	2,000,000.00	04/06/16
Merchants National Bank of Sacramento	01/27/16	0.330	2,000,000.00	04/27/16
Merchants National Bank of Sacramento	11/18/15	0.340	2,000,000.00	05/18/16
Merchants National Bank of Sacramento	12/02/15	0.440	2,000,000.00	06/01/16
Merchants National Bank of Sacramento	02/03/16	0.470	2,000,000.00	08/03/16
River City Bank	03/04/16	0.370	15,000,000.00	06/03/16
River City Bank	01/22/16	0.390	15,000,000.00	07/22/16
River City Bank	02/12/16	0.460	20,000,000.00	08/12/16
River City Bank	02/19/16	0.460	35,000,000.00	08/19/16
Schools Financial Credit Union	02/22/16	0.340	30,000,000.00	05/25/16
SAN DIEGO				
California Coast Credit Union	12/02/15	0.420	25,000,000.00	06/01/16
Mission Federal Credit Union	01/13/16	0.210	10,000,000.00	04/13/16
Mission Federal Credit Union	02/17/16	0.300	10,000,000.00	05/18/16
San Diego County Credit Union	01/13/16	0.190	50,000,000.00	04/13/16
San Diego County Credit Union	10/15/15	0.070	50,000,000.00	04/14/16
San Diego County Credit Union	01/14/16	0.280	50,000,000.00	05/12/16
San Diego County Credit Union	03/16/16	0.320	50,000,000.00	06/15/16
San Diego County Credit Union	01/27/16	0.340	50,000,000.00	06/16/16
San Diego County Credit Union	02/12/16	0.420	50,000,000.00	08/12/16
Western Alliance Bank	01/07/16	0.260	25,000,000.00	04/07/16
Western Alliance Bank	02/11/16	0.350	65,000,000.00	05/12/16
Western Alliance Bank	02/17/16	0.320	75,000,000.00	05/18/16
Western Alliance Bank	03/11/16	0.350	50,000,000.00	06/10/16
Western Alliance Bank	03/18/16	0.380	50,000,000.00	06/17/16
Western Alliance Bank	03/30/16	0.330	35,000,000.00	06/29/16
SAN FRANCISCO				
Bank of San Francisco	03/18/16	0.380	10,000,000.00	06/17/16
First Republic Bank	02/03/16	0.350	150,000,000.00	05/04/16
First Republic Bank	02/18/16	0.330	150,000,000.00	05/19/16
Mission National Bank	03/30/16	0.310	15,000,000.00	06/29/16
Presidio Bank	02/18/16	0.330	10,000,000.00	05/19/16
Presidio Bank	02/03/16	0.470	10,000,000.00	08/03/16
Trans Pacific National Bank	01/22/16	0.300	2,000,000.00	04/22/16
Trans Pacific National Bank	03/18/16	0.380	3,000,000.00	06/17/16
SAN JOSE				
Heritage Bank of Commerce	10/22/15	0.140	50,000,000.00	04/21/16
Heritage Bank of Commerce	11/13/15	0.360	13,000,000.00	05/13/16
Heritage Bank of Commerce	02/24/16	0.320	20,000,000.00	05/25/16
Heritage Bank of Commerce	03/25/16	0.340	15,000,000.00	06/24/16
Meriwest Credit Union	01/21/16	0.290	20,000,000.00	04/21/16
SAN RAMON				
Tri-Valley Bank	02/24/16	0.350	4,000,000.00	05/25/16
Tri-Valley Bank	02/18/16	0.440	6,000,000.00	08/18/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
Summit State Bank	01/13/16	0.210	5,000,000.00	04/13/16
Summit State Bank	01/14/16	0.210	9,000,000.00	04/13/16
Summit State Bank	01/22/16	0.280	3,500,000.00	04/22/16
Summit State Bank	01/27/16	0.310	4,000,000.00	04/27/16
Summit State Bank	02/03/16	0.330	8,000,000.00	05/04/16
Summit State Bank	03/04/16	0.350	12,000,000.00	06/03/16
Summit State Bank	03/18/16	0.360	7,000,000.00	06/17/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/02/15	0.440	4,000,000.00	06/01/16
First National Bank of Northern California	12/09/15	0.540	15,000,000.00	06/01/16
VACAVILLE				
Travis Credit Union	01/07/16	0.240	50,000,000.00	04/07/16
Travis Credit Union	12/04/15	0.440	50,000,000.00	06/03/16
WATSONVILLE				
Santa Cruz County Bank	01/15/16	0.250	10,000,000.00	04/15/16
Santa Cruz County Bank	01/29/16	0.330	10,000,000.00	04/29/16
WEST SACRAMENTO				
Community Business Bank	02/24/16	0.320	3,000,000.00	05/25/16
Community Business Bank	01/06/16	0.470	3,000,000.00	07/06/16
Community Business Bank	02/24/16	0.460	3,000,000.00	08/24/16
TOTAL TIME DEPOSITS MARCH 2016			**5,647,440,000.00**	

BANK DEMAND DEPOSITS
MARCH 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,067,096	$ 2,841,084
2	1,993,626	2,697,700
3	2,032,041	3,181,369
4	1,999,537	3,430,161
5	1,999,537	3,430,161
6	1,999,537	3,430,161
7	1,936,940	2,681,596
8	1,844,255	2,351,438
9	2,020,254	2,248,384
10	1,961,886	3,018,725
11	2,007,311	3,051,581
12	2,007,311	3,051,581
13	2,007,311	3,051,581
14	1,802,677	2,643,512
15	2,067,284	2,918,728
16	2,140,172	2,599,604
17	1,778,351	2,345,213
18	1,982,439	2,767,989
19	1,982,439	2,767,989
20	1,982,439	2,767,989
21	2,008,303	2,251,919
22	1,827,953	1,909,784
23	1,801,691	2,019,988
24	2,023,305	2,095,512
25	2,105,214	3,612,194
26	2,105,214	2,584,425
27	2,105,214	2,584,425
28	1,884,932	2,584,425
29	1,844,326	2,438,390
30	1,368,067	4,036,494
31	2,572,761	4,037,297
AVERAGE DOLLAR DAYS	$1,976,110 a/	

a/ The prescribed bank balance for March was $2,014,972. This consisted of $1,955,983 in compensating balances for services, balances for uncollected funds of $61,596 and a deduction of $2,607 for March delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on March 16, 2016, has determined and designated the amount of money available for deposit and investment as of March 9, 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: $ 1,956,000,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	3/14/2016	3/18/2016	$ 1,989,700,000	$ (6,908,400,000)	$ 5,588,400,000	$ (1,320,000,000)
(2)	3/21/2016	3/25/2016	$ 1,658,400,000	$ (5,250,000,000)	$ 5,588,400,000	$ 338,400,000
(3)	3/28/2016	4/1/2016	$ (5,343,000,000)	$ (10,593,000,000)	$ 5,588,400,000	$ (5,004,600,000)
(4)	4/4/2016	4/8/2016	$ (162,800,000)	$ (10,755,800,000)	$ 5,588,400,000	$ (5,167,400,000)
(5)	4/11/2016	4/15/2016	$ 5,687,400,000	$ (5,068,400,000)	$ 5,588,400,000	$ 520,000,000
(6)	4/18/2016	4/22/2016	$ 6,086,300,000	$ 1,017,900,000	$ 5,588,400,000	$ 6,606,300,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 1,956,000,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: March 16, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 4/30/16
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
05/03/16	04/26/16	SUN	101448	FFCB 1.70 (CALLABLE)	1.70	05/03/21	99.90	$25,000,000.00	$24,975,000.00	$0.00
05/03/16	04/26/16	DCM	101449	FFCB 1.70 (CALLABLE)	1.70	05/03/21	99.90	$25,000,000.00	$24,975,000.00	$0.00
05/02/16	04/26/16	WFI	101454	FFCB 1.62 (CALLABLE)	1.62	04/20/21	99.75	$20,710,000.00	$20,658,225.00	$11,183.40
05/02/16	04/26/16	RBCCM	101459	FFCB 1.68 (CALLABLE)	1.68	04/05/21	99.82	$25,000,000.00	$24,955,000.00	$31,500.00
05/04/16	04/27/16	BLAYBV	101475	FFCB 1.47 (CALLABLE)	1.47	05/04/20	100	$50,000,000.00	$50,000,000.00	$0.00
05/04/16	04/27/16	KEYBAN(	101476	FFCB 1.47 (CALLABLE)	1.47	05/04/20	100	$25,000,000.00	$25,000,000.00	$0.00
05/04/16	04/27/16	DBAG	101477	FFCB 1.47 (CALLABLE)	1.47	05/04/20	100	$25,000,000.00	$25,000,000.00	$0.00
05/17/16	04/28/16	PIPE	101488	FHLMC 1.50 (CALLABLE)	1.50	05/17/21	100	$17,000,000.00	$17,000,000.00	$0.00
						PSI Non-Trading Total		$212,710,000.00	$212,563,225.00	$42,683.40
							TOTAL	**$212,710,000.00**	**$212,563,225.00**	**$42,683.40**