COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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May 2, 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 MARCH 2016**

The Report of Investments for the month of March 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 March 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 MARCH 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 MARCH 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 MARCH 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 MARCH 31, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 3/31/16		
At Cost	$ 26,472,231,455	$ 97,518,272
At Market	$ 26,489,352,641	$ 97,475,460
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	13.70%	0.00%
United States Government and Agency Obligations	57.22%	51.94%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.67%	0.00%
Municipal Obligations	0.22%	4.59%
Corporate and Deposit Notes	0.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	43.47%
1-60 days	36.72%	0.00%
61 days-1 year	18.48%	64.07%
Over 1 year	44.80%	35.93%
Weighted Average Days to Maturity	554	

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

SCHEDULE A1

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

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	28.67%
Corporate and Deposit Notes	A-1+	P-1	0.09%
	AA-	Aa3	0.10%
Los Angeles County Securities	AA+	Aa2	0.22%
Negotiable Certificates of Deposit	A-1	P-1	13.70%
U.S. Agency Securities	AA+	Aaa	53.98%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.51%
U.S. Treasury Bills	AA+	Aaa	2.73%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	43.47%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.59%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	51.85%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.09%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 3/31/16	$	26,472,231,455
Market Value at 3/31/16	$	26,489,352,641
Average Daily Balance	$	25,108,232,147
Gains and Losses:		
For the Month	$	9,709
For the Past 12 Months	$	3,025,543
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$	-
Earnings for the Month	$	18,555,415
Earnings for the Past 12 Months	$	183,567,386
Earnings Rate for the Month		0.87%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	109,452,384.17	
Bank of the West - Concentration	$	45,214,649.50	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	201,053,960.92	(B)
Union Bank- Concentration	$	1,269,202.51	
Wells Fargo - Concentration	$	4,366,935.39	
Total Ledger Balance for all Banks	$	361,357,132.49	

(A) $42.917 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) $200 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 MARCH 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 March 2016

Total Deposits	$ 5,285,543,753.35
Total Disbursements	$ 4,410,572,075.98
Discretionary Funds Liquidity Withdrawal Ratio:	
As of March 31, 2016	1.40

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
April	$ 7,098,226,000.00	$ 7,778,000,000.00	$ 4,930,200,000.00	$ 9,946,026,000.00
May	$ 2,674,267,000.00	$ 2,807,500,000.00	$ 5,369,200,000.00	$ 10,058,593,000.00
June	$ 1,619,397,000.00	$ 3,984,400,000.00	$ 5,986,400,000.00	$ 9,675,990,000.00
July	$ 200,000,000.00	$ 3,301,900,000.00	$ 4,860,100,000.00	$ 8,317,790,000.00
August	$ 250,000,000.00	$ 2,577,000,000.00	$ 4,613,000,000.00	$ 6,531,790,000.00
September	$ 552,771,000.00	$ 3,409,000,000.00	$ 4,267,200,000.00	$ 6,226,361,000.00

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 March 2016, the Treasurer placed $389.777 million in the Bank of the West Money Market Plus Account and $337.886 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $42.917 million remained in the Bank of the West Money Market Plus Account and $200 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 MARCH 2016
COMPLIANCE REPORT

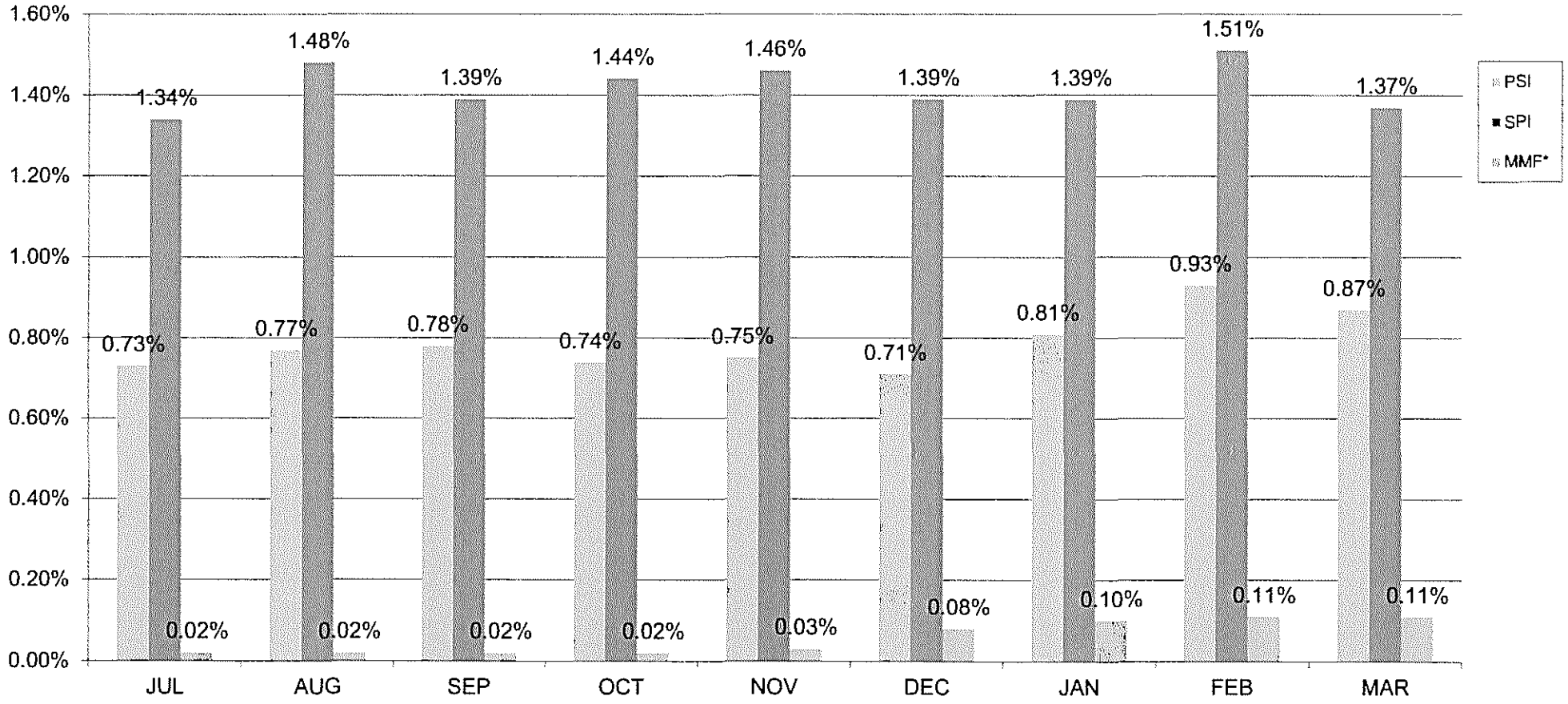
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 3/31/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
3/1/2016	$ 25,327,086,228.99	$ 119,132,596.83
3/2/2016	25,316,993,265.10	119,132,596.83
3/3/2016	25,334,852,831.21	94,132,596.83
3/4/2016	25,026,234,647.97	99,132,596.83
3/5/2016	25,026,234,647.97	99,132,596.83
3/6/2016	25,026,234,647.97	99,132,596.83
3/7/2016	24,649,224,587.42	101,332,598.40
3/8/2016	24,615,669,804.10	100,515,294.55
3/9/2016	24,570,632,776.31	100,515,294.55
3/10/2016	24,521,573,643.26	97,518,199.82
3/11/2016	24,489,069,722.95	97,518,199.82
3/12/2016	24,489,069,722.95	97,518,199.82
3/13/2016	24,489,069,722.95	97,518,199.82
3/14/2016	24,425,032,649.34	97,518,199.82
3/15/2016	24,414,842,818.23	97,518,199.82
3/16/2016	24,335,677,493.78	97,518,199.82
3/17/2016	24,629,708,902.45	97,518,199.82
3/18/2016	24,664,448,371.02	97,518,199.82
3/19/2016	24,664,448,371.02	97,518,199.82
3/20/2016	24,664,448,371.02	97,518,199.82
3/21/2016	24,569,309,370.85	97,518,199.82
3/22/2016	24,688,734,587.42	97,518,199.82
3/23/2016	24,813,355,470.74	97,518,199.82
3/24/2016	25,784,120,157.86	97,518,199.82
3/25/2016	25,662,879,277.62	97,518,199.82
3/26/2016	25,662,879,277.62	97,518,199.82
3/27/2016	25,662,879,277.62	97,518,199.82
3/28/2016	26,777,344,900.77	97,518,199.82
3/29/2016	26,871,735,183.16	97,518,199.82
3/30/2016	26,709,174,375.90	97,518,199.82
3/31/2016	26,472,231,455.23	97,518,272.46
	$ 25,108,232,147.12	**$ 99,276,104.42**

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



* Source: Money Fund Report as of April 12, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 3/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$15,376,028	$111,515
Gains (Losses) on Sales of Non-Trading Securities.	9,709	3,822
Gains (Losses) on Sales of Trading Securities.	0	
Amortization/Accretion	3,169,678	80
Prior Accrual Adjustment	0	0
Total Revenues	$18,555,415	$115,417
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,284
	$0	$2,284
NET INCOME	$18,555,415	$113,133

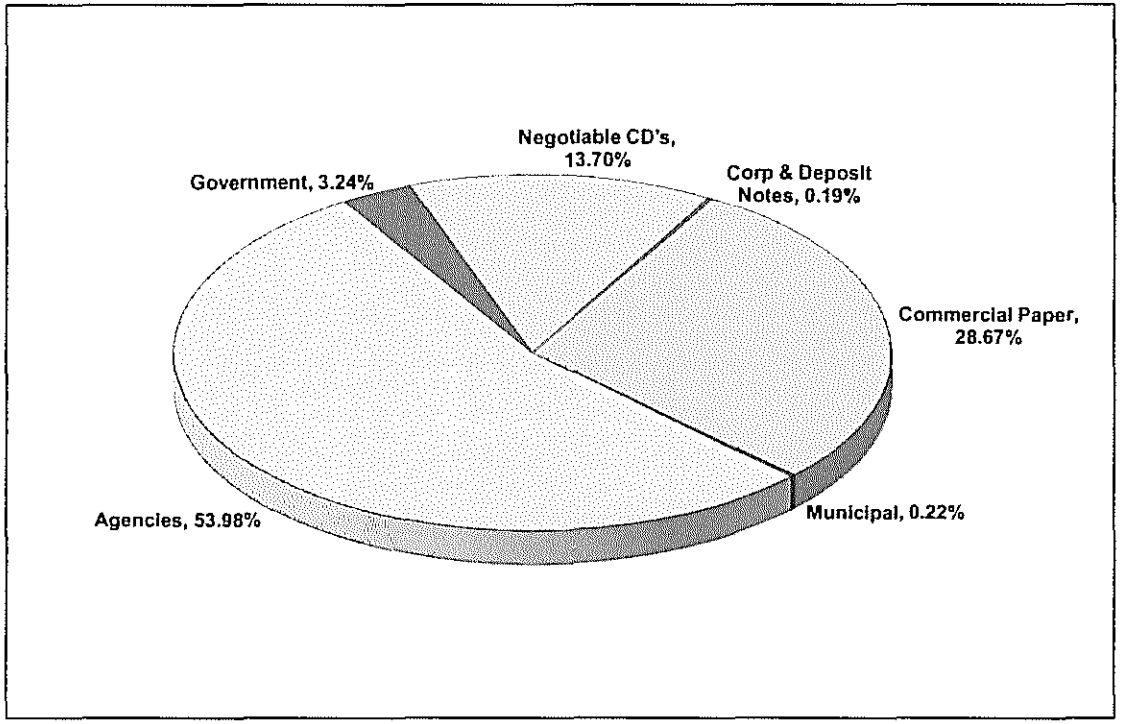
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.10%	
Los Angeles County and Related Entities	43.18%	
Consolidated Sanitation Districts		2.35%
Metropolitan Transportation Authority		0.99%
Miscellaneous Agencies Pooled Investments		2.31%
South Coast Air Quality Management District		1.96%
Miscellaneous		0.02%
Subtotal	91.28%	7.63%
County Bond Proceeds and Repayment Funds		1.09%
Grand Total	91.28%	8.72%

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



	In Thousands
Negotiable CD's	3,626,679
Corp & Deposit Notes	49,980
Bankers Acceptance	-
Commercial Paper	7,590,392
Municipal	57,000
Agencies	14,290,078
Other	-
Government	858,103
Total	$ 26,472,232

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: March 1, 2016 to March 31, 2016
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	3/18/2016	100983	LACCAL BANS	0.936	6/30/2018	10,000,000.00	10,000,000.00	0	SPNB	LAC
		BAN Total					10,000,000.00	10,000,000.00	0.00		
NTRD	CPD	3/1/2016	100846	AUTOBAHN FUNDING CO LLC CI	0.4	4/5/2016	25,000,000.00	24,990,277.78	0	CITI	BLAYBV
NTRD	CPD	3/1/2016	100848	NATIXIS NY BRANCH CP	0.37	3/2/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/1/2016	100849	NATIXIS NY BRANCH CP	0.37	3/2/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/1/2016	100850	ATLANTIC ASSET SEC LLC CP	0.44	4/1/2016	40,000,000.00	39,984,844.44	0	CITI	MS
NTRD	CPD	3/1/2016	100851	CRC FUNDING LLC CP	0.55	6/1/2016	17,000,000.00	16,976,105.56	0	CITI	GPS
NTRD	CPD	3/2/2016	100856	AUTOBAHN FUNDING CO LLC CI	0.4	4/8/2016	50,000,000.00	49,979,444.44	0	CITI	CRSU
NTRD	CPD	3/2/2016	100857	NATIXIS NY BRANCH CP	0.37	3/16/2016	50,000,000.00	49,992,805.56	0	CITI	UBSSEC
NTRD	CPD	3/2/2016	100858	NATIXIS NY BRANCH CP	0.37	3/16/2016	50,000,000.00	49,992,805.56	0	CITI	UBSSEC
NTRD	CPD	3/2/2016	100859	CREDIT AGRICOLE CIB NY BR	0.38	4/14/2016	30,000,000.00	29,986,383.33	0	CITI	MFR
NTRD	CPD	3/2/2016	100860	ABBEY NATIONAL TREAS SV PL	0.47	4/26/2016	20,000,000.00	19,985,638.89	0	CITI	BLAYBV
NTRD	CPD	3/2/2016	100861	AUTOBAHN FUNDING CO LLC CI	0.44	5/2/2016	20,000,000.00	19,985,088.89	0	CITI	BLAYBV
NTRD	CPD	3/2/2016	100862	REGENCY MARKETS NO. 1 LLC	0.43	3/29/2016	20,000,000.00	19,993,550.00	0	CITI	GPS
NTRD	CPD	3/2/2016	100863	NATIXIS NY BRANCH CP	0.37	3/14/2016	50,000,000.00	49,993,833.33	0	CITI	MISC
NTRD	CPD	3/2/2016	100865	NATIXIS NY BRANCH CP	0.37	3/23/2016	25,000,000.00	24,994,604.17	0	CITI	BNY
NTRD	CPD	3/3/2016	100866	CANADIAN IMPERIAL HLDGS IN	0.47	6/1/2016	50,000,000.00	49,941,250.00	0	CITI	MFR
NTRD	CPD	3/3/2016	100871	CAFCO LLC CP	0.56	6/6/2016	25,000,000.00	24,963,055.56	0	CITI	MFR
NTRD	CPD	3/3/2016	100872	CREDIT AGRICOLE CIB NY BR	0.38	4/14/2016	25,000,000.00	24,988,916.67	0	CITI	BLAYBV
NTRD	CPD	3/3/2016	100873	NATIXIS NY BRANCH CP	0.37	3/7/2016	50,000,000.00	49,997,944.44	0	CITI	RBCCM
NTRD	CPD	3/3/2016	100874	TOYOTA MOTOR CREDIT CORP	0.44	5/3/2016	18,000,000.00	17,986,580.00	0	CITI	TFS
NTRD	CPD	3/3/2016	100868	NATIXIS NY BRANCH CP	0.37	3/23/2016	50,000,000.00	49,989,722.22	0	CITI	BCI
NTRD	CPD	3/3/2016	100869	CHEVRON CORP CP	0.4	4/15/2016	25,000,000.00	24,988,055.56	0	CITI	LOOP
NTRD	CPD	3/4/2016	100870	ATLANTIC ASSET SEC LLC CP	0.43	4/15/2016	25,000,000.00	24,987,458.33	0	CITI	MS
NTRD	CPD	3/4/2016	100880	CANCARA ASSET SEC LLC CP	0.56	6/1/2016	25,000,000.00	24,965,388.89	0	CITI	LOOP
NTRD	CPD	3/4/2016	100881	ATLANTIC ASSET SEC LLC CP	0.43	4/11/2016	50,000,000.00	49,977,305.56	0	CITI	MS
NTRD	CPD	3/4/2016	100882	AUTOBAHN FUNDING CO LLC CI	0.4	4/14/2016	35,000,000.00	34,984,055.56	0	CITI	BLAYBV
NTRD	CPD	3/7/2016	100889	CAFCO LLC CP	0.56	6/6/2016	20,000,000.00	19,971,688.89	0	CITI	GPS
NTRD	CPD	3/8/2016	100891	AUTOBAHN FUNDING CO LLC CI	0.4	4/19/2016	30,000,000.00	29,986,000.00	0	CITI	CRSU
NTRD	CPD	3/8/2016	100892	NATIXIS NY BRANCH CP	0.37	3/9/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/8/2016	100893	NATIXIS NY BRANCH CP	0.37	3/9/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/8/2016	100895	ATLANTIC ASSET SEC LLC CP	0.45	4/13/2016	30,000,000.00	29,986,500.00	0	CITI	JPM
NTRD	CPD	3/8/2016	100896	TOYOTA MOTOR CREDIT CORP	0.41	4/28/2016	16,000,000.00	15,990,706.67	0	CITI	TFS
NTRD	CPD	3/9/2016	100894	CANADIAN IMPERIAL HLDGS IN	0.37	4/15/2016	50,000,000.00	49,980,986.11	0	CITI	MFR
NTRD	CPD	3/9/2016	100899	NATIXIS NY BRANCH CP	0.37	3/10/2016	50,000,000.00	49,999,486.11	0	CITI	FTNFCM
NTRD	CPD	3/9/2016	100900	NATIXIS NY BRANCH CP	0.37	3/10/2016	50,000,000.00	49,999,486.11	0	CITI	FTNFCM
NTRD	CPD	3/9/2016	100902	ATLANTIC ASSET SEC LLC CP	0.43	4/21/2016	50,000,000.00	49,974,319.44	0	CITI	MS

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NTRD	CPD	3/9/2016	100903	CHEVRON CORP CP	0.4	4/22/2016	30,000,000.00	29,985,333.33	0	CITI	MFR
NTRD	CPD	3/10/2016	100901	AUTOBAHN FUNDING CO LLC CI	0.4	4/20/2016	50,000,000.00	49,977,222.22	0	CITI	BLAYBV
NTRD	CPD	3/10/2016	100906	ATLANTIC ASSET SEC LLC CP	0.45	4/13/2016	50,000,000.00	49,978,750.00	0	CITI	BLAYBV
NTRD	CPD	3/10/2016	100907	REGENCY MARKETS NO. 1 LLC	0.43	4/12/2016	50,000,000.00	49,980,291.67	0	CITI	JPM
NTRD	CPD	3/10/2016	100908	NATIXIS NY BRANCH CP	0.37	3/11/2016	50,000,000.00	49,999,486.11	0	CITI	UBSSEC
NTRD	CPD	3/10/2016	100909	NATIXIS NY BRANCH CP	0.37	3/11/2016	50,000,000.00	49,999,486.11	0	CITI	UBSSEC
NTRD	CPD	3/10/2016	100910	REGENCY MARKETS NO. 1 LLC	0.43	4/12/2016	24,062,000.00	24,052,515.56	0	CITI	BLAYBV
NTRD	CPD	3/10/2016	100911	CHEVRON CORP CP	0.4	4/28/2016	50,000,000.00	49,972,777.78	0	CITI	MFR
NTRD	CPD	3/10/2016	100913	CHEVRON CORP CP	0.51	6/8/2016	17,000,000.00	16,978,325.00	0	CITI	BLAYBV
NTRD	CPD	3/10/2016	100914	AUTOBAHN FUNDING CO LLC CI	0.4	4/11/2016	50,000,000.00	49,982,222.22	0	CITI	BLAYBV
NTRD	CPD	3/11/2016	100916	NATIXIS NY BRANCH CP	0.37	3/14/2016	50,000,000.00	49,998,458.33	0	CITI	UBSSEC
NTRD	CPD	3/11/2016	100917	NATIXIS NY BRANCH CP	0.37	3/14/2016	50,000,000.00	49,998,458.33	0	CITI	UBSSEC
NTRD	CPD	3/11/2016	100918	AUTOBAHN FUNDING CO LLC CI	0.4	4/15/2016	25,000,000.00	24,990,277.78	0	CITI	BLAYBV
NTRD	CPD	3/11/2016	100919	ATLANTIC ASSET SEC LLC CP	0.45	4/19/2016	25,000,000.00	24,987,812.50	0	CITI	BLAYBV
NTRD	CPD	3/11/2016	100920	CANADIAN IMPERIAL HLDGS IN	0.53	6/9/2016	25,000,000.00	24,966,875.00	0	CITI	LOOP
NTRD	CPD	3/11/2016	100921	AUTOBAHN FUNDING CO LLC CI	0.39	4/11/2016	35,000,000.00	34,988,245.83	0	CITI	LOOP
NTRD	CPD	3/11/2016	100922	CHEVRON CORP CP	0.4	5/4/2016	45,750,000.00	45,722,550.00	0	CITI	MFR
NTRD	CPD	3/11/2016	100923	MONT BLANC CAPITAL CORP CI	0.43	4/15/2016	18,733,000.00	18,725,168.57	0	CITI	BLAYBV
NTRD	CPD	3/11/2016	100924	EMERSON ELECTRIC COMPANY	0.38	4/26/2016	35,000,000.00	34,983,005.56	0	CITI	BLAYBV
NTRD	CPD	3/11/2016	100926	ATLANTIC ASSET SEC LLC CP	0.44	4/26/2016	28,000,000.00	27,984,257.78	0	CITI	MS
NTRD	CPD	3/11/2016	100912	ATLANTIC ASSET SEC LLC CP	0.43	4/22/2016	50,000,000.00	49,974,916.67	0	CITI	MS
NTRD	CPD	3/14/2016	100928	NATIXIS NY BRANCH CP	0.37	3/15/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/14/2016	100929	NATIXIS NY BRANCH CP	0.37	3/15/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/14/2016	100930	CANCARA ASSET SEC LLC CP	0.42	4/20/2016	50,000,000.00	49,978,416.67	0	CITI	JPM
NTRD	CPD	3/14/2016	100931	ATLANTIC ASSET SEC LLC CP	0.44	4/19/2016	50,000,000.00	49,978,000.00	0	CITI	LOOP
NTRD	CPD	3/14/2016	100932	EXXON MOBIL CORP CP	0.35	4/25/2016	25,000,000.00	24,989,791.67	0	CITI	MFR
NTRD	CPD	3/14/2016	100934	ATLANTIC ASSET SEC LLC CP	0.42	4/25/2016	25,000,000.00	24,987,750.00	0	CITI	BLAYBV
NTRD	CPD	3/14/2016	100935	MONT BLANC CAPITAL CORP CI	0.52	5/20/2016	26,029,000.00	26,003,809.71	0	CITI	BLAYBV
NTRD	CPD	3/15/2016	100948	CRC FUNDING LLC CP	0.58	6/21/2016	20,000,000.00	19,968,422.22	0	CITI	GPS
NTRD	CPD	3/15/2016	100949	CANADIAN IMPERIAL HLDGS IN	0.36	4/29/2016	50,000,000.00	49,977,500.00	0	CITI	MFR
NTRD	CPD	3/15/2016	100933	EXXON MOBIL CORP CP	0.41	5/3/2016	50,000,000.00	49,972,097.22	0	CITI	MFR
NTRD	CPD	3/15/2016	100951	CRC FUNDING LLC CP	0.57	6/21/2016	23,000,000.00	22,964,311.67	0	CITI	BLAY
NTRD	CPD	3/15/2016	100938	AUTOBAHN FUNDING CO LLC CI	0.4	4/18/2016	50,000,000.00	49,981,111.11	0	CITI	BLAY
NTRD	CPD	3/15/2016	100939	AUTOBAHN FUNDING CO LLC CI	0.4	4/21/2016	50,000,000.00	49,979,444.44	0	CITI	CRSU
NTRD	CPD	3/15/2016	100940	AUTOBAHN FUNDING CO LLC CI	0.39	4/20/2016	35,000,000.00	34,986,350.00	0	CITI	LOOP
NTRD	CPD	3/15/2016	100941	COCA COLA CO CP	0.41	5/24/2016	15,000,000.00	14,988,041.67	0	CITI	LOOP
NTRD	CPD	3/15/2016	100942	TOYOTA MOTOR CREDIT CORP	0.38	4/29/2016	50,000,000.00	49,976,250.00	0	CITI	TFS
NTRD	CPD	3/15/2016	100943	NATIXIS NY BRANCH CP	0.37	3/17/2016	50,000,000.00	49,998,972.22	0	CITI	UBSSEC
NTRD	CPD	3/15/2016	100944	NATIXIS NY BRANCH CP	0.37	3/17/2016	50,000,000.00	49,998,972.22	0	CITI	UBSSEC

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NTRD	CPD	3/15/2016	100945	ATLANTIC ASSET SEC LLC CP	0.46	4/21/2016	50,000,000.00	49,976,361.11	0	CITI	CRSU
NTRD	CPD	3/15/2016	100946	CHEVRON CORP CP	0.39	4/28/2016	30,000,000.00	29,985,700.00	0	CITI	BLAY
NTRD	CPD	3/16/2016	100947	CANCARA ASSET SEC LLC CP	0.42	4/25/2016	50,000,000.00	49,976,666.67	0	CITI	JPM
NTRD	CPD	3/16/2016	100954	ATLANTIC ASSET SEC LLC CP	0.45	4/20/2016	40,000,000.00	39,982,500.00	0	CITI	BLAYBV
NTRD	CPD	3/16/2016	100955	CRC FUNDING LLC CP	0.57	6/15/2016	30,000,000.00	29,956,775.00	0	CITI	BLAYBV
NTRD	CPD	3/16/2016	100956	CREDIT AGRICOLE CIB NY BR	0.38	5/2/2016	50,000,000.00	49,975,194.44	0	CITI	MFR
NTRD	CPD	3/16/2016	100957	ATLANTIC ASSET SEC LLC CP	0.44	5/2/2016	40,000,000.00	39,977,022.22	0	CITI	MS
NTRD	CPD	3/16/2016	100958	CHEVRON CORP CP	0.4	5/3/2016	23,100,000.00	23,087,680.00	0	CITI	BLAYBV
NTRD	CPD	3/17/2016	100961	EXXON MOBIL CORP CP	0.32	4/22/2016	50,000,000.00	49,984,000.00	0	CITI	BLAYBV
NTRD	CPD	3/17/2016	100962	MONT BLANC CAPITAL CORP CI	0.61	6/15/2016	10,397,000.00	10,381,144.58	0	CITI	JPM
NTRD	CPD	3/17/2016	100970	NATIXIS NY BRANCH CP	0.37	3/21/2016	50,000,000.00	49,997,944.44	0	CITI	MISC
NTRD	CPD	3/17/2016	100971	NATIXIS NY BRANCH CP	0.37	3/21/2016	50,000,000.00	49,997,944.44	0	CITI	MISC
NTRD	CPD	3/17/2016	100972	NATIXIS NY BRANCH CP	0.37	3/18/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/17/2016	100973	NATIXIS NY BRANCH CP	0.37	3/18/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/17/2016	100974	AUTOBAHN FUNDING CO LLC CI	0.4	4/22/2016	45,000,000.00	44,982,000.00	0	CITI	CRSU
NTRD	CPD	3/17/2016	100977	CANCARA ASSET SEC LLC CP	0.38	3/29/2016	50,000,000.00	49,993,666.67	0	CITI	KEYBANC
NTRD	CPD	3/17/2016	100978	NATIXIS NY BRANCH CP	0.44	5/20/2016	38,000,000.00	37,970,275.56	0	CITI	PIPE
NTRD	CPD	3/17/2016	100967	ING U.S. FUNDING LLC CP	0.43	5/13/2016	50,000,000.00	49,965,958.33	0	CITI	INGF
NTRD	CPD	3/17/2016	100968	ING U.S. FUNDING LLC CP	0.43	5/13/2016	2,000,000.00	1,998,638.33	0	CITI	INGF
NTRD	CPD	3/17/2016	100981	CREDIT AGRICOLE CIB NY BR	0.38	5/5/2016	25,000,000.00	24,987,069.44	0	CITI	MFR
NTRD	CPD	3/18/2016	100979	AUTOBAHN FUNDING CO LLC CI	0.4	4/22/2016	25,000,000.00	24,990,277.78	0	CITI	BLAYBV
NTRD	CPD	3/18/2016	100965	CANCARA ASSET SEC LLC CP	0.6	6/16/2016	50,000,000.00	49,925,000.00	0	CITI	JPM
NTRD	CPD	3/18/2016	100966	COCA COLA CO CP	0.41	5/27/2016	50,000,000.00	49,960,138.89	0	CITI	LOOP
NTRD	CPD	3/18/2016	100984	ATLANTIC ASSET SEC LLC CP	0.45	4/26/2016	30,000,000.00	29,985,375.00	0	CITI	BLAYBV
NTRD	CPD	3/18/2016	100985	CANCARA ASSET SEC LLC CP	0.6	6/15/2016	50,000,000.00	49,925,833.33	0	CITI	JPM
NTRD	CPD	3/18/2016	100986	ATLANTIC ASSET SEC LLC CP	0.41	4/25/2016	20,000,000.00	19,991,344.44	0	CITI	MS
NTRD	CPD	3/18/2016	100987	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	25,000,000.00	24,962,083.33	0	CITI	BLAYBV
NTRD	CPD	3/18/2016	100992	NATIXIS NY BRANCH CP	0.43	5/6/2016	25,000,000.00	24,985,368.06	0	CITI	MFR
NTRD	CPD	3/18/2016	100989	NATIXIS NY BRANCH CP	0.44	5/5/2016	50,000,000.00	49,970,666.67	0	CITI	MISC
NTRD	CPD	3/21/2016	100998	NATIXIS NY BRANCH CP	0.43	5/4/2016	50,000,000.00	49,973,722.22	0	CITI	MFR
NTRD	CPD	3/21/2016	100994	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	30,000,000.00	29,956,000.00	0	CITI	BLAYBV
NTRD	CPD	3/21/2016	100995	CRC FUNDING LLC CP	0.55	6/20/2016	50,000,000.00	49,930,486.11	0	CITI	LOOP
NTRD	CPD	3/21/2016	100996	ATLANTIC ASSET SEC LLC CP	0.42	5/2/2016	50,000,000.00	49,975,500.00	0	CITI	MS
NTRD	CPD	3/21/2016	100988	AUTOBAHN FUNDING CO LLC CI	0.4	4/25/2016	50,000,000.00	49,980,555.56	0	CITI	BLAYBV
NTRD	CPD	3/22/2016	100999	REGENCY MARKETS NO. 1 LLC	0.43	4/20/2016	19,463,000.00	19,456,258.23	0	CITI	BLAYBV
NTRD	CPD	3/22/2016	101006	NATIXIS NY BRANCH CP	0.42	5/2/2016	50,000,000.00	49,976,083.33	0	CITI	UBSSEC
NTRD	CPD	3/23/2016	101013	REGENCY MARKETS NO. 1 LLC	0.37	3/30/2016	15,000,000.00	14,998,920.83	0	CITI	JPM
NTRD	CPD	3/23/2016	101014	EXXON MOBIL CORP CP	0.36	5/23/2016	35,000,000.00	34,978,650.00	0	CITI	MFR
NTRD	CPD	3/23/2016	101015	ATLANTIC ASSET SEC LLC CP	0.41	5/18/2016	25,000,000.00	24,984,055.56	0	CITI	MS

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NTRD	CPD	3/23/2016	101026	NATIXIS NY BRANCH CP	0.44	5/20/2016	25,000,000.00	24,982,277.78	0	CITI	BLAYBV
NTRD	CPD	3/24/2016	101036	TOYOTA MOTOR CREDIT CORP	0.41	5/25/2016	50,000,000.00	49,964,694.44	0	CITI	TFS
NTRD	CPD	3/24/2016	101037	CANCARA ASSET SEC LLC CP	0.6	6/22/2016	25,000,000.00	24,962,500.00	0	CITI	JPM
NTRD	CPD	3/24/2016	101038	NATIXIS NY BRANCH CP	0.37	3/30/2016	50,000,000.00	49,996,916.67	0	CITI	UBSSEC
NTRD	CPD	3/24/2016	101039	NATIXIS NY BRANCH CP	0.37	3/30/2016	50,000,000.00	49,996,916.67	0	CITI	UBSSEC
NTRD	CPD	3/24/2016	101040	ING U.S. FUNDING LLC CP	0.6	6/23/2016	50,000,000.00	49,924,166.67	0	CITI	INGF
NTRD	CPD	3/24/2016	101043	CREDIT AGRICOLE CIB NY BR	0.37	3/31/2016	50,000,000.00	49,996,402.78	0	CITI	MFR
NTRD	CPD	3/24/2016	101044	CREDIT AGRICOLE CIB NY BR	0.37	3/31/2016	50,000,000.00	49,996,402.78	0	CITI	MFR
NTRD	CPD	3/24/2016	101045	AUTOBAHN FUNDING CO LLC CI	0.39	4/29/2016	20,000,000.00	19,992,200.00	0	CITI	LOOP
NTRD	CPD	3/24/2016	101050	ING U.S. FUNDING LLC CP	0.59	6/24/2016	50,000,000.00	49,924,611.11	0	CITI	GPS
NTRD	CPD	3/24/2016	101008	COCA COLA CO CP	0.44	6/13/2016	50,000,000.00	49,950,500.00	0	CITI	GPS
NTRD	CPD	3/24/2016	101021	CANCARA ASSET SEC LLC CP	0.58	6/21/2016	50,000,000.00	49,928,305.56	0	CITI	BLAYBV
NTRD	CPD	3/28/2016	101063	NATIXIS NY BRANCH CP	0.37	3/29/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	3/28/2016	101064	NATIXIS NY BRANCH CP	0.37	3/29/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	3/28/2016	101065	NATIXIS NY BRANCH CP	0.37	3/29/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	3/28/2016	101066	NATIXIS NY BRANCH CP	0.37	3/29/2016	50,000,000.00	49,999,486.11	0	CITI	BCI
NTRD	CPD	3/28/2016	101067	COCA COLA CO CP	0.35	5/13/2016	50,000,000.00	49,977,638.89	0	CITI	BLAYBV
NTRD	CPD	3/28/2016	101068	COCA COLA CO CP	0.35	5/13/2016	5,000,000.00	4,997,763.89	0	CITI	BLAYBV
NTRD	CPD	3/28/2016	101069	CANCARA ASSET SEC LLC CP	0.58	6/22/2016	20,000,000.00	19,972,288.89	0	CITI	BLAYBV
NTRD	CPD	3/28/2016	101071	ATLANTIC ASSET SEC LLC CP	0.43	5/3/2016	10,000,000.00	9,995,700.00	0	CITI	JPM
NTRD	CPD	3/28/2016	101072	ATLANTIC ASSET SEC LLC CP	0.43	5/5/2016	50,000,000.00	49,977,305.56	0	CITI	JPM
NTRD	CPD	3/28/2016	101073	PFIZER INC CP	0.47	6/23/2016	50,000,000.00	49,943,208.33	0	CITI	LOOP
NTRD	CPD	3/28/2016	101075	CANADIAN IMPERIAL HLDGS IN	0.36	4/28/2016	50,000,000.00	49,984,500.00	0	CITI	MFR
NTRD	CPD	3/28/2016	101076	NATIXIS NY BRANCH CP	0.45	5/16/2016	50,000,000.00	49,969,375.00	0	CITI	MFR
NTRD	CPD	3/28/2016	101077	NATIXIS NY BRANCH CP	0.45	5/16/2016	25,000,000.00	24,984,687.50	0	CITI	MFR
NTRD	CPD	3/28/2016	101082	TOYOTA MOTOR CREDIT CORP	0.41	5/27/2016	50,000,000.00	49,965,833.33	0	CITI	TFS
NTRD	CPD	3/28/2016	101083	TOYOTA MOTOR CREDIT CORP	0.41	5/27/2016	50,000,000.00	49,965,833.33	0	CITI	TFS
NTRD	CPD	3/28/2016	101084	NATIXIS NY BRANCH CP	0.37	3/29/2016	50,000,000.00	49,999,486.11	0	CITI	UBSSEC
NTRD	CPD	3/28/2016	101085	NATIXIS NY BRANCH CP	0.37	3/29/2016	50,000,000.00	49,999,486.11	0	CITI	UBSSEC
NTRD	CPD	3/28/2016	101053	EMERSON ELECTRIC COMPANY	0.4	5/19/2016	45,000,000.00	44,974,000.00	0	CITI	BLAYBV
NTRD	CPD	3/28/2016	101091	CREDIT AGRICOLE CIB NY BR	0.42	5/12/2016	30,000,000.00	29,984,250.00	0	CITI	MFR
NTRD	CPD	3/29/2016	101098	NATIXIS NY BRANCH CP	0.37	3/30/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/29/2016	101099	NATIXIS NY BRANCH CP	0.37	3/30/2016	50,000,000.00	49,999,486.11	0	CITI	BNY
NTRD	CPD	3/29/2016	101100	REGENCY MARKETS NO. 1 LLC	0.44	4/27/2016	50,000,000.00	49,982,277.78	0	CITI	JPM
NTRD	CPD	3/29/2016	101101	REGENCY MARKETS NO. 1 LLC	0.44	4/27/2016	50,000,000.00	49,982,277.78	0	CITI	JPM
NTRD	CPD	3/29/2016	101102	REGENCY MARKETS NO. 1 LLC	0.44	4/25/2016	42,924,000.00	42,909,835.08	0	CITI	JPM
NTRD	CPD	3/29/2016	101103	NATIXIS NY BRANCH CP	0.37	3/31/2016	50,000,000.00	49,998,972.22	0	CITI	RBCCM
NTRD	CPD	3/29/2016	101104	NATIXIS NY BRANCH CP	0.37	3/31/2016	50,000,000.00	49,998,972.22	0	CITI	RBCCM
NTRD	CPD	3/29/2016	101096	COCA COLA CO CP	0.39	6/7/2016	50,000,000.00	49,962,083.33	0	CITI	LOOP

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NTRD	CPD	3/29/2016	101107	REGENCY MARKETS NO. 1 LLC	0.44	4/26/2016	38,684,000.00	38,670,761.48	0	CITI	JPM
NTRD	CPD	3/29/2016	101108	TOYOTA MOTOR CREDIT CORP	0.4	5/24/2016	50,000,000.00	49,968,888.89	0	CITI	TFS
NTRD	CPD	3/30/2016	101117	ATLANTIC ASSET SEC LLC CP	0.43	5/4/2016	50,000,000.00	49,979,097.22	0	CITI	BLAYBV
NTRD	CPD	3/30/2016	101119	COCA COLA CO CP	0.4	6/14/2016	50,000,000.00	49,957,777.78	0	CITI	LOOP
NTRD	CPD	3/30/2016	101120	CANCARA ASSET SEC LLC CP	0.42	4/29/2016	30,000,000.00	29,989,500.00	0	CITI	JPM
NTRD	CPD	3/30/2016	101121	REGENCY MARKETS NO. 1 LLC	0.44	4/28/2016	25,000,000.00	24,991,138.89	0	CITI	JPM
NTRD	CPD	3/30/2016	101123	TOYOTA MOTOR CREDIT CORP	0.39	5/25/2016	50,000,000.00	49,969,666.67	0	CITI	TFS
NTRD	CPD	3/30/2016	101124	ATLANTIC ASSET SEC LLC CP	0.43	5/4/2016	18,833,000.00	18,825,126.76	0	CITI	BLAYBV
NTRD	CPD	3/31/2016	101132	CREDIT AGRICOLE CIB NY BR	0.43	5/6/2016	50,000,000.00	49,978,500.00	0	CITI	BLAYBV
NTRD	CPD	3/31/2016	101133	CHEVRON CORP CP	0.4	6/1/2016	50,000,000.00	49,965,555.56	0	CITI	LOOPCM
NTRD	CPD	3/31/2016	101134	CHEVRON CORP CP	0.37	5/17/2016	50,000,000.00	49,975,847.22	0	CITI	BLAYBV
	CPD Total						6,441,975,000.00	6,438,959,161.63	0.00		
NTRD	FCDN	3/31/2016	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,846,291.67	0	CITI	BCI
	FCDN Total						50,000,000.00	49,846,291.67	0.00		
NTRD	FFCB	3/1/2016	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,383,805.00	0	CITI	JPM
NTRD	FFCB	3/1/2016	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,400,295.00	0	CITI	MS
NTRD	FFCB	3/8/2016	100827	FFCB 1.65 (CALLABLE)	1.65	9/8/2020	30,000,000.00	29,988,000.00	0	CITI	WFI
NTRD	FFCB	3/17/2016	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,734,625.00	10,455.00	CITI	RWB
NTRD	FFCB	3/17/2016	100953	FFCB 1.78 (CALLABLE)	1.78	12/16/2020	28,100,000.00	28,066,280.00	1,389.39	CITI	LOOP
NTRD	FFCB	3/23/2016	100950	FEDERAL FARM CREDIT BANK N	1.59	3/23/2020	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FFCB	3/28/2016	101087	FFCB 1.80 (CALLABLE)	1.8	3/24/2021	24,520,000.00	24,512,644.00	4,904.00	CITI	DCM
NTRD	FFCB	3/29/2016	101023	FFCB 1.70 (CALLABLE)	1.7	12/29/2020	20,000,000.00	19,985,000.00	0	CITI	UBSSEC
	FFCB Total						190,170,000.00	190,070,649.00	16,748.39		
NTRD	FHLB	3/30/2016	100980	FHLB 1.375 (CALLABLE)	1.375	9/30/2019	25,000,000.00	24,981,250.00	0	CITI	WFI
NTRD	FHLB	3/31/2016	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,995,000.00	1,736.11	CITI	MFR
NTRD	FHLB	3/31/2016	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,501,349.50	1,267.53	CITI	MFR
	FHLB Total						111,505,000.00	111,477,599.50	3,003.64		
NTRD	FHLD	3/23/2016	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,875,000.00	0	CITI	PIPE
NTRD	FHLD	3/23/2016	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,872,222.22	0	CITI	DCM
NTRD	FHLD	3/23/2016	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,872,222.22	0	CITI	DCM
NTRD	FHLD	3/24/2016	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,741,597.22	0	CITI	MS
NTRD	FHLD	3/24/2016	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,856,339.98	0	CITI	MS
NTRD	FHLD	3/24/2016	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,868,055.56	0	CITI	MS
NTRD	FHLD	3/24/2016	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,947,222.22	0	CITI	MS

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NTRD	FHLD	3/24/2016	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,793,586.00	0	CITI	MFR
NTRD	FHLD	3/28/2016	101086	FHLB D/N	0.36	6/28/2016	50,000,000.00	49,954,000.00	0	CITI	MS
NTRD	FHLD	3/29/2016	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,747,500.00	0	CITI	MFR
NTRD	FHLD	3/29/2016	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,396,475.00	0	CITI	MFR
NTRD	FHLD	3/29/2016	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,857,422.20	0	CITI	MFR
NTRD	FHLD	3/29/2016	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,899,349.08	0	CITI	MS
NTRD	FHLD	3/29/2016	101110	FHLB D/N	0.43	8/22/2016	50,000,000.00	49,912,805.56	0	CITI	MS
NTRD	FHLD	3/29/2016	101094	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,946,000.00	0	CITI	BLAYBV
NTRD	FHLD	3/29/2016	101095	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,946,000.00	0	CITI	BLAYBV
NTRD	FHLD	3/30/2016	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,001,572.92	0	CITI	MS
NTRD	FHLD	3/31/2016	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,895,000.00	0	CITI	MS
NTRD	FHLD	3/31/2016	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,918,000.00	0	CITI	KEYBANC
NTRD	FHLD	3/31/2016	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,947,208.33	0	CITI	PIPE
	FHLD Total						799,420,000.00	797,247,578.51	0.00		
NTRD	FHLM	3/24/2016	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FHLM	3/24/2016	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FHLM	3/28/2016	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	0	CITI	DCM
NTRD	FHLM	3/28/2016	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,987,500.00	0	CITI	SUNTR
NTRD	FHLM	3/28/2016	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,987,500.00	0	CITI	SUNTR
NTRD	FHLM	3/29/2016	101093	FHLMC 1.40 (CALLABLE)	1.4	3/29/2019	50,000,000.00	49,997,500.00	0	CITI	MS
NTRD	FHLM	3/29/2016	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	3/29/2016	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	3/30/2016	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	0	CITI	BNY
NTRD	FHLM	3/30/2016	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FHLM	3/30/2016	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	0	CITI	UBIS
NTRD	FHLM	3/30/2016	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,922,500.00	0	CITI	FTNFCM
	FHLM Total						474,475,000.00	474,370,000.00	0.00		
NTRD	FHLMD	3/31/2016	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,906,666.67	0	CITI	UBSSEC
	FHLMD Total						50,000,000.00	49,906,666.67	0.00		
NTRD	FNMA	3/1/2016	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,112,220.00	6,051.11	CITI	BNY
NTRD	FNMA	3/8/2016	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FNMA	3/9/2016	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FNMA	3/15/2016	100746	FEDERAL NATIONAL MORTGAGI	1.73	3/15/2021	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	FNMA	3/15/2016	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	0	CITI	MIZO
NTRD	FNMA	3/16/2016	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,834,790.00	0	CITI	MFR

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NTRD	FNMA	3/16/2016	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FNMA	3/16/2016	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,000.00	0	CITI	BLAYBV
NTRD	FNMA	3/22/2016	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FNMA	3/22/2016	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,950,000.00	45,138.89	CITI	MFR
NTRD	FNMA	3/23/2016	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
	FNMA Total						301,960,000.00	301,892,010.00	51,190.00		
NTRD	MCSA	3/16/2016	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	MCSA	3/24/2016	100867	FHLMC 1.50 (CALLABLE)	1.5	3/24/2021	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	MCSA	3/30/2016	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	0	CITI	MS
	MCSA Total						75,000,000.00	75,000,000.00	0.00		
NTRD	NCD1	3/3/2016	100876	MUFG UNION BANK NA CD	0.45	4/20/2016	25,000,000.00	25,000,000.00	0	CITI	UNION
NTRD	NCD1	3/4/2016	100883	MUFG UNION BANK NA CD	0.45	4/18/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	3/14/2016	100936	MUFG UNION BANK NA CD	0.42	4/29/2016	25,000,000.00	25,000,000.00	0	CITI	UNION
NTRD	NCD1	3/17/2016	100975	MUFG UNION BANK NA CD	0.42	4/29/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	3/22/2016	101004	MUFG UNION BANK NA CD	0.4	4/25/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	3/24/2016	101047	MUFG UNION BANK NA CD	0.42	5/2/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	3/25/2016	101056	MUFG UNION BANK NA CD	0.42	5/5/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	3/30/2016	101122	MUFG UNION BANK NA CD	0.42	5/2/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						350,000,000.00	350,000,000.00	0.00		
NTRD	NOTE	3/28/2016	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,937,500.00	19,021.74	CITI	MFR
NTRD	NOTE	3/28/2016	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,937,500.00	19,021.74	CITI	MFR
	NOTE Total						100,000,000.00	99,875,000.00	38,043.48		
NTRD	TBIL	3/24/2016	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,714,166.67	0	CITI	MFR
NTRD	TBIL	3/24/2016	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,714,166.67	0	CITI	MFR
NTRD	TBIL	3/24/2016	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,714,166.67	0	CITI	MS
NTRD	TBIL	3/24/2016	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,714,166.67	0	CITI	MS
NTRD	TBIL	3/29/2016	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,718,333.33	0	CITI	PIPE
NTRD	TBIL	3/29/2016	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,718,333.33	0	CITI	PIPE
NTRD	TBIL	3/31/2016	101105	US TREASURY BILL	0.65	3/30/2017	50,000,000.00	49,671,388.89	0	CITI	MFR
NTRD	TBIL	3/31/2016	101106	US TREASURY BILL	0.65	3/30/2017	50,000,000.00	49,671,388.89	0	CITI	MFR
	TBILL Total						400,000,000.00	397,636,111.12	0.00		
NTRD	YANK1	3/1/2016	100847	BNP PARIBAS SF CD	0.41	4/6/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/3/2016	100875	BANK OF MONTREAL CHICAGO	0.38	4/11/2016	50,000,000.00	50,000,000.00	0	CITI	TULL

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NTRD	YANK1	3/4/2016	100884	SVENSKA HANDELSBANKEN NY	0.42	4/15/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/4/2016	100886	TORONTO-DOMINION BANK NY	0.46	5/19/2016	50,000,000.00	50,001,054.55	0	CITI	MFR
NTRD	YANK1	3/7/2016	100885	CANADIAN IMP. BK OF COM NY	0.38	4/14/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	3/8/2016	100897	BANK OF MONTREAL CHICAGO	0.38	4/29/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	3/9/2016	100904	TORONTO DOMINION BANK NY	0.485	5/19/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	3/17/2016	100969	DNB BANK ASA NY CD	0.45	5/16/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/17/2016	100963	CANADIAN IMP. BK OF COMMER	0.37	4/20/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/18/2016	100990	SOCIETE GENERALE NY CD	0.49	5/18/2016	50,000,000.00	50,000,846.53	0	CITI	MFR
NTRD	YANK1	3/18/2016	100991	SOCIETE GENERALE NY CD	0.49	5/18/2016	25,000,000.00	25,000,423.27	0	CITI	MFR
NTRD	YANK1	3/21/2016	100997	CANADIAN IMP. BK OF COM NY	0.37	4/25/2016	50,000,000.00	50,000,485.94	0	CITI	MFR
NTRD	YANK1	3/22/2016	101007	SVENSKA HANDELSBANKEN NY	0.4	4/29/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	3/22/2016	101005	CANADIAN IMP. BK OF COM NY	0.37	4/20/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	3/23/2016	101020	SVENSKA HANDELSBANKEN NY	0.48	5/23/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/24/2016	101010	AU & NZ BANKING GRP NY CD	0.7	6/28/2016	50,000,000.00	50,023,872.53	68,055.56	CITI	INGF
NTRD	YANK1	3/24/2016	101011	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,001,276.08	0	CITI	LOOP
NTRD	YANK1	3/24/2016	101012	DNB BANK ASA NY CD	0.45	5/25/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	3/24/2016	101046	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/25/2016	101055	BNP PARIBAS SF CD	0.41	4/25/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/28/2016	101080	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	3/28/2016	101081	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	3/28/2016	101074	SOCIETE GENERALE NY CD	0.48	6/1/2016	50,000,000.00	50,000,902.01	0	CITI	MFR
NTRD	YANK1	3/28/2016	101070	BNP PARIBAS SF CD	0.41	4/28/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/29/2016	101109	NORDEA BK FINLAND PLC NY C	0.53	6/29/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/29/2016	101097	CANADIAN IMP. BK OF COMMER	0.37	4/29/2016	50,000,000.00	50,000,430.42	0	CITI	MFR
NTRD	YANK1	3/30/2016	101125	NORDEA BK FINLAND PLC NY C	0.37	4/29/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
	YANK1 Total						1,325,000,000.00	1,325,029,291.33	68,055.56		
NTRD Total							10,679,505,000.00	10,671,310,359.43	177,041.07		
				PSI Total			**10,679,505,000.00**	**10,671,310,359.43**	**177,041.07**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: March 1, 2016 to March 31, 2016
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FFCB	3/4/2016	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	0	CITI	PIPE
	FFCB Total						5,000,000.00	5,000,000.00	0.00		
PHHPA	FHLB	3/7/2016	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	0	CITI	MS
	FHLB Total						2,200,000.00	2,200,000.00	0.00		
PHHPA - PH HABITAT PRESERVATION AUTH Total							7,200,000.00	7,200,000.00	0.00		
				SPI Total			**7,200,000.00**	**7,200,000.00**	**0.00**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
3/16/2016	NTRD	100202	FFCB 2.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	125,000.00	25,125,000.00	0
3/16/2016	NTRD	100203	FFCB 2.00 (CALLABLE)	Call	100	24,000,000.00	24,000,000.00	120,000.00	24,120,000.00	0
3/25/2016	NTRD	100205	FFCB 1.44 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	98,000.00	25,098,000.00	0
3/25/2016	NTRD	100306	FFCB 1.44 (CALLABLE)	Call	100	21,250,000.00	21,250,000.00	83,300.00	21,333,300.00	9,708.72
			FFCB Total			95,250,000.00	95,250,000.00	426,300.00	95,676,300.00	9,708.72
3/11/2016	NTRD	99957	FHLMC 1.73 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	108,125.00	25,108,125.00	0
3/11/2016	NTRD	100008	FHLMC 1.75 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0
3/17/2016	NTRD	99996	FHLMC 2.00 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	125,000.00	25,125,000.00	0
3/17/2016	NTRD	100040	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
3/24/2016	NTRD	100165	FHLMC 1.625 (CALLABL	Call	100	25,000,000.00	25,000,000.00	101,562.50	25,101,562.50	0
3/29/2016	NTRD	100104	FHLMC 2.10 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
3/29/2016	NTRD	100105	FHLMC 2.10 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
3/29/2016	NTRD	100106	FHLMC 2.10 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
3/29/2016	NTRD	100107	FHLMC 2.10 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	131,250.00	25,131,250.00	0
3/30/2016	NTRD	99459	FHLMC 1.83 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
3/16/2016	NTRD	100015	FHLMC 1.75 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0
3/29/2016	NTRD	100150	FHLMC 1.625 (CALLABL	Call	100	50,000,000.00	50,000,000.00	203,125.00	50,203,125.00	0
3/29/2016	NTRD	100265	FHLMC 1.50 (CALLABLE	Call	100	8,500,000.00	8,500,000.00	31,875.00	8,531,875.00	0
3/29/2016	NTRD	100304	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
3/29/2016	NTRD	100185	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0
			FHLMC Total			383,500,000.00	383,500,000.00	1,594,687.50	385,094,687.50	0.00
			PSI Total			**478,750,000.00**	**478,750,000.00**	**2,020,987.50**	**480,770,987.50**	**9,708.72**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: March 1, 2016 to March 31, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
3/8/2016	PHHPA	90239	FHLB 3.24 (CALLABLE)	Call	100	818,225.81	818,225.81	6,185.79	824,411.60	921.96
3/10/2016	PHHPA	99332	FHLB 3.60 (CALLABLE)	Call	100	3,000,000.00	3,000,000.00	0	3,000,000.00	2,899.80
	FHLB Total					3,818,225.81	3,818,225.81	6,185.79	3,824,411.60	3,821.76
3/3/2016	SCP66	99969	FHLMC 1.375 (CALLABLE)	Call	100	10,000,000.00	10,000,000.00	34,375.00	10,034,375.00	0
	FHLB Total					10,000,000.00	10,000,000.00	34,375.00	10,034,375.00	
SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	34,375.00	10,034,375.00	
3/3/2016	SCP6U	99970	FHLMC 1.375 (CALLABLE)	Call	100	5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	0
	FHLB Total					5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	
SCP6U - SCAQMD FUND 58 MITIGATION FEE FUND Total						5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	
3/3/2016	SCP88	99971	FHLMC 1.375 (CALLABLE)	Call	100	5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	0
	FHLB Total					5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	
SCP88 - SC BP ARCO SETTLE PROJECT FUND Total						5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	
3/3/2016	SCU5F	99972	FHLMC 1.375 (CALLABLE)	Call	100	5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	0
	FHLB Total					5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	
SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total						5,000,000.00	5,000,000.00	17,187.50	5,017,187.50	
				SPI Total		**28,818,225.81**	**28,818,225.81**	**92,123.29**	**28,910,349.10**	**3,821.76**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of March 31, 2016
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,626,678,555.73	3,626,932,485.00	$253,929.27	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	7,590,391,841.95	7,590,363,744.08	(28,097.87)	0.00	0.00	0.00
Governments	858,103,308.73	858,383,358.00	280,049.27	85,026.00	85,718.25	692.25
Agencies	14,290,078,092.56	14,306,554,728.86	16,476,636.30	50,566,213.88	50,522,708.71	(43,505.17)
Municipals	57,000,000.00	57,000,000.00	0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,979,656.26	50,118,325.00	138,668.74	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	42,392,032.58	42,392,032.58	0.00
TOTAL	$26,472,231,455.23	$26,489,352,640.94	$17,121,185.71	$97,518,272.46	$97,475,459.54	($42,812.92)

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 0.22% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
99520	ROYAL BANK OF CANADA NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	99.967000
100378	FHLB 2.50 (CALLABLE)	100.970000
101047	MUFG UNION BANK NA CD	99.999997
100675	SVENSKA HANDELSBANKEN NY C	100.003041
101012	DNB BANK ASA NY CD	99.992360
101011	NORDEA BK FINLAND PLC NY C	99.999987
101046	NORDEA BK FINLAND PLC NY C	99.999987

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	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	0.91685	10/11/2016	25,000,000.00	25,000,000.00	24,991,025.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,991,025.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,489,828.13	12,563,650.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,489,828.13	12,563,650.00
		CNFX Total					25,000,000.00	24,979,656.26	25,127,300.00
PSI	NTRD	CPD	100407	ING U.S. FUNDING LLC CP	0.66	5/2/2016	25,000,000.00	24,985,791.67	24,989,687.50
PSI	NTRD	CPD	100443	ABBEY NATIONAL TREAS SV PL	0.62	4/20/2016	50,000,000.00	49,983,638.89	49,989,635.00
PSI	NTRD	CPD	100503	CANCARA ASSET SEC LLC CP	0.58	4/18/2016	30,000,000.00	29,991,783.33	29,993,550.00
PSI	NTRD	CPD	100506	EMERSON ELECTRIC COMPANY C	0.48	4/14/2016	23,210,000.00	23,205,976.93	23,207,163.74
PSI	NTRD	CPD	100557	TOYOTA MOTOR CREDIT CORP C	0.48	4/4/2016	50,000,000.00	49,998,000.00	49,997,810.00
PSI	NTRD	CPD	100576	ABBEY NATIONAL TREAS SV PL	0.58	4/20/2016	50,000,000.00	49,984,694.44	49,989,635.00
PSI	NTRD	CPD	100580	CANCARA ASSET SEC LLC CP	0.49	4/4/2016	50,000,000.00	49,997,958.33	49,997,685.00
PSI	NTRD	CPD	100584	ING U.S. FUNDING LLC CP	0.5	4/1/2016	40,000,000.00	40,000,000.00	39,999,576.00
PSI	NTRD	CPD	100586	ING U.S. FUNDING LLC CP	0.5	4/1/2016	32,000,000.00	32,000,000.00	31,999,660.80
PSI	NTRD	CPD	100594	ATLANTIC ASSET SEC LLC CP	0.52	4/18/2016	19,395,000.00	19,390,237.45	19,390,830.08
PSI	NTRD	CPD	100595	TOYOTA MOTOR CREDIT CORP C	0.45	4/6/2016	50,000,000.00	49,996,875.00	49,996,680.00
PSI	NTRD	CPD	100597	CHEVRON CORP CP	0.43	4/5/2016	50,000,000.00	49,997,611.11	49,997,810.00
PSI	NTRD	CPD	100598	ATLANTIC ASSET SEC LLC CP	0.46	4/1/2016	50,000,000.00	50,000,000.00	49,999,425.00
PSI	NTRD	CPD	100606	ATLANTIC ASSET SEC LLC CP	0.46	4/5/2016	50,000,000.00	49,997,444.44	49,997,095.00
PSI	NTRD	CPD	100607	ABBEY NATIONAL TREAS SV PL	0.61	5/5/2016	30,000,000.00	29,982,716.67	29,987,514.00
PSI	NTRD	CPD	100609	TOYOTA MOTOR CREDIT CORP C	0.45	4/7/2016	45,000,000.00	44,996,625.00	44,996,499.00
PSI	NTRD	CPD	100610	AUTOBAHN FUNDING CO LLC CP	0.44	4/8/2016	25,000,000.00	24,997,861.11	24,997,660.00
PSI	NTRD	CPD	100613	CHEVRON CORP CP	0.44	4/5/2016	50,000,000.00	49,997,555.56	49,997,810.00
PSI	NTRD	CPD	100614	ATLANTIC ASSET SEC LLC CP	0.47	4/4/2016	25,000,000.00	24,999,020.83	24,998,842.50
PSI	NTRD	CPD	100615	CANCARA ASSET SEC LLC CP	0.46	4/5/2016	50,000,000.00	49,997,444.44	49,997,095.00
PSI	NTRD	CPD	100624	ATLANTIC ASSET SEC LLC CP	0.47	4/11/2016	40,000,000.00	39,994,777.78	39,994,804.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	100636	UNILEVER CAPITAL CORP CP	0.43	4/12/2016	50,000,000.00	49,993,430.56	49,994,650.00
PSI	NTRD	CPD	100644	ATLANTIC ASSET SEC LLC CP	0.48	4/12/2016	50,000,000.00	49,992,666.67	49,992,900.00
PSI	NTRD	CPD	100646	JUPITER SEC COMPANY LLC CP	0.46	5/4/2016	7,250,000.00	7,246,942.92	7,246,911.50
PSI	NTRD	CPD	100650	AUTOBAHN FUNDING CO LLC CP	0.43	4/12/2016	20,000,000.00	19,997,372.22	19,997,160.00
PSI	NTRD	CPD	100651	UNILEVER CAPITAL CORP CP	0.43	4/13/2016	28,000,000.00	27,995,986.67	27,996,693.20
PSI	NTRD	CPD	100652	AUTOBAHN FUNDING CO LLC CP	0.43	4/15/2016	30,000,000.00	29,994,983.33	29,994,624.00
PSI	NTRD	CPD	100655	CREDIT AGRICOLE CIB NY BR	0.48	4/5/2016	25,000,000.00	24,998,666.67	24,998,592.50
PSI	NTRD	CPD	100660	AUTOBAHN FUNDING CO LLC CP	0.43	4/11/2016	30,000,000.00	29,996,416.67	29,996,103.00
PSI	NTRD	CPD	100661	ING U.S. FUNDING LLC CP	0.59	5/13/2016	25,000,000.00	24,982,791.67	24,985,247.50
PSI	NTRD	CPD	100662	ATLANTIC ASSET SEC LLC CP	0.47	4/13/2016	35,000,000.00	34,994,516.67	34,994,589.00
PSI	NTRD	CPD	100667	DANSKE CORP CP	0.6	5/10/2016	50,000,000.00	49,967,500.00	49,977,385.00
PSI	NTRD	CPD	100671	AUTOBAHN FUNDING CO LLC CP	0.44	4/13/2016	25,000,000.00	24,996,333.33	24,996,135.00
PSI	NTRD	CPD	100672	CANCARA ASSET SEC LLC CP	0.6	5/11/2016	31,000,000.00	30,979,333.33	30,983,439.80
PSI	NTRD	CPD	100673	COCA COLA CO CP	0.44	4/13/2016	40,000,000.00	39,994,133.33	39,995,564.00
PSI	NTRD	CPD	100676	CREDIT AGRICOLE CIB NY BR	0.49	4/14/2016	25,000,000.00	24,995,576.39	24,995,975.00
PSI	NTRD	CPD	100679	ATLANTIC ASSET SEC LLC CP	0.47	4/18/2016	35,000,000.00	34,992,231.95	34,992,475.00
PSI	NTRD	CPD	100682	CHEVRON CORP CP	0.44	4/15/2016	25,000,000.00	24,995,722.22	24,996,457.50
PSI	NTRD	CPD	100683	TOYOTA MOTOR CREDIT CORP C	0.42	4/8/2016	45,000,000.00	44,996,325.00	44,995,977.00
PSI	NTRD	CPD	100684	CAFCO, LLC CP	0.54	5/20/2016	50,000,000.00	49,963,250.00	49,966,875.00
PSI	NTRD	CPD	100685	ATLANTIC ASSET SEC LLC CP	0.46	4/12/2016	25,000,000.00	24,996,486.11	24,996,450.00
PSI	NTRD	CPD	100687	TOYOTA MOTOR CREDIT CORP C	0.5	5/12/2016	15,000,000.00	14,991,458.33	14,991,687.00
PSI	NTRD	CPD	100690	AUTOBAHN FUNDING CO LLC CP	0.43	4/14/2016	25,000,000.00	24,996,118.06	24,995,827.50
PSI	NTRD	CPD	100691	AUTOBAHN FUNDING CO LLC CP	0.44	4/15/2016	25,000,000.00	24,995,722.22	24,995,520.00
PSI	NTRD	CPD	100692	COCA COLA CO CP	0.43	4/13/2016	50,000,000.00	49,992,833.33	49,994,455.00
PSI	NTRD	CPD	100693	TOYOTA MOTOR CREDIT CORP C	0.45	4/19/2016	40,000,000.00	39,991,000.00	39,991,004.00
PSI	NTRD	CPD	100699	ATLANTIC ASSET SEC LLC CP	0.5	4/18/2016	13,555,000.00	13,551,799.51	13,552,085.68
PSI	NTRD	CPD	100700	ATLANTIC ASSET SEC LLC CP	0.46	4/12/2016	25,000,000.00	24,996,486.11	24,996,450.00
PSI	NTRD	CPD	100703	UNILEVER CAPITAL CORP CP	0.43	4/20/2016	20,000,000.00	19,995,461.11	19,995,944.00
PSI	NTRD	CPD	100704	CREDIT AGRICOLE CIB NY BR	0.4	4/6/2016	50,000,000.00	49,997,222.22	49,996,615.00
PSI	NTRD	CPD	100705	EXXON MOBIL CORP CP	0.4	4/6/2016	50,000,000.00	49,997,222.22	49,997,355.00
PSI	NTRD	CPD	100710	CREDIT AGRICOLE CIB NY BR	0.46	4/1/2016	25,000,000.00	25,000,000.00	24,999,720.00
PSI	NTRD	CPD	100711	MONT BLANC CAPITAL CORP CP	0.61	5/20/2016	30,005,000.00	29,980,087.51	29,984,578.60
PSI	NTRD	CPD	100716	ATLANTIC ASSET SEC LLC CP	0.47	4/5/2016	20,000,000.00	19,998,955.56	19,998,838.00
PSI	NTRD	CPD	100717	ATLANTIC ASSET SEC LLC CP	0.5	4/20/2016	50,000,000.00	49,986,805.56	49,988,055.00
PSI	NTRD	CPD	100718	COCA COLA CO CP	0.42	4/11/2016	7,500,000.00	7,499,125.00	7,499,323.50
PSI	NTRD	CPD	100719	ING U.S. FUNDING LLC CP	0.59	5/16/2016	25,000,000.00	24,981,562.50	24,983,962.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	100723	TOYOTA MOTOR CREDIT CORP C	0.42	4/8/2016	25,000,000.00	24,997,958.33	24,997,765.00
PSI	NTRD	CPD	100724	CRC FUNDING LLC CP	0.57	5/17/2016	50,000,000.00	49,963,583.34	49,969,515.00
PSI	NTRD	CPD	100728	CANCARA ASSET SEC LLC CP	0.58	5/20/2016	25,000,000.00	24,980,263.89	24,982,985.00
PSI	NTRD	CPD	100729	ATLANTIC ASSET SEC LLC CP	0.5	4/19/2016	50,000,000.00	49,987,500.00	49,988,650.00
PSI	NTRD	CPD	100731	EXXON MOBIL CORP CP	0.41	4/6/2016	25,000,000.00	24,998,576.39	24,998,677.50
PSI	NTRD	CPD	100735	AUTOBAHN FUNDING CO LLC CP	0.44	4/20/2016	30,000,000.00	29,993,033.33	29,992,833.00
PSI	NTRD	CPD	100736	COCA COLA CO CP	0.39	4/8/2016	50,000,000.00	49,996,208.33	49,996,930.00
PSI	NTRD	CPD	100739	EXXON MOBIL CORP CP	0.4	4/4/2016	50,000,000.00	49,998,333.33	49,998,265.00
PSI	NTRD	CPD	100744	CIESCO LLC CP	0.56	5/23/2016	20,000,000.00	19,983,822.22	19,985,660.00
PSI	NTRD	CPD	100751	CHEVRON CORP CP	0.4	4/4/2016	25,000,000.00	24,999,166.67	24,999,132.50
PSI	NTRD	CPD	100754	ATLANTIC ASSET SEC LLC CP	0.43	4/1/2016	50,000,000.00	50,000,000.00	49,999,425.00
PSI	NTRD	CPD	100755	COCA COLA CO CP	0.41	4/14/2016	50,000,000.00	49,992,597.22	49,993,890.00
PSI	NTRD	CPD	100756	ING U.S. FUNDING LLC CP	0.6	5/24/2016	23,000,000.00	22,979,683.34	22,981,922.00
PSI	NTRD	CPD	100762	AUTOBAHN FUNDING CO LLC CP	0.4	4/1/2016	20,000,000.00	20,000,000.00	19,999,770.00
PSI	NTRD	CPD	100764	ATLANTIC ASSET SEC LLC CP	0.44	4/1/2016	30,000,000.00	30,000,000.00	29,999,655.00
PSI	NTRD	CPD	100767	CREDIT AGRICOLE CIB NY BR	0.43	4/7/2016	50,000,000.00	49,996,416.67	49,996,040.00
PSI	NTRD	CPD	100768	ATLANTIC ASSET SEC LLC CP	0.43	4/7/2016	30,000,000.00	29,997,850.00	29,997,549.00
PSI	NTRD	CPD	100773	AUTOBAHN FUNDING CO LLC CP	0.39	4/1/2016	50,000,000.00	50,000,000.00	49,999,425.00
PSI	NTRD	CPD	100781	ATLANTIC ASSET SEC LLC CP	0.43	4/7/2016	25,000,000.00	24,998,208.33	24,997,957.50
PSI	NTRD	CPD	100786	ATLANTIC ASSET SEC LLC CP	0.46	4/14/2016	50,000,000.00	49,991,694.44	49,991,655.00
PSI	NTRD	CPD	100790	TOYOTA MOTOR CREDIT CORP C	0.43	4/20/2016	50,000,000.00	49,988,652.78	49,988,110.00
PSI	NTRD	CPD	100791	CANCARA ASSET SEC LLC CP	0.58	5/19/2016	23,000,000.00	22,982,213.33	22,984,721.10
PSI	NTRD	CPD	100801	EXXON MOBIL CORP CP	0.39	4/15/2016	50,000,000.00	49,992,416.67	49,992,915.00
PSI	NTRD	CPD	100810	AUTOBAHN FUNDING CO LLC CP	0.42	4/25/2016	25,000,000.00	24,993,000.00	24,992,465.00
PSI	NTRD	CPD	100816	CREDIT AGRICOLE CIB NY BR	0.43	4/20/2016	30,000,000.00	29,993,191.67	29,992,998.00
PSI	NTRD	CPD	100828	TOYOTA MOTOR CREDIT CORP C	0.42	4/20/2016	50,000,000.00	49,988,916.67	49,988,110.00
PSI	NTRD	CPD	100829	TOYOTA MOTOR CREDIT CORP C	0.42	4/22/2016	50,000,000.00	49,987,750.00	49,986,800.00
PSI	NTRD	CPD	100830	CREDIT AGRICOLE CIB NY BR	0.38	4/4/2016	50,000,000.00	49,998,416.67	49,997,755.00
PSI	NTRD	CPD	100831	CREDIT AGRICOLE CIB NY BR	0.38	4/5/2016	50,000,000.00	49,997,888.89	49,997,185.00
PSI	NTRD	CPD	100836	CHEVRON CORP CP	0.4	4/11/2016	25,000,000.00	24,997,222.22	24,997,477.50
PSI	NTRD	CPD	100837	CANCARA ASSET SEC LLC CP	0.56	5/19/2016	23,300,000.00	23,282,602.66	23,284,521.81
PSI	NTRD	CPD	100846	AUTOBAHN FUNDING CO LLC CP	0.4	4/5/2016	25,000,000.00	24,998,888.89	24,998,547.50
PSI	NTRD	CPD	100850	ATLANTIC ASSET SEC LLC CP	0.44	4/1/2016	40,000,000.00	40,000,000.00	39,999,540.00
PSI	NTRD	CPD	100851	CRC FUNDING LLC CP	0.55	6/1/2016	17,000,000.00	16,984,156.95	16,984,921.00
PSI	NTRD	CPD	100856	AUTOBAHN FUNDING CO LLC CP	0.4	4/8/2016	50,000,000.00	49,996,111.11	49,995,320.00
PSI	NTRD	CPD	100859	CREDIT AGRICOLE CIB NY BR	0.38	4/14/2016	30,000,000.00	29,995,883.33	29,995,170.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	100860	ABBEY NATIONAL TREAS SV PL	0.47	4/26/2016	20,000,000.00	19,993,472.22	19,994,294.00
PSI	NTRD	CPD	100861	AUTOBAHN FUNDING CO LLC CP	0.44	5/2/2016	20,000,000.00	19,992,422.22	19,992,088.00
PSI	NTRD	CPD	100866	CANADIAN IMPERIAL HLDGS IN	0.47	6/1/2016	50,000,000.00	49,960,180.56	49,962,710.00
PSI	NTRD	CPD	100869	CHEVRON CORP CP	0.4	4/15/2016	25,000,000.00	24,996,111.11	24,996,457.50
PSI	NTRD	CPD	100870	ATLANTIC ASSET SEC LLC CP	0.43	4/15/2016	25,000,000.00	24,995,819.44	24,995,520.00
PSI	NTRD	CPD	100871	CAFCO LLC CP	0.56	6/6/2016	25,000,000.00	24,974,333.34	24,975,525.00
PSI	NTRD	CPD	100872	CREDIT AGRICOLE CIB NY BR	0.38	4/14/2016	25,000,000.00	24,996,569.45	24,995,975.00
PSI	NTRD	CPD	100874	TOYOTA MOTOR CREDIT CORP C	0.44	5/3/2016	18,000,000.00	17,992,960.00	17,992,492.20
PSI	NTRD	CPD	100880	CANCARA ASSET SEC LLC CP	0.56	6/1/2016	25,000,000.00	24,976,277.78	24,977,740.00
PSI	NTRD	CPD	100881	ATLANTIC ASSET SEC LLC CP	0.43	4/11/2016	50,000,000.00	49,994,027.78	49,993,505.00
PSI	NTRD	CPD	100882	AUTOBAHN FUNDING CO LLC CP	0.4	4/14/2016	35,000,000.00	34,994,944.45	34,994,158.50
PSI	NTRD	CPD	100889	CAFCO LLC CP	0.56	6/6/2016	20,000,000.00	19,979,466.67	19,980,420.00
PSI	NTRD	CPD	100891	AUTOBAHN FUNDING CO LLC CP	0.4	4/19/2016	30,000,000.00	29,994,000.00	29,993,190.00
PSI	NTRD	CPD	100894	CANADIAN IMPERIAL HLDGS IN	0.37	4/15/2016	50,000,000.00	49,992,805.56	49,992,290.00
PSI	NTRD	CPD	100895	ATLANTIC ASSET SEC LLC CP	0.45	4/13/2016	30,000,000.00	29,995,500.00	29,995,362.00
PSI	NTRD	CPD	100896	TOYOTA MOTOR CREDIT CORP C	0.41	4/28/2016	16,000,000.00	15,995,080.00	15,994,460.80
PSI	NTRD	CPD	100901	AUTOBAHN FUNDING CO LLC CP	0.4	4/20/2016	50,000,000.00	49,989,444.44	49,988,055.00
PSI	NTRD	CPD	100902	ATLANTIC ASSET SEC LLC CP	0.43	4/21/2016	50,000,000.00	49,988,055.55	49,987,455.00
PSI	NTRD	CPD	100903	CHEVRON CORP CP	0.4	4/22/2016	30,000,000.00	29,993,000.00	29,993,379.00
PSI	NTRD	CPD	100906	ATLANTIC ASSET SEC LLC CP	0.45	4/13/2016	50,000,000.00	49,992,500.00	49,992,270.00
PSI	NTRD	CPD	100907	REGENCY MARKETS NO. 1 LLC	0.43	4/12/2016	50,000,000.00	49,993,430.56	49,992,900.00
PSI	NTRD	CPD	100910	REGENCY MARKETS NO. 1 LLC	0.43	4/12/2016	24,062,000.00	24,058,838.52	24,058,583.20
PSI	NTRD	CPD	100911	CHEVRON CORP CP	0.4	4/28/2016	50,000,000.00	49,985,000.00	49,985,685.00
PSI	NTRD	CPD	100912	ATLANTIC ASSET SEC LLC CP	0.43	4/22/2016	50,000,000.00	49,987,458.34	49,986,830.00
PSI	NTRD	CPD	100913	CHEVRON CORP CP	0.51	6/8/2016	17,000,000.00	16,983,623.33	16,986,476.50
PSI	NTRD	CPD	100914	AUTOBAHN FUNDING CO LLC CP	0.4	4/11/2016	50,000,000.00	49,994,444.44	49,993,505.00
PSI	NTRD	CPD	100918	AUTOBAHN FUNDING CO LLC CP	0.4	4/15/2016	25,000,000.00	24,996,111.11	24,995,520.00
PSI	NTRD	CPD	100919	ATLANTIC ASSET SEC LLC CP	0.45	4/19/2016	25,000,000.00	24,994,375.00	24,994,325.00
PSI	NTRD	CPD	100920	CANADIAN IMPERIAL HLDGS IN	0.53	6/9/2016	25,000,000.00	24,974,604.17	24,978,270.00
PSI	NTRD	CPD	100921	AUTOBAHN FUNDING CO LLC CP	0.39	4/11/2016	35,000,000.00	34,996,208.33	34,995,453.50
PSI	NTRD	CPD	100922	CHEVRON CORP CP	0.4	5/4/2016	45,750,000.00	45,733,225.00	45,733,882.28
PSI	NTRD	CPD	100923	MONT BLANC CAPITAL CORP CP	0.43	4/15/2016	18,733,000.00	18,729,867.43	18,729,643.05
PSI	NTRD	CPD	100924	EMERSON ELECTRIC COMPANY C	0.38	4/26/2016	35,000,000.00	34,990,763.89	34,990,872.00
PSI	NTRD	CPD	100926	ATLANTIC ASSET SEC LLC CP	0.44	4/26/2016	28,000,000.00	27,991,444.45	27,991,182.80
PSI	NTRD	CPD	100930	CANCARA ASSET SEC LLC CP	0.42	4/20/2016	50,000,000.00	49,988,916.67	49,988,055.00
PSI	NTRD	CPD	100931	ATLANTIC ASSET SEC LLC CP	0.44	4/19/2016	50,000,000.00	49,989,000.00	49,988,650.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	100932	EXXON MOBIL CORP CP	0.35	4/25/2016	25,000,000.00	24,994,166.67	24,993,680.00
PSI	NTRD	CPD	100933	EXXON MOBIL CORP CP	0.41	5/3/2016	50,000,000.00	49,981,777.78	49,982,950.00
PSI	NTRD	CPD	100934	ATLANTIC ASSET SEC LLC CP	0.42	4/25/2016	25,000,000.00	24,993,000.00	24,992,465.00
PSI	NTRD	CPD	100935	MONT BLANC CAPITAL CORP CP	0.52	5/20/2016	26,029,000.00	26,010,577.25	26,011,284.66
PSI	NTRD	CPD	100938	AUTOBAHN FUNDING CO LLC CP	0.4	4/18/2016	50,000,000.00	49,990,555.55	49,989,250.00
PSI	NTRD	CPD	100939	AUTOBAHN FUNDING CO LLC CP	0.4	4/21/2016	50,000,000.00	49,988,888.89	49,987,455.00
PSI	NTRD	CPD	100940	AUTOBAHN FUNDING CO LLC CP	0.39	4/20/2016	35,000,000.00	34,992,795.83	34,991,638.50
PSI	NTRD	CPD	100941	COCA COLA CO CP	0.41	5/24/2016	15,000,000.00	14,990,945.84	14,990,460.00
PSI	NTRD	CPD	100942	TOYOTA MOTOR CREDIT CORP C	0.38	4/29/2016	50,000,000.00	49,985,222.22	49,981,995.00
PSI	NTRD	CPD	100945	ATLANTIC ASSET SEC LLC CP	0.46	4/21/2016	50,000,000.00	49,987,222.22	49,987,455.00
PSI	NTRD	CPD	100946	CHEVRON CORP CP	0.39	4/28/2016	30,000,000.00	29,991,225.00	29,991,411.00
PSI	NTRD	CPD	100947	CANCARA ASSET SEC LLC CP	0.42	4/25/2016	50,000,000.00	49,986,000.00	49,984,930.00
PSI	NTRD	CPD	100948	CRC FUNDING LLC CP	0.58	6/21/2016	20,000,000.00	19,973,900.00	19,974,442.00
PSI	NTRD	CPD	100949	CANADIAN IMPERIAL HLDGS IN	0.36	4/29/2016	50,000,000.00	49,986,000.00	49,983,925.00
PSI	NTRD	CPD	100951	CRC FUNDING LLC CP	0.57	6/21/2016	23,000,000.00	22,970,502.50	22,970,608.30
PSI	NTRD	CPD	100954	ATLANTIC ASSET SEC LLC CP	0.45	4/20/2016	40,000,000.00	39,990,500.00	39,990,444.00
PSI	NTRD	CPD	100955	CRC FUNDING LLC CP	0.57	6/15/2016	30,000,000.00	29,964,375.00	29,965,356.00
PSI	NTRD	CPD	100956	CREDIT AGRICOLE CIB NY BR	0.38	5/2/2016	50,000,000.00	49,983,638.89	49,980,800.00
PSI	NTRD	CPD	100957	ATLANTIC ASSET SEC LLC CP	0.44	5/2/2016	40,000,000.00	39,984,844.44	39,984,176.00
PSI	NTRD	CPD	100958	CHEVRON CORP CP	0.4	5/3/2016	23,100,000.00	23,091,786.67	23,092,122.90
PSI	NTRD	CPD	100961	EXXON MOBIL CORP CP	0.32	4/22/2016	50,000,000.00	49,990,666.67	49,988,965.00
PSI	NTRD	CPD	100962	MONT BLANC CAPITAL CORP CP	0.61	6/15/2016	10,397,000.00	10,383,787.15	10,384,642.13
PSI	NTRD	CPD	100965	CANCARA ASSET SEC LLC CP	0.6	6/16/2016	50,000,000.00	49,936,666.67	49,939,360.00
PSI	NTRD	CPD	100966	COCA COLA CO CP	0.41	5/27/2016	50,000,000.00	49,968,111.11	49,965,800.00
PSI	NTRD	CPD	100967	ING U.S. FUNDING LLC CP	0.43	5/13/2016	50,000,000.00	49,974,916.66	49,970,495.00
PSI	NTRD	CPD	100968	ING U.S. FUNDING LLC CP	0.43	5/13/2016	2,000,000.00	1,998,996.66	1,998,819.80
PSI	NTRD	CPD	100974	AUTOBAHN FUNDING CO LLC CP	0.4	4/22/2016	45,000,000.00	44,989,500.00	44,988,147.00
PSI	NTRD	CPD	100978	NATIXIS NY BRANCH CP	0.44	5/20/2016	38,000,000.00	37,977,242.23	37,977,302.60
PSI	NTRD	CPD	100979	AUTOBAHN FUNDING CO LLC CP	0.4	4/22/2016	25,000,000.00	24,994,166.67	24,993,415.00
PSI	NTRD	CPD	100981	CREDIT AGRICOLE CIB NY BR	0.38	5/5/2016	25,000,000.00	24,991,027.77	24,989,425.00
PSI	NTRD	CPD	100984	ATLANTIC ASSET SEC LLC CP	0.45	4/26/2016	30,000,000.00	29,990,625.00	29,990,553.00
PSI	NTRD	CPD	100985	CANCARA ASSET SEC LLC CP	0.6	6/15/2016	50,000,000.00	49,937,500.00	49,940,570.00
PSI	NTRD	CPD	100986	ATLANTIC ASSET SEC LLC CP	0.41	4/25/2016	20,000,000.00	19,994,533.33	19,993,972.00
PSI	NTRD	CPD	100987	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	25,000,000.00	24,967,916.66	24,969,125.00
PSI	NTRD	CPD	100988	AUTOBAHN FUNDING CO LLC CP	0.4	4/25/2016	50,000,000.00	49,986,666.67	49,984,930.00
PSI	NTRD	CPD	100989	NATIXIS NY BRANCH CP	0.44	5/5/2016	50,000,000.00	49,979,222.22	49,980,555.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	100992	NATIXIS NY BRANCH CP	0.43	5/6/2016	25,000,000.00	24,989,548.61	24,989,950.00
PSI	NTRD	CPD	100994	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	30,000,000.00	29,961,500.00	29,962,950.00
PSI	NTRD	CPD	100995	CRC FUNDING LLC CP	0.55	6/20/2016	50,000,000.00	49,938,888.89	49,937,110.00
PSI	NTRD	CPD	100996	ATLANTIC ASSET SEC LLC CP	0.42	5/2/2016	50,000,000.00	49,981,916.67	49,980,220.00
PSI	NTRD	CPD	100998	NATIXIS NY BRANCH CP	0.43	5/4/2016	50,000,000.00	49,980,291.66	49,981,205.00
PSI	NTRD	CPD	100999	REGENCY MARKETS NO. 1 LLC	0.43	4/20/2016	19,463,000.00	19,458,582.98	19,458,350.29
PSI	NTRD	CPD	101006	NATIXIS NY BRANCH CP	0.42	5/2/2016	50,000,000.00	49,981,916.66	49,982,485.00
PSI	NTRD	CPD	101008	COCA COLA CO CP	0.44	6/13/2016	50,000,000.00	49,955,388.89	49,953,335.00
PSI	NTRD	CPD	101014	EXXON MOBIL CORP CP	0.36	5/23/2016	35,000,000.00	34,981,800.00	34,979,850.50
PSI	NTRD	CPD	101015	ATLANTIC ASSET SEC LLC CP	0.41	5/18/2016	25,000,000.00	24,986,618.06	24,983,800.00
PSI	NTRD	CPD	101021	CANCARA ASSET SEC LLC CP	0.58	6/21/2016	50,000,000.00	49,934,750.00	49,933,600.00
PSI	NTRD	CPD	101026	NATIXIS NY BRANCH CP	0.44	5/20/2016	25,000,000.00	24,985,027.78	24,985,067.50
PSI	NTRD	CPD	101036	TOYOTA MOTOR CREDIT CORP C	0.41	5/25/2016	50,000,000.00	49,969,250.00	49,961,650.00
PSI	NTRD	CPD	101037	CANCARA ASSET SEC LLC CP	0.6	6/22/2016	25,000,000.00	24,965,833.33	24,966,165.00
PSI	NTRD	CPD	101040	ING U.S. FUNDING LLC CP	0.6	6/23/2016	50,000,000.00	49,930,833.34	49,929,415.00
PSI	NTRD	CPD	101045	AUTOBAHN FUNDING CO LLC CP	0.39	4/29/2016	20,000,000.00	19,993,933.33	19,992,926.00
PSI	NTRD	CPD	101050	ING U.S. FUNDING LLC CP	0.59	6/24/2016	50,000,000.00	49,931,166.67	49,928,340.00
PSI	NTRD	CPD	101053	EMERSON ELECTRIC COMPANY C	0.4	5/19/2016	45,000,000.00	44,976,000.00	44,974,822.50
PSI	NTRD	CPD	101067	COCA COLA CO CP	0.35	5/13/2016	50,000,000.00	49,979,583.33	49,976,350.00
PSI	NTRD	CPD	101068	COCA COLA CO CP	0.35	5/13/2016	5,000,000.00	4,997,958.33	4,997,635.00
PSI	NTRD	CPD	101069	CANCARA ASSET SEC LLC CP	0.58	6/22/2016	20,000,000.00	19,973,577.78	19,972,932.00
PSI	NTRD	CPD	101071	ATLANTIC ASSET SEC LLC CP	0.43	5/3/2016	10,000,000.00	9,996,177.78	9,995,893.00
PSI	NTRD	CPD	101072	ATLANTIC ASSET SEC LLC CP	0.43	5/5/2016	50,000,000.00	49,979,694.45	49,977,975.00
PSI	NTRD	CPD	101073	PFIZER INC CP	0.47	6/23/2016	50,000,000.00	49,945,819.44	49,949,365.00
PSI	NTRD	CPD	101075	CANADIAN IMPERIAL HLDGS IN	0.36	4/28/2016	50,000,000.00	49,986,500.00	49,984,520.00
PSI	NTRD	CPD	101076	NATIXIS NY BRANCH CP	0.45	5/16/2016	50,000,000.00	49,971,875.00	49,973,035.00
PSI	NTRD	CPD	101077	NATIXIS NY BRANCH CP	0.45	5/16/2016	25,000,000.00	24,985,937.50	24,986,517.50
PSI	NTRD	CPD	101082	TOYOTA MOTOR CREDIT CORP C	0.41	5/27/2016	50,000,000.00	49,968,111.11	49,959,860.00
PSI	NTRD	CPD	101083	TOYOTA MOTOR CREDIT CORP C	0.41	5/27/2016	50,000,000.00	49,968,111.11	49,959,860.00
PSI	NTRD	CPD	101091	CREDIT AGRICOLE CIB NY BR	0.42	5/12/2016	30,000,000.00	29,985,650.00	29,984,529.00
PSI	NTRD	CPD	101096	COCA COLA CO CP	0.39	6/7/2016	50,000,000.00	49,963,708.33	49,957,685.00
PSI	NTRD	CPD	101100	REGENCY MARKETS NO. 1 LLC	0.44	4/27/2016	50,000,000.00	49,984,111.11	49,983,610.00
PSI	NTRD	CPD	101101	REGENCY MARKETS NO. 1 LLC	0.44	4/27/2016	50,000,000.00	49,984,111.11	49,983,610.00
PSI	NTRD	CPD	101102	REGENCY MARKETS NO. 1 LLC	0.44	4/25/2016	42,924,000.00	42,911,408.96	42,911,062.71
PSI	NTRD	CPD	101107	REGENCY MARKETS NO. 1 LLC	0.44	4/26/2016	38,684,000.00	38,672,179.89	38,671,818.41
PSI	NTRD	CPD	101108	TOYOTA MOTOR CREDIT CORP C	0.4	5/24/2016	50,000,000.00	49,970,555.56	49,962,500.00

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PSI	NTRD	CPD	101117	ATLANTIC ASSET SEC LLC CP	0.43	5/4/2016	50,000,000.00	49,980,291.66	49,978,700.00
PSI	NTRD	CPD	101119	COCA COLA CO CP	0.4	6/14/2016	50,000,000.00	49,958,888.89	49,952,600.00
PSI	NTRD	CPD	101120	CANCARA ASSET SEC LLC CP	0.42	4/29/2016	30,000,000.00	29,990,200.00	29,989,389.00
PSI	NTRD	CPD	101121	REGENCY MARKETS NO. 1 LLC	0.44	4/28/2016	25,000,000.00	24,991,750.00	24,991,482.50
PSI	NTRD	CPD	101123	TOYOTA MOTOR CREDIT CORP C	0.39	5/25/2016	50,000,000.00	49,970,750.00	49,961,650.00
PSI	NTRD	CPD	101124	ATLANTIC ASSET SEC LLC CP	0.43	5/4/2016	18,833,000.00	18,825,576.66	18,824,977.14
PSI	NTRD	CPD	101132	CREDIT AGRICOLE CIB NY BR	0.43	5/6/2016	50,000,000.00	49,979,097.22	49,978,200.00
PSI	NTRD	CPD	101133	CHEVRON CORP CP	0.4	6/1/2016	50,000,000.00	49,966,111.12	49,965,295.00
PSI	NTRD	CPD	101134	CHEVRON CORP CP	0.37	5/17/2016	50,000,000.00	49,976,361.11	49,974,995.00
		CPD Total					7,593,190,000.00	7,590,391,841.95	7,590,363,744.08
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,911,527.78	49,893,850.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,938,069.44	34,925,695.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,941,435.00	33,936,930.00
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,847,000.00	49,859,000.00
		FCDN Total					169,000,000.00	168,638,032.22	168,615,475.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,992,093.04	27,000,486.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	25,000,000.00	24,997,910.15	25,002,275.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,981,569.49	25,000,250.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	16,250,000.00	16,250,000.00	16,251,478.75
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,950,000.00
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,983,027.39	50,000,400.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,019,127.35	32,030,256.24
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,986,732.46	49,964,050.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,525,305.41	36,508,731.34
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64	1/11/2017	44,895,000.00	44,884,358.72	44,873,360.61
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,819,658.36
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,722,448.26	23,700,813.75
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	1/23/2019	46,200,000.00	46,194,659.23	46,200,184.80
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,942,692.61	49,896,450.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,828.08	149,689.35
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	24,988,133.27	25,003,450.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	10,600,000.00	10,597,484.25	10,601,462.80

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PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	24,992,975.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	24,992,975.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	24,992,975.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	19,400,000.00	19,400,000.00	19,394,548.60
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	18,000,000.00	18,000,000.00	17,994,942.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,984,802.85	25,000,100.00
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	28,640,000.00	28,629,824.88	28,640,801.92
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	8,330,000.00	8,330,000.00	8,330,233.24
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,137.90
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	15,150,000.00	15,140,276.27	15,150,303.00
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,992,554.77	25,002,175.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,486,821.94	43,503,784.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	20,000,000.00	19,987,163.40	20,000,400.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,954,100.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,977,256.39	25,000,525.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,977,256.39	25,000,525.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,977,256.39	25,000,525.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,986,634.04	25,000,075.00
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24	7/30/2018	16,819,000.00	16,658,080.09	16,819,353.20
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,724,634.21	33,000,099.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,083,864.15
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	5/21/2019	17,555,000.00	17,332,144.54	17,555,561.76
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39	1/14/2019	25,000,000.00	25,000,000.00	25,003,650.00
PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48	4/22/2019	25,000,000.00	25,000,000.00	25,006,150.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23	7/20/2018	40,000,000.00	39,982,081.89	40,002,760.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48	4/22/2019	33,245,000.00	33,245,000.00	33,253,178.27
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55	1/24/2020	30,745,000.00	30,671,616.00	30,745,338.20
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39	1/14/2019	30,000,000.00	30,000,000.00	30,004,380.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68	4/27/2020	40,000,000.00	39,975,582.92	40,036,880.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72	5/4/2020	27,565,000.00	27,536,823.95	27,571,422.65
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.9	5/19/2020	25,000,000.00	25,000,000.00	25,014,550.00
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85	6/8/2020	20,000,000.00	19,958,657.58	20,010,840.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	25,000,000.00	25,078,075.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,389.38	25,078,075.00

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PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,395.18	25,078,075.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,395.18	25,078,075.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,984,092.78	25,078,075.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2	6/15/2020	13,825,000.00	13,821,491.98	13,839,543.90
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,016,560.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,016,560.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	11,986,957.24	12,016,560.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,040,925.00
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	25,016,325.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,016,325.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,019,450.00
PSI	NTRD	FFCB	99637	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	25,000,000.00	25,000,000.00	25,000,575.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,955,338.81	25,019,375.00
PSI	NTRD	FFCB	99735	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	48,000,000.00	48,000,000.00	48,000,912.00
PSI	NTRD	FFCB	99736	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	FFCB	99737	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	36,643,000.00	36,643,000.00	36,603,388.92
PSI	NTRD	FFCB	99739	FFCB 1.68 (CALLABLE)	1.68	10/29/2020	32,000,000.00	32,000,000.00	31,934,880.00
PSI	NTRD	FFCB	99743	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	12,444,000.00	12,444,000.00	12,444,286.21
PSI	NTRD	FFCB	99749	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	25,000,000.00	25,000,000.00	24,972,975.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,019,375.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,019,375.00
PSI	NTRD	FFCB	99924	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,014,600.00
PSI	NTRD	FFCB	99925	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,014,600.00
PSI	NTRD	FFCB	99926	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,014,600.00
PSI	NTRD	FFCB	99927	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,014,600.00
PSI	NTRD	FFCB	99930	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	27,600,000.00	27,600,000.00	27,616,118.40
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,047,700.00

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PSI	NTRD	FFCB	100074	FFCB 1.25 (CALLABLE)	1.25	7/27/2018	10,300,000.00	10,299,099.68	10,311,896.50
PSI	NTRD	FFCB	100178	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,022,050.00
PSI	NTRD	FFCB	100179	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,022,050.00
PSI	NTRD	FFCB	100184	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	24,700,000.00	24,700,000.00	24,721,785.40
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,988,663.32	25,068,925.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,551,440.44
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,178,555.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,032,550.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,032,550.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,295,020.00
PSI	NTRD	FFCB	100520	FFCB 1.51 (CALLABLE)	1.51	1/27/2020	25,000,000.00	24,976,112.25	24,915,700.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,974,105.84	25,006,925.00
PSI	NTRD	FFCB	100626	FFCB 1.7 (CALLABLE)	1.7	8/17/2020	25,000,000.00	25,000,000.00	24,877,900.00
PSI	NTRD	FFCB	100627	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,970,775.00
PSI	NTRD	FFCB	100628	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,970,775.00
PSI	NTRD	FFCB	100629	FEDERAL FARM CREDIT BANK N	1.57	5/18/2020	25,000,000.00	25,000,000.00	24,995,100.00
PSI	NTRD	FFCB	100630	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	10,800,000.00	10,789,501.48	10,736,604.00
PSI	NTRD	FFCB	100637	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	28,780,000.00	28,780,000.00	28,611,061.40
PSI	NTRD	FFCB	100641	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,968,437.00
PSI	NTRD	FFCB	100653	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	13,900,000.00	13,900,000.00	13,897,275.60
PSI	NTRD	FFCB	100665	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	12,050,000.00	12,050,000.00	12,047,638.20
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,127,613.65
PSI	NTRD	FFCB	100674	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	41,050,000.00	41,050,000.00	40,834,405.40
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,951,150.68	50,010,700.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,883,925.00
PSI	NTRD	FFCB	100689	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	25,000,000.00	24,981,681.51	24,868,700.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,981,724.85	24,970,775.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,383,910.17	12,401,782.89
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,400,459.76	19,428,458.91
PSI	NTRD	FFCB	100827	FFCB 1.65 (CALLABLE)	1.65	9/8/2020	30,000,000.00	29,988,175.08	30,010,020.00
PSI	NTRD	FFCB	100950	FEDERAL FARM CREDIT BANK N	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,056,025.00
PSI	NTRD	FFCB	100953	FFCB 1.78 (CALLABLE)	1.78	12/16/2020	28,100,000.00	28,066,571.53	28,115,426.90
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,734,783.72	30,757,103.25
PSI	NTRD	FFCB	101023	FFCB 1.70 (CALLABLE)	1.7	12/29/2020	20,000,000.00	19,985,025.92	20,004,840.00
PSI	NTRD	FFCB	101087	FFCB 1.80 (CALLABLE)	1.8	3/24/2021	24,520,000.00	24,512,660.15	24,521,103.40
		FFCB Total					3,253,207,000.00	3,251,652,524.70	3,253,854,899.15

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PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,983,484.12	45,134,190.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/2017	12,500,000.00	12,499,336.35	12,498,962.50
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/2017	25,000,000.00	25,000,000.00	25,000,600.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,008,040.48
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	4/24/2018	30,000,000.00	30,000,000.00	30,000,030.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	1/23/2018	25,000,000.00	24,991,371.22	25,000,100.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,194,925.06	45,200,045.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,994,386.13	50,000,050.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,993,712.46	28,000,028.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,878,075.14	45,900,367.20
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,976,116.70	50,000,400.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,927,738.06	37,945,303.56
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29	12/28/2018	50,000,000.00	50,000,000.00	50,105,700.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3	12/28/2018	50,000,000.00	50,000,000.00	50,110,000.00
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44	4/5/2019	7,150,000.00	7,150,000.00	7,150,207.35
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	2/5/2018	29,020,000.00	28,863,040.87	29,022,843.96
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,323,917.47	22,500,221.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,974,150.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,045,665.57
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,128,425.00
PSI	NTRD	FHLB	99561	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	25,010,700.00
PSI	NTRD	FHLB	99562	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	25,010,700.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,450.00
PSI	NTRD	FHLB	99752	FHLB 1.70 (CALLABLE)	1.7	7/8/2020	21,175,000.00	21,175,000.00	21,175,338.80
PSI	NTRD	FHLB	100075	FHLB 1.45 (CALLABLE)	1.45	12/28/2018	25,000,000.00	25,000,000.00	25,004,800.00
PSI	NTRD	FHLB	100083	FHLB 1.55 (CALLABLE)	1.55	6/28/2019	25,000,000.00	25,000,000.00	25,001,150.00
PSI	NTRD	FHLB	100095	FHLB 1.50 (CALLABLE)	1.5	3/29/2019	25,000,000.00	25,000,000.00	25,023,050.00
PSI	NTRD	FHLB	100182	FHLB 1.625 (CALLABLE)	1.625	6/28/2019	25,000,000.00	25,000,000.00	25,000,375.00
PSI	NTRD	FHLB	100183	FHLB 1.625 (CALLABLE)	1.625	6/28/2019	25,000,000.00	25,000,000.00	25,000,375.00
PSI	NTRD	FHLB	100356	FHLB 2.10 (CALLABLE)	2.1	1/6/2021	25,000,000.00	25,000,000.00	25,002,275.00
PSI	NTRD	FHLB	100414	FHLB 1.45 (CALLABLE)	1.45	1/15/2019	24,480,000.00	24,476,585.98	24,501,003.84
PSI	NTRD	FHLB	100431	FHLB 1.75 (CALLABLE)	1.75	4/29/2020	31,425,000.00	31,425,000.00	31,459,598.93
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,985,263.16	49,991,750.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,052.63	9,998,350.00
PSI	NTRD	FHLB	100808	FHLB 1.53 (CALLABLE)	1.53	2/19/2020	30,515,000.00	30,513,507.90	30,517,990.47

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PSI	NTRD	FHLB	100980	FHLB 1.375 (CALLABLE)	1.375	9/30/2019	25,000,000.00	24,981,279.32	25,001,775.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,995,013.77	49,979,900.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,501,359.56	36,490,324.99
		FHLB Total					1,182,475,000.00	1,181,886,165.90	1,182,895,236.85
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,822,971.55	44,791,656.30
PSI	NTRD	FHLD	99806	FHLB D/N	0.24	4/27/2016	50,000,000.00	49,991,333.33	49,992,400.00
PSI	NTRD	FHLD	99807	FHLB D/N	0.24	4/27/2016	50,000,000.00	49,991,333.33	49,992,400.00
PSI	NTRD	FHLD	100554	FHLB D/N	0.365	4/20/2016	25,000,000.00	24,995,184.03	24,997,225.00
PSI	NTRD	FHLD	100569	FHLB D/N	0.37	4/20/2016	35,000,000.00	34,993,165.28	34,996,115.00
PSI	NTRD	FHLD	100722	FHLB D/N	0.295	4/5/2016	28,000,000.00	27,999,082.22	27,999,356.00
PSI	NTRD	FHLD	100727	FHLB D/N	0.3	4/6/2016	30,000,000.00	29,998,750.00	29,999,130.00
PSI	NTRD	FHLD	100732	FHLB D/N	0.285	4/1/2016	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLD	100740	FHLB D/N	0.31	4/7/2016	50,000,000.00	49,997,416.67	49,998,250.00
PSI	NTRD	FHLD	100743	FHLB D/N	0.305	4/1/2016	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLD	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,881,250.00	49,900,250.00
PSI	NTRD	FHLD	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,878,472.22	49,897,900.00
PSI	NTRD	FHLD	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,878,472.22	49,897,900.00
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,748,375.00	49,793,750.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,861,498.28	37,896,031.38
PSI	NTRD	FHLD	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,873,611.12	49,893,850.00
PSI	NTRD	FHLD	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,949,444.44	19,957,540.00
PSI	NTRD	FHLD	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,796,905.11	29,808,910.34
PSI	NTRD	FHLD	101086	FHLB D/N	0.36	6/28/2016	50,000,000.00	49,956,000.00	49,962,100.00
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,750,000.00	49,791,650.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,397,500.00	20,414,576.50
PSI	NTRD	FHLD	101094	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,947,500.00	49,947,500.00
PSI	NTRD	FHLD	101095	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,947,500.00	49,947,500.00
PSI	NTRD	FHLD	101110	FHLB D/N	0.43	8/22/2016	50,000,000.00	49,914,597.23	49,920,550.00
PSI	NTRD	FHLD	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,858,130.91	18,860,861.82
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,900,222.87	20,904,459.02
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,002,576.39	36,005,028.88
PSI	NTRD	FHLD	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,895,583.33	49,895,600.00
PSI	NTRD	FHLD	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,918,455.56	39,916,480.00
PSI	NTRD	FHLD	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,947,500.00	24,947,500.00
		FHLD Total					1,187,320,000.00	1,185,092,831.09	1,185,326,470.24

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PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11	2/20/2018	25,000,000.00	25,000,000.00	25,032,625.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,796,277.60
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,084,300.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,084,300.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	24,996,610.08	25,042,150.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	25,000,000.00	25,042,150.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/2018	10,175,000.00	10,175,000.00	10,175,020.35
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29	1/15/2019	50,000,000.00	50,000,000.00	50,020,650.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25	11/8/2018	14,320,000.00	14,320,000.00	14,324,854.48
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.3	1/3/2019	50,000,000.00	50,000,000.00	50,006,100.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35	4/16/2019	25,000,000.00	25,000,000.00	25,007,850.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35	4/24/2019	21,850,000.00	21,850,000.00	21,852,228.70
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	25,002,900.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15	5/13/2019	26,470,000.00	26,470,000.00	26,470,741.16
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.4	5/8/2019	22,000,000.00	22,000,000.00	22,028,578.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	4/25/2018	25,000,000.00	24,853,830.65	24,937,650.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,057,743.60	18,171,535.20
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,882,178.25	50,007,400.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,155,185.45	4,165,616.42
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	25,000,000.00	24,947,323.84	25,009,750.00
PSI	NTRD	FHLM	98241	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/2019	50,000,000.00	49,870,780.79	50,019,500.00
PSI	NTRD	FHLM	98242	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/2019	50,000,000.00	49,870,780.79	50,019,500.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	50,000,000.00	49,851,871.77	49,779,550.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.3	11/7/2018	25,000,000.00	25,000,000.00	25,031,225.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	25,000,000.00	24,980,152.33	25,009,750.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	50,000,000.00	49,899,694.06	49,779,550.00
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	49,996,410.26	50,002,100.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	50,000,000.00	50,002,100.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	8,125,000.00	8,082,602.45	8,128,168.75
PSI	NTRD	FHLM	98896	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,761,225.87	24,889,775.00
PSI	NTRD	FHLM	98902	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,770,430.75	24,889,775.00
PSI	NTRD	FHLM	98905	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,771,469.52	24,889,775.00

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PSI	NTRD	FHLM	98919	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	50,000,000.00	49,505,127.64	49,779,550.00
PSI	NTRD	FHLM	98920	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,752,563.82	24,889,775.00
PSI	NTRD	FHLM	98923	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,750,694.03	24,889,775.00
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	15,000,000.00	14,915,540.19	15,005,850.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,813,126.31	50,215,250.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,813,126.31	50,215,250.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,882,139.93	50,215,250.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,882,139.93	50,215,250.00
PSI	NTRD	FHLM	99573	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,001,150.00
PSI	NTRD	FHLM	99574	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,020,000.00
PSI	NTRD	FHLM	99618	FHLMC 1.50 (CALLABLE)	1.5	10/29/2019	25,000,000.00	25,000,000.00	25,009,575.00
PSI	NTRD	FHLM	99634	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,022,850.00
PSI	NTRD	FHLM	99638	FHLMC 1.52 (CALLABLE)	1.52	10/28/2019	25,000,000.00	25,000,000.00	25,022,600.00
PSI	NTRD	FHLM	99639	FHLMC 1.53 (CALLABLE)	1.53	10/28/2019	25,000,000.00	25,000,000.00	25,021,550.00
PSI	NTRD	FHLM	99754	FHLMC 1.50 (CALLABLE)	1.5	11/12/2019	25,000,000.00	25,000,000.00	25,004,475.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,914,555.32	50,215,250.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,914,555.32	50,215,250.00
PSI	NTRD	FHLM	99809	FHLMC 1.650 (CALLABLE)	1.65	5/18/2020	25,000,000.00	24,997,131.77	25,014,050.00
PSI	NTRD	FHLM	99810	FHLMC 1.650 (CALLABLE)	1.65	5/12/2020	25,000,000.00	25,000,000.00	25,009,500.00
PSI	NTRD	FHLM	99828	FHLMC 1.60 (CALLABLE)	1.6	11/18/2019	25,000,000.00	25,000,000.00	25,014,425.00
PSI	NTRD	FHLM	100093	FHLMC 1.68 (CALLABLE)	1.68	12/23/2019	25,000,000.00	25,000,000.00	25,028,325.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,563,596.40	50,405,750.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,563,596.40	50,405,750.00
PSI	NTRD	FHLM	100263	FHLMC 1.25 (CALLABLE)	1.25	11/16/2018	33,039,000.00	32,927,644.33	33,045,112.22
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,466,734.46	45,193,725.00
PSI	NTRD	FHLM	100295	FHLMC 1.65 (CALLABLE)	1.65	3/30/2020	25,000,000.00	24,959,555.73	25,030,875.00
PSI	NTRD	FHLM	100319	FHLMC 2.10 (CALLABLE)	2.1	1/11/2021	25,000,000.00	25,000,000.00	25,005,300.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,441,195.48	50,215,250.00
PSI	NTRD	FHLM	100491	FHLMC 1.53 (CALLABLE)	1.53	1/27/2020	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	FHLM	100508	FHLMC 1.35 (CALLABLE)	1.35	2/12/2019	25,000,000.00	25,000,000.00	25,004,425.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,060,025.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,003,725.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,041,175.00
PSI	NTRD	FHLM	100619	FEDERAL HOME LOAN MORTGAGE	1.55	2/19/2020	25,000,000.00	25,000,000.00	24,929,725.00
PSI	NTRD	FHLM	100659	FHLMC 1.49 (CALLABLE)	1.49	11/15/2019	25,000,000.00	25,000,000.00	24,857,575.00
PSI	NTRD	FHLM	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,922,606.09	50,050,750.00

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PSI	NTRD	FHLM	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,011,825.00
PSI	NTRD	FHLM	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,011,825.00
PSI	NTRD	FHLM	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	25,016,550.00
PSI	NTRD	FHLM	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	25,017,175.00
PSI	NTRD	FHLM	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,987,545.66	50,042,100.00
PSI	NTRD	FHLM	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,987,545.66	50,042,100.00
PSI	NTRD	FHLM	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,005,750.00
PSI	NTRD	FHLM	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,005,750.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,782,884.75
PSI	NTRD	FHLM	101093	FHLMC 1.40 (CALLABLE)	1.4	3/29/2019	50,000,000.00	49,997,506.85	50,014,100.00
PSI	NTRD	FHLM	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	24,736,694.93
		FHLM Total					2,753,559,000.00	2,747,736,518.09	2,755,678,612.56
PSI	NTRD	FHLMD	100385	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,936,000.00	49,952,500.00
PSI	NTRD	FHLMD	100386	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,936,000.00	49,952,500.00
PSI	NTRD	FHLMD	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,906,666.67	49,902,600.00
		FHLMD Total					150,000,000.00	149,778,666.67	149,807,600.00
PSI	NTRD	FLCM	99520	ROYAL BANK OF CANADA NY FR	0.6121	4/20/2016	50,000,000.00	50,000,000.00	49,975,000.00
		FLCM Total					50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,066,478.94	50,264,200.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,061,929.05	50,264,200.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	51,251,088.52	51,539,800.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	51,251,088.52	51,539,800.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,046,170.00	50,264,200.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,052,833.38	50,264,200.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,084,902.03	50,234,600.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,129,286.81	50,264,200.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,064,643.40	25,132,100.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,113,869.79	50,264,200.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,113,869.79	50,264,200.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,084,902.03	50,234,600.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1	11/28/2017	14,850,000.00	14,849,521.83	14,869,290.15
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,797,902.17	14,774,455.20
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1	9/27/2017	50,000,000.00	50,037,297.66	50,007,550.00

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PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1	9/27/2017	12,565,000.00	12,574,372.90	12,566,897.32
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,016,450.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,994,058.05	50,003,700.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,145,550.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,577,928.55
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,652,718.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,890,527.75	20,900,731.50
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,011,700.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,016,950.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,006,200.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,007,500.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,002,250.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1	11/15/2017	50,000,000.00	50,000,000.00	50,006,300.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,017,150.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,595,808.17	36,438,703.80
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,001,875.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,001,875.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,003,725.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,981,353.44	25,001,550.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,905,982.77	12,976,816.50
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,600,718.99	50,004,100.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,157,237.15	30,402,492.80
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15	2/28/2018	23,265,000.00	23,202,017.57	23,274,236.21
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,768,424.66	24,998,225.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25	6/20/2018	43,059,000.00	42,874,823.38	43,081,132.33
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,991,250.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,991,250.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,991,250.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,714,937.51	29,858,433.33
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,778,428.45	50,991,250.00

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PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.4	11/27/2018	25,000,000.00	25,000,000.00	25,036,650.00
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63	1/10/2020	46,145,000.00	46,050,699.53	46,100,100.92
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,002,275.00
PSI	NTRD	FNMA	99630	FNMA 1.45 (CALLABLE)	1.45	10/29/2019	25,000,000.00	25,000,000.00	25,010,800.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/2019	25,000,000.00	25,000,000.00	25,014,300.00
PSI	NTRD	FNMA	99837	FNMA 1.55 (CALLABLE)	1.55	11/20/2019	25,000,000.00	25,000,000.00	25,014,475.00
PSI	NTRD	FNMA	99842	FNMA 1.40 (CALLABLE)	1.4	5/24/2019	25,000,000.00	25,000,000.00	25,017,425.00
PSI	NTRD	FNMA	99843	FNMA 1.57 (CALLABLE)	1.57	11/25/2019	25,000,000.00	25,000,000.00	25,017,475.00
PSI	NTRD	FNMA	99844	FNMA 1.57 (CALLABLE)	1.57	11/25/2019	25,000,000.00	25,000,000.00	25,017,500.00
PSI	NTRD	FNMA	100002	FNMA 1.30 (CALLABLE)	1.3	11/27/2018	40,000,000.00	39,958,428.57	40,008,400.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,251,772.52	31,351,958.59
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,726,260.70	50,009,300.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,726,260.70	50,009,300.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,890,406.34	40,117,460.46
PSI	NTRD	FNMA	100587	FNMA 1.52 (CALLABLE)	1.52	11/26/2019	25,000,000.00	25,000,000.00	25,010,425.00
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,787,900.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,964,975.00
PSI	NTRD	FNMA	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	25,011,300.00
PSI	NTRD	FNMA	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	25,012,375.00
PSI	NTRD	FNMA	100746	FEDERAL NATIONAL MORTGAGE	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,011,275.00
PSI	NTRD	FNMA	100747	FNMA 1.55 (CALLABLE)	1.55	2/26/2020	15,000,000.00	15,000,000.00	14,971,260.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,009,975.00
PSI	NTRD	FNMA	100811	FNMA 1.57 (CALLABLE)	1.57	1/9/2020	50,000,000.00	50,000,000.00	50,032,850.00
PSI	NTRD	FNMA	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	25,010,075.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,112,396.69	31,132,416.88
PSI	NTRD	FNMA	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,043.81	25,010,075.00
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	25,021,550.00
PSI	NTRD	FNMA	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,834,835.65	20,848,398.52
PSI	NTRD	FNMA	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	25,016,925.00
PSI	NTRD	FNMA	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	25,031,850.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,950,466.85	50,003,750.00
		FNMA Total					2,966,054,000.00	2,966,766,046.07	2,975,754,581.06
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,910,166.66	49,877,500.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,910,166.66	49,877,500.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,910,166.67	49,877,500.00

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PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,910,166.67	49,877,500.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,910,166.67	49,877,500.00
		FNMD Total					250,000,000.00	249,550,833.33	249,387,500.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/2017	50,000,000.00	50,000,000.00	49,884,200.00
		FNMD Total					50,000,000.00	50,000,000.00	49,884,200.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.7696	4/18/2016	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	0.8082	11/14/2016	27,900,000.00	27,900,000.00	27,891,295.20
		FRCDQ2 Total					77,900,000.00	77,900,000.00	77,866,295.20
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,844,450.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/2017	50,000,000.00	50,000,000.00	49,843,150.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,773,200.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/2017	50,000,000.00	50,000,000.00	49,797,350.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,728,300.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,728,300.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,639,200.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,726,750.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,746,400.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	1/14/2019	50,000,000.00	50,000,000.00	49,786,150.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,793,000.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,781,650.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,781,300.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,791,150.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,808,600.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,926,000.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,906,000.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,826,075.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,826,075.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,870,975.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,870,975.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,817,800.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,830,575.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,835,775.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,770,100.00

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PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,885,050.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,885,050.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,952,300.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35	7/11/2019	25,000,000.00	25,000,000.00	25,008,025.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35	7/17/2019	25,000,000.00	25,000,000.00	25,012,425.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,060,550.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,010,000.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,051,975.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,053,700.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,051,725.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,051,725.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25	12/18/2018	25,000,000.00	24,997,286.42	25,051,550.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	1/7/2019	25,000,000.00	25,000,000.00	25,193,075.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,022,275.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,027,300.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	5/15/2019	25,000,000.00	25,000,000.00	25,034,225.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,022,275.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25	5/22/2019	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25	5/22/2019	25,000,000.00	24,992,133.44	25,040,125.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	1.25	8/20/2019	25,000,000.00	25,000,000.00	25,038,425.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,046,650.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,049,275.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	1.25	10/2/2019	25,000,000.00	25,000,000.00	25,063,875.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,991,750.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	1.25	10/9/2019	25,000,000.00	25,000,000.00	25,004,925.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	1.375	12/30/2019	25,000,000.00	25,000,000.00	25,066,700.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	1.375	12/23/2019	25,000,000.00	25,000,000.00	25,063,200.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	2	3/18/2020	25,000,000.00	25,000,000.00	25,002,550.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,063,025.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,063,025.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	2	4/2/2020	25,000,000.00	25,000,000.00	25,051,550.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	2	5/27/2020	25,000,000.00	25,000,000.00	25,021,500.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	2	5/27/2020	25,000,000.00	25,000,000.00	25,021,500.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	2	6/30/2020	25,000,000.00	25,000,000.00	24,903,975.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	2.25	6/25/2020	25,000,000.00	25,000,000.00	24,958,950.00
		MCPN Total					1,925,000,000.00	1,924,989,419.86	1,920,913,100.00

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PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,998,822.56	49,947,650.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.125	11/15/2018	25,000,000.00	25,000,000.00	25,001,525.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.125	11/15/2018	14,000,000.00	14,000,000.00	14,000,854.00
PSI	NTRD	MCSA	100012	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,030,525.00
PSI	NTRD	MCSA	100022	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,009,400.00
PSI	NTRD	MCSA	100027	FHLMC 1.50 (CALLABLE)	1.5	12/17/2020	25,000,000.00	25,000,000.00	25,031,675.00
PSI	NTRD	MCSA	100028	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	24,988,232.07	25,030,525.00
PSI	NTRD	MCSA	100048	FHLMC 1.625 (CALLABLE)	1.625	12/18/2020	25,000,000.00	25,000,000.00	25,030,275.00
PSI	NTRD	MCSA	100310	FHLMC 1.625 (CALLABLE)	1.625	1/13/2021	25,000,000.00	25,000,000.00	25,005,850.00
PSI	NTRD	MCSA	100318	FHLMC 1.65 (CALLABLE)	1.65	1/4/2021	25,000,000.00	25,000,000.00	25,001,450.00
PSI	NTRD	MCSA	100340	FHLB 2.50 (CALLABLE)	2.5	1/8/2021	25,000,000.00	25,000,000.00	25,006,950.00
PSI	NTRD	MCSA	100378	FHLB 2.50 (CALLABLE)	2.5	1/20/2021	25,000,000.00	25,000,000.00	25,242,500.00
PSI	NTRD	MCSA	100452	FHLMC 1.625 (CALLABLE)	1.625	1/29/2021	25,000,000.00	25,000,000.00	25,007,100.00
PSI	NTRD	MCSA	100867	FHLMC 1.50 (CALLABLE)	1.5	3/24/2021	25,000,000.00	25,000,000.00	25,018,125.00
PSI	NTRD	MCSA	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	25,033,400.00
PSI	NTRD	MCSA	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	25,039,250.00
		MCSA Total					414,000,000.00	413,987,054.63	414,437,054.00
PSI	NTRD	NCD1	99779	WELLS FARGO BANK, NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	49,991,350.00
PSI	NTRD	NCD1	99780	WELLS FARGO BANK, NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	49,991,350.00
PSI	NTRD	NCD1	100498	WELLS FARGO BANK, NA CD	0.58	4/20/2016	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	NCD1	100638	MUFG UNION BANK NA CD	0.43	4/11/2016	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	NCD1	100814	MUFG UNION BANK NA CD	0.45	4/21/2016	50,000,000.00	50,000,000.00	50,005,200.00
PSI	NTRD	NCD1	100842	MUFG UNION BANK NA CD	0.45	4/21/2016	50,000,000.00	50,000,000.00	50,005,200.00
PSI	NTRD	NCD1	100876	MUFG UNION BANK NA CD	0.45	4/20/2016	25,000,000.00	25,000,000.00	25,002,475.00
PSI	NTRD	NCD1	100883	MUFG UNION BANK NA CD	0.45	4/18/2016	50,000,000.00	50,000,000.00	50,004,450.00
PSI	NTRD	NCD1	100936	MUFG UNION BANK NA CD	0.42	4/29/2016	25,000,000.00	25,000,000.00	25,003,000.00
PSI	NTRD	NCD1	100975	MUFG UNION BANK NA CD	0.42	4/29/2016	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	NCD1	101004	MUFG UNION BANK NA CD	0.4	4/25/2016	50,000,000.00	50,000,000.00	50,004,500.00
PSI	NTRD	NCD1	101047	MUFG UNION BANK NA CD	0.42	5/2/2016	50,000,000.00	50,000,000.00	49,999,998.50
PSI	NTRD	NCD1	101056	MUFG UNION BANK NA CD	0.42	5/5/2016	50,000,000.00	50,000,000.00	50,006,700.00
PSI	NTRD	NCD1	101122	MUFG UNION BANK NA CD	0.42	5/2/2016	50,000,000.00	50,000,000.00	50,006,400.00
		NCD1 Total					650,000,000.00	650,000,000.00	650,029,723.50
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,989,389.95	35,980,308.00

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PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,938,241.84	49,947,250.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,938,241.84	49,947,250.00
		NOTE Total					136,000,000.00	135,865,873.63	135,874,808.00
PSI	NTRD	TBIL	99756	UST BILLS	0.1275	4/21/2016	50,000,000.00	49,996,458.33	49,997,100.00
PSI	NTRD	TBIL	99757	UST BILLS	0.1275	4/21/2016	50,000,000.00	49,996,458.33	49,997,100.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,929,177.09	49,923,900.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,964,588.54	24,961,950.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,916,041.67	49,923,900.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,918,750.00	49,923,900.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,846,377.78	49,912,400.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,720,833.34	49,743,100.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,720,833.34	49,743,100.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,720,833.34	49,743,100.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,720,833.34	49,743,100.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,720,833.33	49,743,100.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,720,833.33	49,743,100.00
PSI	NTRD	TBIL	101105	US TREASURY BILL	0.65	3/30/2017	50,000,000.00	49,672,291.67	49,704,850.00
PSI	NTRD	TBIL	101106	US TREASURY BILL	0.65	3/30/2017	50,000,000.00	49,672,291.67	49,704,850.00
		TBIL Total					725,000,000.00	722,237,435.10	722,508,550.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,002,003.37	49,996,200.00
PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,002,003.37	49,996,200.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,053,550.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,053,550.00
PSI	NTRD	YANK1	100275	AU & NZ BANKING GRP NY CD	0.55	4/5/2016	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	100329	TORONTO DOMINION BANK NY C	0.76	6/30/2016	50,000,000.00	50,000,000.00	50,026,600.00
PSI	NTRD	YANK1	100363	RABOBANK NEDERLAND NY CD	0.62	4/29/2016	50,000,000.00	50,000,000.00	50,008,900.00
PSI	NTRD	YANK1	100367	AU & NZ BANKING GRP NY CD	0.64	5/20/2016	50,000,000.00	50,000,000.00	50,010,350.00
PSI	NTRD	YANK1	100409	CREDIT SUISSE NY CD	0.7	5/20/2016	50,000,000.00	50,000,000.00	50,013,800.00
PSI	NTRD	YANK1	100449	BARCLAYS BANK PLC NY CD	0.87	6/30/2016	50,000,000.00	50,000,000.00	50,028,350.00
PSI	NTRD	YANK1	100543	AU & NZ BANKING GRP NY CD	0.45	4/20/2016	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	100551	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,022,250.00
PSI	NTRD	YANK1	100552	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,022,250.00
PSI	NTRD	YANK1	100555	BNP PARIBAS SF CD	0.58	4/26/2016	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	YANK1	100590	SVENSKA HANDELSBANKEN NY C	0.465	4/5/2016	50,000,000.00	50,000,027.76	50,000,900.00

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PSI	NTRD	YANK1	100596	BNP PARIBAS SF CD	0.46	4/5/2016	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	100622	SOCIETE GENERALE NY CD	0.47	4/20/2016	50,000,000.00	50,000,263.65	50,005,800.00
PSI	NTRD	YANK1	100656	DNB BANK ASA NY CD	0.55	5/20/2016	50,000,000.00	50,000,679.54	50,009,900.00
PSI	NTRD	YANK1	100657	SOCIETE GENERALE NY CD	0.47	4/20/2016	50,000,000.00	50,000,263.65	50,005,800.00
PSI	NTRD	YANK1	100675	SVENSKA HANDELSBANKEN NY C	0.465	4/20/2016	50,000,000.00	50,000,131.83	50,001,520.00
PSI	NTRD	YANK1	100681	TORONTO DOMINION BANK NY C	0.46	4/29/2016	27,700,000.00	27,698,909.93	27,701,357.30
PSI	NTRD	YANK1	100712	CREDIT SUISSE NY CD	0.59	4/1/2016	46,000,000.00	46,000,000.00	46,000,322.00
PSI	NTRD	YANK1	100713	SVENSKA HANDELSBANKEN NY C	0.45	4/7/2016	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	100730	CANADIAN IMP. BK OF COM NY	0.4	4/8/2016	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	100733	BNP PARIBAS SF CD	0.43	4/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	100749	AUSTRALIA & NEW ZEALAND BK	0.55	6/30/2016	50,000,000.00	50,000,000.00	49,997,150.00
PSI	NTRD	YANK1	100750	AUSTRALIA & NEW ZEALAND BK	0.55	6/30/2016	50,000,000.00	50,000,000.00	49,997,150.00
PSI	NTRD	YANK1	100769	SVENSKA HANDELSBANKEN NY C	0.405	4/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	100840	WESTPAC BANKING CORP NY CD	0.73	6/6/2016	50,000,000.00	50,017,336.98	50,024,750.00
PSI	NTRD	YANK1	100843	RABOBANK NEDERLAND NY CD	0.82	6/30/2016	50,000,000.00	50,029,842.26	50,034,800.00
PSI	NTRD	YANK1	100844	NORDEA BK FINLAND PLC NY C	0.53	5/31/2016	50,000,000.00	50,000,832.23	50,006,550.00
PSI	NTRD	YANK1	100847	BNP PARIBAS SF CD	0.41	4/6/2016	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	100875	BANK OF MONTREAL CHICAGO C	0.38	4/11/2016	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	100884	SVENSKA HANDELSBANKEN NY C	0.42	4/15/2016	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	100885	CANADIAN IMP. BK OF COM NY	0.38	4/14/2016	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	100886	TORONTO-DOMINION BANK NY C	0.46	5/19/2016	50,000,000.00	50,000,666.03	50,001,400.00
PSI	NTRD	YANK1	100897	BANK OF MONTREAL CHICAGO C	0.38	4/29/2016	50,000,000.00	50,000,000.00	49,997,950.00
PSI	NTRD	YANK1	100904	TORONTO DOMINION BANK NY C	0.485	5/19/2016	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	YANK1	100963	CANADIAN IMP. BK OF COMMER	0.37	4/20/2016	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	100969	DNB BANK ASA NY CD	0.45	5/16/2016	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	YANK1	100990	SOCIETE GENERALE NY CD	0.49	5/18/2016	50,000,000.00	50,000,652.24	50,004,100.00
PSI	NTRD	YANK1	100991	SOCIETE GENERALE NY CD	0.49	5/18/2016	25,000,000.00	25,000,326.13	25,002,050.00
PSI	NTRD	YANK1	100997	CANADIAN IMP. BK OF COM NY	0.37	4/25/2016	50,000,000.00	50,000,333.22	50,000,150.00
PSI	NTRD	YANK1	101005	CANADIAN IMP. BK OF COM NY	0.37	4/20/2016	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	101007	SVENSKA HANDELSBANKEN NY C	0.4	4/29/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	101010	AU & NZ BANKING GRP NY CD	0.7	6/28/2016	50,000,000.00	50,021,883.15	50,016,150.00
PSI	NTRD	YANK1	101011	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,001,165.12	49,999,993.50
PSI	NTRD	YANK1	101012	DNB BANK ASA NY CD	0.45	5/25/2016	50,000,000.00	50,000,000.00	49,996,180.00
PSI	NTRD	YANK1	101020	SVENSKA HANDELSBANKEN NY C	0.48	5/23/2016	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	101046	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,000,000.00	49,999,993.50
PSI	NTRD	YANK1	101055	BNP PARIBAS SF CD	0.41	4/25/2016	50,000,000.00	50,000,000.00	50,000,400.00

Los Angeles County Treasurer
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For the Period: March 1, 2016 to March 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	101070	BNP PARIBAS SF CD	0.41	4/28/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	101074	SOCIETE GENERALE NY CD	0.48	6/1/2016	50,000,000.00	50,000,846.50	49,997,750.00
PSI	NTRD	YANK1	101080	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	YANK1	101081	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	YANK1	101097	CANADIAN IMP. BK OF COMMER	0.37	4/29/2016	50,000,000.00	50,000,388.77	49,999,700.00
PSI	NTRD	YANK1	101109	NORDEA BK FINLAND PLC NY C	0.53	6/29/2016	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	101125	NORDEA BK FINLAND PLC NY C	0.37	4/29/2016	50,000,000.00	50,000,000.00	49,999,650.00
		YANK1 Total					2,848,700,000.00	2,848,778,555.73	2,849,061,466.30
	NTRD Total			**PSI Total**			26,488,405,000.00	26,472,231,455.23	26,489,352,640.94
				PSI Historical Total				**26,483,677,301.64**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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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	85,026.00	85,718.25
		BOND Total					85,000.00	85,026.00	85,718.25
	MAST Total						85,000.00	85,026.00	85,718.25
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99	2/4/2028	10,000,000.00	10,000,000.00	9,999,990.00
SPI	PHHPA	FFCB	98968	FFCB 3.33 (CALLABLE)	3.33	5/20/1930	500,000.00	492,916.02	500,201.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	4,980,005.00
		FFCB Total					15,500,000.00	15,492,916.02	15,480,196.00
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	8/2/2027	8,000,000.00	8,000,000.00	7,913,648.00
SPI	PHHPA	FHLB	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	2,199,964.80
		FHLB Total					10,200,000.00	10,200,000.00	10,113,612.80
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3	5/30/2028	1,500,000.00	1,494,527.56	1,500,118.50
		FHLM Total					1,500,000.00	1,494,527.56	1,500,118.50
	PHHPA Total						27,200,000.00	27,187,443.58	27,093,927.30
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,955.86	129,909.65
		FFCB Total					130,000.00	129,955.86	129,909.65
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,414.60
		FHLM Total					476,000.00	476,000.00	476,414.60
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.125	3/20/2018	1,573,000.00	1,572,814.44	1,573,421.56
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,794.00
		FNMA Total					2,573,000.00	2,572,814.44	2,574,215.56
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85	5/29/2018	200,000.00	200,000.00	199,741.60
		MCSA Total					200,000.00	200,000.00	199,741.60
	SANIT Total						3,379,000.00	3,378,770.30	3,380,281.41

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Fund: Specific Purpose Investments
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
		CTDQ Total					39,171,242.99	39,171,242.99	39,171,242.99
	SCAQM Total						39,171,242.99	39,171,242.99	39,171,242.99
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,024,250.00
		FFCB Total					10,000,000.00	10,000,000.00	10,024,250.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,024,250.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,024,250.00
		FFCB Total					10,000,000.00	10,000,000.00	10,024,250.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,024,250.00
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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29
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
	SLIM Total						3,182,345.36	3,182,345.36	3,182,345.36

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: March 1, 2016 to March 31, 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	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
	WASIA Total						38,444.23	38,444.23	38,444.23
				SPI Total			**97,531,032.58**	**97,518,272.46**	**97,475,459.54**
				SPI Historical Total				**97,521,161.31**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	446,294.17
03/08/06	CCTSA TOBACCO BONDS 2006	29,593,131.25
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	421.55
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	864,430.93
12/21/11	LAC-CAL 2011 SERIES A	2,056,389.20
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$32,960,667.10

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,182,043.39
03/21/12	DISNEY PROJECT, 2012	4,204,267.96
12/02/02	MASTER REFUNDING 2002B	1,785,215.86
03/02/05	MASTER REFUNDING 2005A	10,092.11
12/13/06	MASTER REFUNDING 2006 A & B	22,978,456.15
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	145,260,718.11
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	46,175,479.33
04/09/13	COMMERCIAL PAPER 2013	3,662,233.37
06/26/14	COMMERCIAL PAPER 2014	1,013,209.85
	U.S. BANK - TRUSTEE TOTAL	$232,271,716.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,967,935.25
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,775,545.34
	ZIONS BANK - TRUSTEE TOTAL	$44,743,480.59

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,784.15
	TREASURER TOTAL	$301,784.15

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 3/31/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.92	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**	
FLCM						
99520	ROYAL BANK OF CANADA NY FRCD	0.61	04/20/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+18bp
				50,000,000.00	**50,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.77	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
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				**77,900,000.00**	**77,900,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**202,900,000.00**	**202,900,000.00**	
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				**259,900,000.00**	**259,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 3/31/2016
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 March 31, 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	3,626,678,555.73	52.00 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	7,590,391,841.95	29.13 DAYS	0.00	0.00 DAYS
GOVERNMENTS	858,103,308.73	262.17 DAYS	0.00	0.00 DAYS
AGENCIES	14,290,078,092.56	979.33 DAYS	0.00	0.00 DAYS
MUNICIPALS	57,000,000.00	475.21 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,979,656.26	422.91 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	$26,472,231,455.23	554.45 DAYS	$0.00	0.00 DAYS

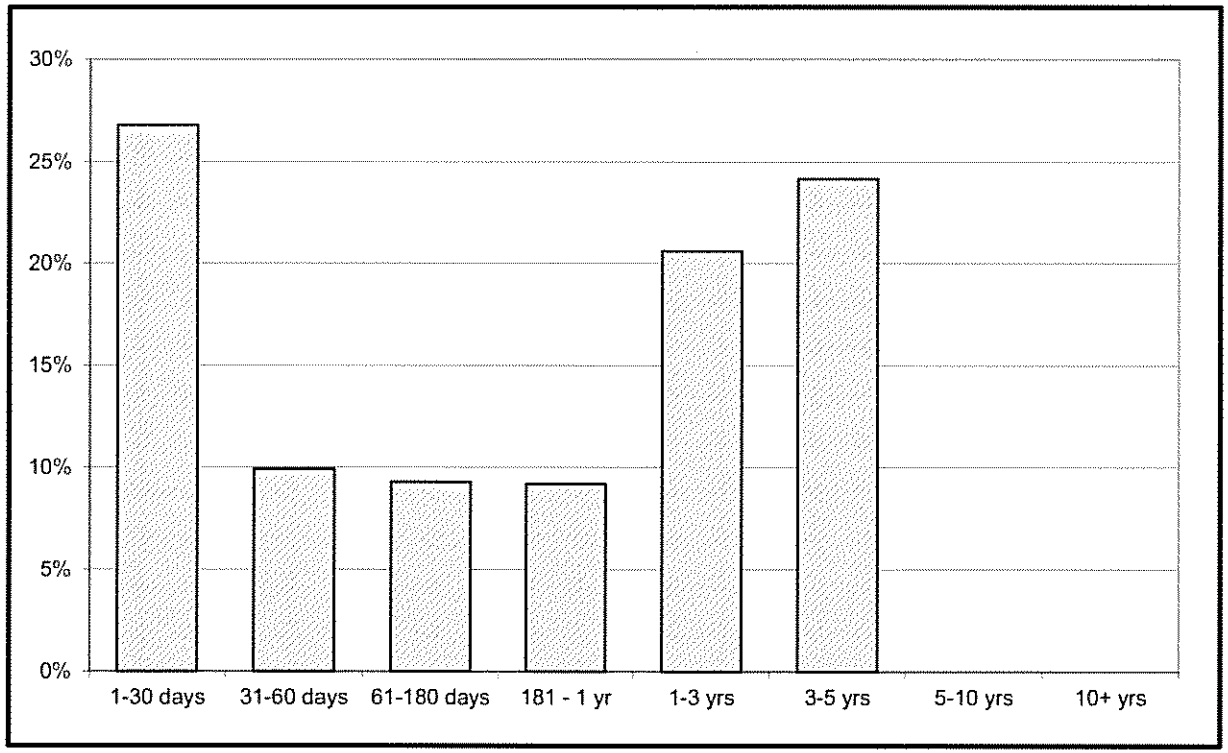
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of March 31, 2016
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	04/01/16 - 04/30/16	$7,098,226,000.00	26.80	26.80	$7,097,404,186.44	26.81	26.81
31 to 60 Days	05/01/16 - 05/30/16	$2,624,267,000.00	9.91	36.71	$2,623,255,722.32	9.91	36.72
61 to 90 Days	05/31/16 - 06/29/16	$1,312,397,000.00	4.95	41.66	$1,311,391,821.44	4.95	41.67
91 to 120 Days	06/30/16 - 07/29/16	$557,000,000.00	2.10	43.76	$556,796,842.26	2.10	43.77
121 to 180 Days	07/30/16 - 09/27/16	$592,899,000.00	2.24	46.00	$592,077,069.88	2.24	46.01
181 to 270 Days	09/28/16 - 12/26/16	$1,500,768,000.00	5.66	51.66	$1,502,156,245.26	5.67	51.68
271 to 365 Days	12/27/16 - 03/31/17	$934,953,000.00	3.53	55.19	$931,837,460.55	3.52	55.20
1 to 1.5 YEARS	04/01/17 - 09/29/17	$302,650,000.00	1.14	56.33	$302,667,647.86	1.15	56.35
1.5 to 2 YEARS	09/30/17 - 03/31/18	$1,317,805,000.00	4.98	61.31	$1,317,307,892.90	4.98	61.33
2 to 3 YEARS	03/31/18 - 03/31/19	$3,836,722,000.00	14.48	75.79	$3,833,049,996.46	14.48	75.81
3 to 4 YEARS	03/31/19 - 03/31/20	$4,507,245,000.00	17.02	92.81	$4,501,175,088.30	17.00	92.81
4 to 5 YEARS	03/31/20 - 03/31/21	$1,903,473,000.00	7.19	100.00	$1,903,111,481.56	7.19	100.00
Portfolio Total:		**$26,488,405,000.00**			**$26,472,231,455.23**		
GF							
5 to 10 YEARS	03/31/21 - 03/31/26	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
MAST							
31 to 60 Days	05/31/16 - 06/29/16	$85,000.00	100.00	100.00	$85,026.00	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,026.00**		
PHHPA							
10 + YEARS	03/31/26 - 03/31/66	$27,200,000.00	100.00	100.00	$27,187,443.58	100.00	100.00
Portfolio Total:		**$27,200,000.00**			**$27,187,443.58**		
SANIT							
1.5 to 2 YEARS	09/30/17 - 03/31/18	$1,703,000.00	50.40	50.40	$1,702,770.30	50.40	50.40
2 to 3 YEARS	03/31/18 - 03/31/19	$676,000.00	20.01	70.41	$676,000.00	20.00	70.40
4 to 5 YEARS	03/31/20 - 03/31/21	$1,000,000.00	29.59	100.00	$1,000,000.00	29.60	100.00
Portfolio Total:		**$3,379,000.00**			**$3,378,770.30**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of March 31, 2016
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	12/27/16 - 03/31/17	$39,171,242.99	100.00	100.00	$39,171,242.99	100.00	100.00
Portfolio Total:		**$39,171,242.99**			**$39,171,242.99**		
SCP61							
121 to 180 Days	07/30/16 - 09/27/16	$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	07/30/16 - 09/27/16	$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							
271 to 365 Days	12/27/16 - 03/31/17	$3,182,345.36	100.00	100.00	$3,182,345.36	100.00	100.00
Portfolio Total:		**$3,182,345.36**			**$3,182,345.36**		
WASIA							
271 to 365 Days	12/27/16 - 03/31/17	$38,444.23	100.00	100.00	$38,444.23	100.00	100.00
Portfolio Total:		**$38,444.23**			**$38,444.23**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,097,404	26.81%
31 - 60 days	2,623,256	9.91%
61 - 180 days	2,460,266	9.29%
181 - 1 yr	2,433,994	9.19%
1 - 3 yrs	5,453,025	20.61%
3 - 5 yrs	6,404,286	24.19%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 26,472,231	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 3/31/2016
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 February 2016 with February 2015
(DOLLARS IN THOUSANDS)

	February 2016	February 2015	Change
Average Daily Portfolio ($)	64,724,907	58,156,827	+6,568,080
Accrued Earnings ($)	23,930	11,885	+12,045
Effective Yield (%)	0.467	0.266	+0.201
Average Life-Month End (In Days)	159	208	-49
Total Security Transactions			
Amount ($)	24,307,388	20,647,259	+3,660,129
Number	488	413	+75
Total Time Deposit Transactions			
Amount ($)	2,840,000	1,546,280	+1,293,720
Number	117	82	+35
Average Workday Investment Activity ($)	1,357,369	1,168,081	+189,288
Prescribed Demand Account Balances For Services ($)	2,024,500	2,061,193	-36,693

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

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

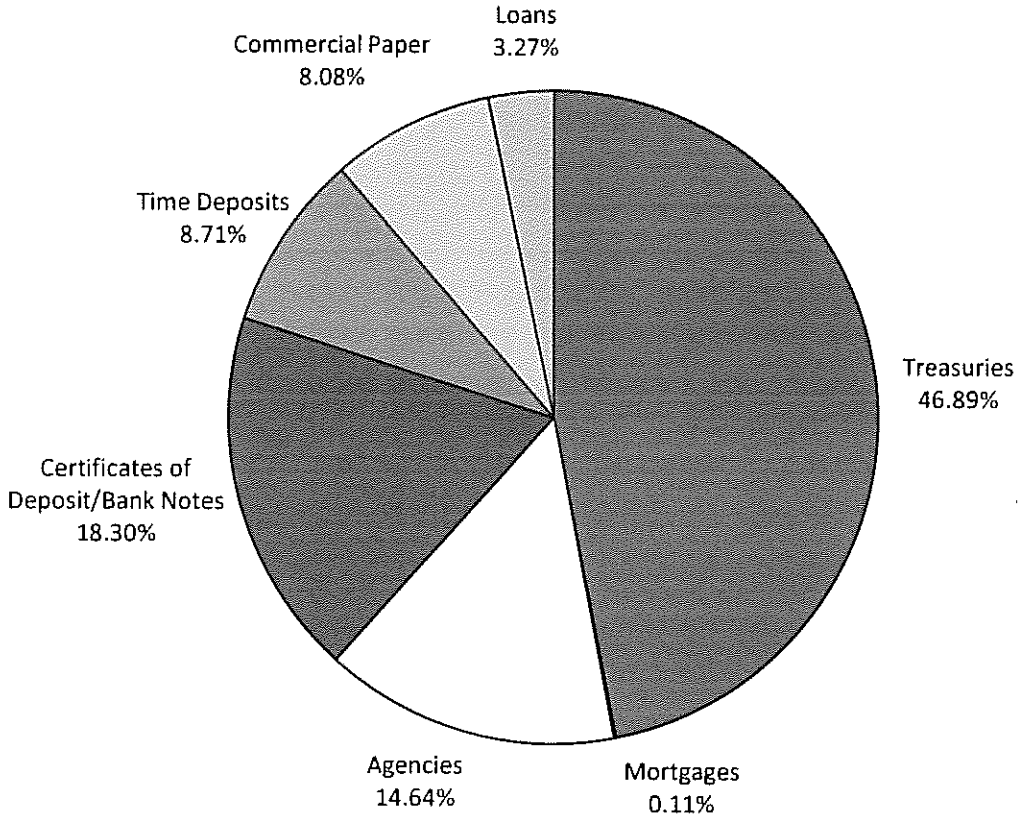
February 29, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,714,095	16.68	+0.27
Bonds	0	0.00	0
Notes	19,398,447	30.21	-4.93
Strips	0	0.00	0
Total Government	30,112,542	46.89	-4.66
Agency Debentures	1,777,128	2.76	+0.31
Certificates of Deposit	11,450,007	17.83	+0.86
Bank Notes	300,000	0.47	+0.01
Repurchases	0	0.00	0
Agency Discount Notes	7,334,356	11.42	+0.27
Time Deposits	5,593,440	8.71	+0.06
GNMAs	0	0.00	0
Commercial Paper	5,187,690	8.08	+1.30
FHLMC/Remics	70,048	0.11	0
Corporate Bonds	0	0.00	0
AB 55 Loans	415,567	0.65	+0.03
GF Loans	1,680,400	2.62	+1.82
Other	299,976	0.46	0
Reversed Repurchases	0	0.00	0
Total (All Types)	64,221,154	100.00	

INVESTMENT ACTIVITY

	February 2016		January 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	488	24,307,388	347	17,339,980
Other	6	23,227	5	225,215
Time Deposits	117	2,840,000	163	4,060,000
Total	611	27,170,615	515	21,625,195
PMIA Monthly Average Effective Yield (%)	0.467		0.446	
Year to Date Yield Last Day of Month (%)	0.378		0.366	

Pooled Money Investment Account
Portfolio Composition
$64.2 billion
2/29/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/16	REDEMPTIONS								
	CD	MUFG UNION	0.350	02/01/16	0.350	50,000	47	22,847.22	0.355
	CD	MUFG UNION	0.350	02/01/16	0.350	50,000	47	22,847.22	0.355
	CD	BOWEST	0.370	02/01/16	0.370	50,000	137	70,402.78	0.375
	CD	BOWEST	0.370	02/01/16	0.370	50,000	137	70,402.78	0.375
	CD	CHASE USA	0.460	02/01/16	0.460	50,000	227	145,027.78	0.466
	CD	CHASE USA	0.460	02/01/16	0.460	50,000	227	145,027.78	0.466
	CP	TOKYO NY		02/01/16	0.410	50,000	19	10,819.44	0.416
	CP	TOKYO NY		02/01/16	0.410	50,000	19	10,819.44	0.416
	CP	TOKYO NY		02/01/16	0.410	50,000	19	10,819.44	0.416
	CP	TOKYO NY		02/01/16	0.430	50,000	26	15,527.78	0.436
	CP	TOKYO NY		02/01/16	0.430	50,000	26	15,527.78	0.436
	CP	TD USA		02/01/16	0.310	50,000	60	25,833.33	0.314
	CP	TD USA		02/01/16	0.310	50,000	60	25,833.33	0.314
	CP	TD USA		02/01/16	0.200	50,000	97	26,944.44	0.203
	CP	TD USA		02/01/16	0.200	50,000	97	26,944.44	0.203
	CP	CAFCO		02/01/16	0.460	50,000	179	114,361.11	0.467
	CP	CAFCO		02/01/16	0.460	50,000	179	114,361.11	0.467
	DN	IBRD		02/01/16	0.200	50,000	69	19,166.67	0.203
	DN	IBRD		02/01/16	0.200	50,000	69	19,166.67	0.203
	DN	FHLMC		02/01/16	0.145	50,000	216	43,500.00	0.147
	DN	FHLMC		02/01/16	0.145	50,000	216	43,500.00	0.147
	DN	FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
	DN	FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
	DN	FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
	DN	FNMA		02/01/16	0.150	50,000	230	47,916.67	0.152
	DN	FNMA		02/01/16	0.160	50,000	251	55,777.78	0.162
	DN	FNMA		02/01/16	0.160	50,000	251	55,777.78	0.162
	DN	FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
	DN	FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
	DN	FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
	DN	FHLMC		02/01/16	0.180	50,000	278	69,500.00	0.183
	DN	FNMA		02/01/16	0.180	50,000	278	69,500.00	0.183
	DN	FNMA		02/01/16	0.180	50,000	278	69,500.00	0.183
	DN	FHLMC		02/01/16	0.180	50,000	279	69,750.00	0.183
	DN	FHLMC		02/01/16	0.180	50,000	279	69,750.00	0.183
	DN	FNMA		02/01/16	0.180	50,000	286	71,500.00	0.183
	DN	FNMA		02/01/16	0.180	50,000	286	71,500.00	0.183
	DN	FNMA		02/01/16	0.200	50,000	292	81,111.11	0.203
	DN	FNMA		02/01/16	0.200	50,000	292	81,111.11	0.203
	YCD	MONTREAL	0.360	02/01/16	0.360	50,000	26	13,000.00	0.365
	YCD	MONTREAL	0.360	02/01/16	0.360	50,000	26	13,000.00	0.365
	YCD	TOKYO-MIT	0.400	02/01/16	0.400	50,000	27	15,000.00	0.406
	YCD	TOKYO-MIT	0.400	02/01/16	0.400	50,000	27	15,000.00	0.406
	YCD	MONTREAL	0.380	02/01/16	0.380	50,000	42	22,166.67	0.385
	YCD	BNP	0.400	02/01/16	0.400	50,000	54	30,000.00	0.406
	YCD	SWEDBANK	0.210	02/01/16	0.210	50,000	88	25,666.67	0.213
	YCD	SCOTIA	0.360	02/01/16	0.360	50,000	145	72,500.00	0.365
	YCD	SCOTIA	0.360	02/01/16	0.360	50,000	145	72,500.00	0.365

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/16	PURCHASES								
	CP	RABO NY		02/12/16	0.360	50,000			
	CP	RABO NY		02/12/16	0.360	50,000			
	CP	RABO NY		02/12/16	0.360	50,000			
	CP	SOC GEN NY		02/17/16	0.340	50,000			
	CP	SOC GEN NY		02/17/16	0.340	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	CAFCO		08/01/16	0.790	50,000			
	CP	CAFCO		08/01/16	0.790	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	YCD	MONTREAL	0.370	03/01/16	0.370	50,000			
	YCD	MONTREAL	0.370	03/01/16	0.370	50,000			
	YCD	NAT AUB	0.510	05/09/16	0.510	50,000			
	YCD	NAT AUB	0.510	05/09/16	0.510	50,000			
02/02/16	REDEMPTIONS								
	CD	CHASE USA	0.460	02/02/16	0.460	50,000	223	142,472.22	0.466
	CD	CHASE USA	0.460	02/02/16	0.460	50,000	223	142,472.22	0.466
02/02/16	PURCHASES								
	CD	US BANK	0.600	07/01/16	0.600	50,000			
	CD	US BANK	0.600	07/01/16	0.600	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	GE CO		02/17/16	0.310	50,000			
	CP	GE CO		02/17/16	0.310	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	RABO NY		02/17/16	0.360	50,000			
	CP	BNP NY		02/17/16	0.380	50,000			
	CP	BNP NY		02/17/16	0.380	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	GE CO		03/07/16	0.330	50,000			
	CP	GE CO		03/07/16	0.330	50,000			
	CP	THUNDER		06/01/16	0.680	50,000			
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000			
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000			
	YCD	SOC GEN	0.400	02/29/16	0.400	50,000			
	YCD	SOC GEN	0.400	02/29/16	0.400	50,000			
	YCD	NORINCHUK	0.390	03/01/16	0.390	50,000			
	YCD	NORINCHUK	0.390	03/01/16	0.390	50,000			
02/03/16	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/03/16	**PURCHASES**								
	CP	BNP NY		02/19/16	0.380	50,000			
	CP	BNP NY		02/19/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	TOKYO NY		03/01/16	0.430	50,000			
	CP	TOKYO NY		03/01/16	0.430	50,000			
	YCD	SVENSKA	0.390	03/07/16	0.390	50,000			
	YCD	SVENSKA	0.390	03/07/16	0.390	50,000			
02/04/16	**REDEMPTIONS**								
	TR	BILL		02/04/16	0.200	50,000	344	95,555.56	0.203
	TR	BILL		02/04/16	0.200	50,000	344	95,555.56	0.203
	TR	BILL		02/04/16	0.198	50,000	345	94,635.42	0.201
	TR	BILL		02/04/16	0.198	50,000	345	94,635.42	0.201
	TR	BILL		02/04/16	0.194	50,000	349	94,036.11	0.197
	TR	BILL		02/04/16	0.194	50,000	349	94,036.11	0.197
	TR	BILL		02/04/16	0.223	50,000	357	110,322.92	0.226
	TR	BILL		02/04/16	0.223	50,000	357	110,322.92	0.226
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.240	50,000	360	120,000.00	0.244
	TR	BILL		02/04/16	0.201	50,000	364	101,616.67	0.204
	TR	BILL		02/04/16	0.201	50,000	364	101,616.67	0.204
02/04/16	**PURCHASES**								
	CP	RABO NY		02/23/16	0.380	50,000			
	CP	RABO NY		02/23/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	RABO NY		02/26/16	0.380	50,000			
	CP	GE CO		03/01/16	0.340	50,000			
	CP	GE CO		03/01/16	0.340	50,000			
	CP	MIZUHO NY		05/04/16	0.600	50,000			
	CP	MIZUHO NY		05/04/16	0.600	50,000			
	DN	IBRD		04/01/16	0.360	50,000			
	DN	IBRD		04/01/16	0.360	50,000			
	DN	FNMA		05/26/16	0.370	50,000			
	DN	FNMA		05/26/16	0.370	50,000			
	DN	FNMA		06/01/16	0.380	50,000			
	DN	FNMA		06/01/16	0.380	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.528	50,000			
	TR	BILL		02/02/17	0.528	50,000			
	TR	BILL		02/02/17	0.538	50,000			
	TR	BILL		02/02/17	0.538	50,000			
	YCD	TOKYO-MIT	0.400	03/01/16	0.400	50,000			
	YCD	TOKYO-MIT	0.400	03/01/16	0.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/04/16	PURCHASES (Continued)								
	YCD	CIBC	0.390	03/02/16	0.390	50,000			
	YCD	CIBC	0.390	03/02/16	0.390	50,000			
02/05/16	REDEMPTIONS								
	CP	TOKYO NY		02/05/16	0.440	50,000	29	17,722.22	0.446
	CP	TOKYO NY		02/05/16	0.440	50,000	29	17,722.22	0.446
	CP	TOKYO NY		02/05/16	0.440	50,000	29	17,722.22	0.446
	CP	GE CO		02/05/16	0.300	50,000	30	12,500.00	0.304
	CP	GE CO		02/05/16	0.300	50,000	30	12,500.00	0.304
	CP	TOYOTA		02/05/16	0.270	50,000	88	33,000.00	0.274
	YCD	SUMITOMO	0.390	02/05/16	0.390	50,000	22	11,916.67	0.395
	YCD	SUMITOMO	0.390	02/05/16	0.390	50,000	22	11,916.67	0.395
	YCD	NORINCHUK	0.410	02/05/16	0.410	50,000	39	22,208.33	0.416
	YCD	NORINCHUK	0.410	02/05/16	0.410	50,000	39	22,208.33	0.416
02/05/16	PURCHASES								
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	CP	TOKYO NY		02/26/16	0.420	50,000			
	YCD	BNP	0.400	02/29/16	0.400	50,000			
	YCD	BNP	0.400	02/29/16	0.400	50,000			
02/08/16	REDEMPTIONS								
	CP	BNP NY		02/08/16	0.390	50,000	31	16,791.67	0.396
	CP	BNP NY		02/08/16	0.390	50,000	31	16,791.67	0.396
	CP	BNP NY		02/08/16	0.390	50,000	31	16,791.67	0.396
	YCD	DNB	0.360	02/08/16	0.360	50,000	32	16,000.00	0.365
	YCD	DNB	0.360	02/08/16	0.360	50,000	32	16,000.00	0.365
	YCD	SUMITOMO	0.400	02/08/16	0.400	50,000	34	18,888.89	0.406
	YCD	SUMITOMO	0.400	02/08/16	0.400	50,000	34	18,888.89	0.406
02/08/16	NO PURCHASES								
02/09/16	NO REDEMPTIONS								
02/09/16	NO PURCHASES								
02/10/16	NO REDEMPTIONS								
02/10/16	PURCHASES								
	CP	RABO NY		02/11/16	0.360	50,000			
	CP	RABO NY		02/11/16	0.360	50,000			
	CP	GE CO		03/02/16	0.350	50,000			
	CP	GE CO		03/02/16	0.350	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/11/16	**REDEMPTIONS**								
	CP	RABO NY		02/11/16	0.360	50,000	1	500.00	0.365
	CP	RABO NY		02/11/16	0.360	50,000	1	500.00	0.365
02/11/16	**NO PURCHASES**								
02/12/16	**REDEMPTIONS**								
	CP	RABO NY		02/12/16	0.360	50,000	11	5,500.00	0.365
	CP	RABO NY		02/12/16	0.360	50,000	11	5,500.00	0.365
	CP	RABO NY		02/12/16	0.360	50,000	11	5,500.00	0.365
	CP	GE CO		02/12/16	0.300	50,000	17	7,083.33	0.304
	CP	GE CO		02/12/16	0.300	50,000	17	7,083.33	0.304
	YCD	MONTREAL	0.350	02/12/16	0.350	50,000	22	10,694.00	0.355
	YCD	MONTREAL	0.350	02/12/16	0.350	50,000	22	10,694.00	0.355
	YCD	DNB	0.350	02/12/16	0.350	50,000	35	17,013.89	0.355
	YCD	DNB	0.350	02/12/16	0.350	50,000	35	17,013.89	0.355
02/12/16	**NO PURCHASES**								
02/15/16	**REDEMPTIONS**								
	TR	NOTE	0.375	02/15/16	0.427	50,000	1,095	640,625.00	0.427
	TR	NOTE	0.375	02/15/16	0.427	50,000	1,095	640,625.00	0.427
02/16/16	**NO REDEMPTIONS**								
02/16/16	**NO PURCHASES**								
02/17/16	**REDEMPTIONS**								
	CP	GE CO		02/17/16	0.310	50,000	15	6,458.33	0.314
	CP	GE CO		02/17/16	0.310	50,000	15	6,458.33	0.314
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	RABO NY		02/17/16	0.360	50,000	15	7,500.00	0.365
	CP	BNP NY		02/17/16	0.380	50,000	15	7,916.67	0.385
	CP	BNP NY		02/17/16	0.380	50,000	15	7,916.67	0.385
	CP	SOC GEN NY		02/17/16	0.340	50,000	16	7,555.56	0.345
	CP	SOC GEN NY		02/17/16	0.340	50,000	16	7,555.56	0.345
	CP	TOKYO NY		02/17/16	0.420	50,000	22	12,833.33	0.426
	CP	TOKYO NY		02/17/16	0.420	50,000	22	12,833.33	0.426
	CP	BNP NY		02/17/16	0.370	50,000	27	13,875.00	0.375
	CP	BNP NY		02/17/16	0.370	50,000	27	13,875.00	0.375
	CP	BNP NY		02/17/16	0.370	50,000	27	13,875.00	0.375
	CP	TOYOTA		02/17/16	0.300	50,000	100	41,666.67	0.304
	CP	CRC		02/17/16	0.480	50,000	176	117,333.33	0.488
	YCD	TOKYO-MIT	0.390	02/17/16	0.390	50,000	20	10,833.33	0.395
	YCD	TOKYO-MIT	0.390	02/17/16	0.390	50,000	20	10,833.33	0.395

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/17/16	REDEMPTIONS (Continued)								
	YCD	SOC GEN	0.400	02/17/16	0.400	50,000	29	16,111.11	0.406
	YCD	SOC GEN	0.400	02/17/16	0.400	50,000	29	16,111.11	0.406
	YCD	CIBC	0.360	02/17/16	0.360	50,000	49	24,500.00	0.365
	YCD	CIBC	0.360	02/17/16	0.360	50,000	49	24,500.00	0.365
	YCD	SUMITOMO	0.440	02/17/16	0.440	50,000	49	29,944.44	0.446
	YCD	SUMITOMO	0.440	02/17/16	0.440	50,000	49	29,944.44	0.446
	YCD	MIZUHO	0.400	02/17/16	0.400	50,000	90	50,000.00	0.406
	YCD	MIZUHO	0.400	02/17/16	0.400	50,000	90	50,000.00	0.406
02/17/16	NO PURCHASES								
02/18/16	SALES								
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
	TR	BILL		03/03/16	0.230	50,000	339	108,291.67	0.233
02/18/16	NO REDEMPTIONS								
02/18/16	PURCHASES								
	CD	BOWEST	0.465	04/01/16	0.465	50,000			
	CD	BOWEST	0.465	04/01/16	0.465	50,000			
	CD	CITIBANK	0.630	06/24/16	0.630	50,000			
	CD	CITIBANK	0.630	06/24/16	0.630	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	RABO NY		02/23/16	0.370	50,000			
	CP	BNP NY		03/08/16	0.390	50,000			
	CP	BNP NY		03/08/16	0.390	50,000			
	CP	TOKYO NY		03/08/16	0.420	50,000			
	CP	TOKYO NY		03/08/16	0.420	50,000			
	CP	TD USA		03/28/16	0.380	50,000			
	CP	TD USA		03/28/16	0.380	50,000			
	CP	MIZUHO NY		07/01/16	0.700	50,000			
	CP	MIZUHO NY		07/01/16	0.700	50,000			
	TR	BILL		02/02/17	0.505	50,000			
	TR	BILL		02/02/17	0.505	50,000			
	YCD	DNB	0.360	03/07/16	0.360	50,000			
	YCD	DNB	0.360	03/07/16	0.360	50,000			
	YCD	SUMITOMO	0.380	03/07/16	0.380	50,000			
	YCD	SUMITOMO	0.380	03/07/16	0.380	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/19/16	REDEMPTIONS								
	CP	BNP NY		02/19/16	0.380	50,000	16	8,444.44	0.385
	CP	BNP NY		02/19/16	0.380	50,000	16	8,444.44	0.385
02/19/16	PURCHASES								
	CP	GE CO		03/28/16	0.370	50,000			
	CP	GE CO		03/28/16	0.370	50,000			
	CP	BNP NY		03/28/16	0.410	50,000			
	CP	BNP NY		03/28/16	0.410	50,000			
	TR	BILL		02/02/17	0.508	50,000			
	TR	BILL		02/02/17	0.508	50,000			
	TR	BILL		02/02/17	0.508	50,000			
	TR	BILL		02/02/17	0.508	50,000			
02/22/16	REDEMPTIONS								
	DEB	FHLB	0.340	02/22/16	0.343	30,000	549	154,500.00	0.342
02/22/16	PURCHASES								
	CP	BNP NY		03/01/16	0.380	50,000			
	CP	BNP NY		03/01/16	0.380	50,000			
	CP	TOKYO NY		03/02/16	0.400	50,000			
	CP	TOKYO NY		03/02/16	0.400	50,000			
	CP	TD USA		04/01/16	0.380	50,000			
	CP	TD USA		04/01/16	0.380	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.515	50,000			
	TR	BILL		02/02/17	0.515	50,000			
02/23/16	REDEMPTIONS								
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		02/23/16	0.380	50,000	19	10,027.78	0.385
	CP	RABO NY		02/23/16	0.380	50,000	19	10,027.78	0.385
02/23/16	PURCHASES								
	CP	BNP NY		03/07/16	0.380	50,000			
	CP	BNP NY		03/07/16	0.380	50,000			
	CP	RABO NY		07/01/16	0.665	50,000			
	CP	RABO NY		07/01/16	0.665	50,000			
	YCD	MONTREAL	0.320	03/01/16	0.320	50,000			
	YCD	MONTREAL	0.320	03/01/16	0.320	50,000			
	YCD	MONTREAL	0.320	03/02/16	0.320	50,000			
	YCD	MONTREAL	0.320	03/02/16	0.320	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/23/16	PURCHASES (Continued)								
	YCD	CIBC	0.380	03/21/16	0.380	50,000			
	YCD	CIBC	0.380	03/21/16	0.380	50,000			
	YCD	SCOTIA	0.820	08/29/16	0.820	50,000			
	YCD	SCOTIA	0.820	08/29/16	0.820	50,000			
02/24/16	NO REDEMPTIONS								
02/24/16	PURCHASES								
	CD	US BANK	0.600	06/24/16	0.600	50,000			
	CD	US BANK	0.600	06/24/16	0.600	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	BNP NY		03/24/16	0.400	50,000			
	CP	TOYOTA		05/09/16	0.490	50,000			
	CP	TOYOTA		05/09/16	0.490	50,000			
	CP	MIZUHO NY		05/27/16	0.600	50,000			
	CP	MIZUHO NY		05/27/16	0.600	50,000			
	CP	CRC		06/01/16	0.580	50,000			
	CP	TOYOTA		06/24/16	0.590	50,000			
	CP	TOYOTA		06/24/16	0.590	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	TR	NOTE	0.625	09/30/17	0.753	50,000			
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000			
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000			
	YCD	SUMITOMO	0.370	03/08/16	0.370	50,000			
	YCD	SE BANKEN	0.340	03/24/16	0.340	50,000			
	YCD	SE BANKEN	0.340	03/24/16	0.340	50,000			
	YCD	NORINCHUK	0.430	04/11/16	0.430	50,000			
	YCD	NORINCHUK	0.430	04/11/16	0.430	50,000			
02/25/16	NO REDEMPTIONS								
02/25/16	PURCHASES								
	CD	MUFG UNION	0.450	05/09/16	0.450	50,000			
	CD	MUFG UNION	0.450	05/09/16	0.450	50,000			
	CD	US BANK	0.620	07/01/16	0.620	50,000			
	CD	US BANK	0.620	07/01/16	0.620	50,000			
	CD	US BANK	0.700	08/01/16	0.700	50,000			
	CD	US BANK	0.700	08/01/16	0.700	50,000			
	CD	WELLS FGO	0.900	10/03/16	0.900	50,000			
	CD	WELLS FGO	0.900	10/03/16	0.900	50,000			
	CP	BNP NY		03/02/16	0.370	50,000			
	CP	BNP NY		03/02/16	0.370	50,000			
	CP	GE CO		03/28/16	0.340	50,000			
	CP	GE CO		03/28/16	0.340	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/16	PURCHASES (Continued)								
	CP	BNP NY		03/28/16	0.410	50,000			
	CP	BNP NY		03/28/16	0.410	50,000			
	CP	CHEV CORP		06/24/16	0.570	50,000			
	CP	JPM LLC		08/26/16	0.830	50,000			
	CP	JPM LLC		08/26/16	0.830	50,000			
	DEB	FHLB	0.500	09/01/16	0.500	50,000			
	DEB	FHLB	0.500	09/01/16	0.500	50,000			
	DEB	FHLB	0.520	10/03/16	0.520	50,000			
	DEB	FHLB	0.520	10/03/16	0.520	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	IBRD		06/24/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/01/16	0.400	50,000			
	DN	FNMA		08/29/16	0.420	50,000			
	DN	FNMA		08/29/16	0.420	50,000			
	DN	FNMA		08/29/16	0.440	50,000			
	DN	FNMA		08/29/16	0.440	50,000			
	DN	FHLMC		09/01/16	0.440	50,000			
	DN	FHLMC		09/01/16	0.440	50,000			
	DN	FHLMC		10/03/16	0.460	50,000			
	DN	FHLMC		10/03/16	0.460	50,000			
	SBA FR	POOL #509792	0.750	02/25/41	0.750	12,180			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	NOTE	0.500	11/30/16	0.567	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	TR	BILL		01/05/17	0.470	50,000			
	YCD	SOC GEN	0.400	03/24/16	0.400	50,000			
	YCD	SOC GEN	0.400	03/24/16	0.400	50,000			
	YCD	SUMITOMO	0.400	03/24/16	0.400	50,000			
	YCD	SUMITOMO	0.400	03/24/16	0.400	50,000			
	YCD	SWEDBANK	0.370	03/28/16	0.370	50,000			
	YCD	SWEDBANK	0.370	03/28/16	0.370	50,000			
	YCD	DNB	0.360	04/01/16	0.360	50,000			
	YCD	DNB	0.360	04/01/16	0.360	50,000			
	YCD	TOKYO-MIT	0.410	04/01/16	0.410	50,000			
	YCD	TOKYO-MIT	0.410	04/01/16	0.410	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/16	**PURCHASES (Continued)**								
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD	BARCLAYS	0.610	06/01/16	0.610	50,000			
	YCD FR	WESTPAC	0.979	02/24/17	0.979	50,000			
	YCD FR	WESTPAC	0.979	02/24/17	0.979	50,000			
02/26/16	**REDEMPTIONS**								
	CP	TOKYO NY		02/26/16	0.420	50,000	21	12,250.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	21	12,250.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	21	12,250.00	0.426
	CP	RABO NY		02/26/16	0.380	50,000	22	11,611.11	0.385
	CP	RABO NY		02/26/16	0.380	50,000	22	11,611.11	0.385
	CP	RABO NY		02/26/16	0.380	50,000	23	12,138.89	0.385
	CP	RABO NY		02/26/16	0.380	50,000	23	12,138.89	0.385
	CP	TOKYO NY		02/26/16	0.420	50,000	24	14,000.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	24	14,000.00	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	25	14,583.33	0.426
	CP	TOKYO NY		02/26/16	0.420	50,000	25	14,583.33	0.426
	CP	NISSAN		02/26/16	0.700	50,000	38	36,944.44	0.710
	CP	NISSAN		02/26/16	0.740	50,000	49	50,361.11	0.751
	CP	GE CO		02/26/16	0.320	50,000	50	22,222.22	0.325
	CP	GE CO		02/26/16	0.320	50,000	50	22,222.22	0.325
	CP	TD USA		02/26/16	0.300	50,000	94	39,166.67	0.304
	CP	TD USA		02/26/16	0.300	50,000	94	39,166.67	0.304
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000	24	12,333.33	0.375
	YCD	MONTREAL	0.370	02/26/16	0.370	50,000	24	12,333.33	0.375
	YCD	MONTREAL	0.320	02/26/16	0.320	50,000	28	12,444.44	0.324
	YCD	MONTREAL	0.320	02/26/16	0.320	50,000	28	12,444.44	0.324
	YCD	SUMITOMO	0.400	02/26/16	0.400	50,000	29	16,111.11	0.406
	YCD	SUMITOMO	0.400	02/26/16	0.400	50,000	29	16,111.11	0.406
	YCD	SOC GEN	0.400	02/26/16	0.400	50,000	31	17,222.22	0.406
	YCD	SOC GEN	0.400	02/26/16	0.400	50,000	31	17,222.22	0.406
	YCD	TOKYO-MIT	0.410	02/26/16	0.410	50,000	32	18,222.22	0.416
	YCD	TOKYO-MIT	0.410	02/26/16	0.410	50,000	32	18,222.22	0.416
	YCD	SWEDBANK	0.360	02/26/16	0.360	50,000	36	18,000.00	0.365
	YCD	SWEDBANK	0.360	02/26/16	0.360	50,000	36	18,000.00	0.365
	YCD	CIBC	0.380	02/26/16	0.380	50,000	51	26,916.67	0.385
	YCD	CIBC	0.380	02/26/16	0.380	50,000	51	26,916.67	0.385
02/26/16	**NO PURCHASES**								
02/29/16	**REDEMPTIONS**								
	CD	CITIBANK	0.380	02/29/16	0.380	35,000	91	33,619.44	0.385
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294
	CD	US BANK	0.290	02/29/16	0.290	50,000	173	69,680.56	0.294

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/29/16	REDEMPTIONS (Continued)								
	CP	GE CO		02/29/16	0.310	50,000	33	14,208.33	0.314
	CP	GE CO		02/29/16	0.310	50,000	33	14,208.33	0.314
	CP	BNP NY		02/29/16	0.390	50,000	55	29,791.67	0.396
	CP	BNP NY		02/29/16	0.390	50,000	55	29,791.67	0.396
	CP	BNP NY		02/29/16	0.390	50,000	55	29,791.67	0.396
	CP	OLD LINE		02/29/16	0.330	40,000	91	33,366.67	0.335
	CP	TOYOTA		02/29/16	0.440	50,000	173	105,722.22	0.447
	DN	IBRD		02/29/16	0.210	50,000	98	28,583.33	0.213
	DN	FHLMC		02/29/16	0.170	50,000	259	61,152.78	0.173
	DN	FHLMC		02/29/16	0.170	50,000	259	61,152.78	0.173
	TR	NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
	TR	NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
	TR	NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
	TR	NOTE	0.250	02/29/16	0.204	50,000	31	8,692.47	0.205
	TR	NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	32	10,989.01	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	39	13,392.86	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	39	13,392.86	0.251
	TR	NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
	TR	NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
	TR	NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
	TR	NOTE	0.250	02/29/16	0.124	50,000	68	11,632.90	0.125
	TR	NOTE	0.250	02/29/16	0.230	50,000	73	23,115.55	0.231
	TR	NOTE	0.250	02/29/16	0.230	50,000	73	23,115.55	0.231
	TR	NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
	TR	NOTE	0.250	02/29/16	0.250	50,000	166	57,005.49	0.251
	TR	NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
	TR	NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
	TR	NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
	TR	NOTE	0.250	02/29/16	0.258	50,000	173	61,362.46	0.259
	TR	NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
	TR	NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
	TR	NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
	TR	NOTE	0.250	02/29/16	0.151	50,000	244	50,356.65	0.151
	TR	NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
	TR	NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
	TR	NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
	TR	NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
	TR	NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
	TR	NOTE	0.250	02/29/16	0.181	50,000	250	62,160.33	0.181
	TR	NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199
	TR	NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199
	TR	NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199
	TR	NOTE	0.250	02/29/16	0.199	50,000	250	68,019.70	0.199

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/29/16	REDEMPTIONS (Continued)								
	TR	NOTE	0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
	TR	NOTE	0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
	TR	NOTE	0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
	TR	NOTE	0.250	02/29/16	0.200	50,000	258	70,737.09	0.200
	TR	NOTE	0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
	TR	NOTE	0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
	TR	NOTE	0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
	TR	NOTE	0.250	02/29/16	0.348	50,000	616	292,968.75	0.348
	TR	NOTE	0.250	02/29/16	0.359	50,000	619	303,753.39	0.359
	TR	NOTE	0.250	02/29/16	0.359	50,000	619	303,753.39	0.359
	TR	NOTE	0.250	02/29/16	0.359	50,000	619	303,753.39	0.359
	TR	NOTE	0.250	02/29/16	0.339	50,000	626	290,506.11	0.339
	TR	NOTE	0.250	02/29/16	0.339	50,000	626	290,506.11	0.339
	TR	NOTE	0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
	TR	NOTE	0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
	TR	NOTE	0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
	TR	NOTE	0.250	02/29/16	0.323	50,000	628	277,513.59	0.323
	TR	NOTE	0.250	02/29/16	0.284	50,000	633	246,008.83	0.284
	TR	NOTE	0.250	02/29/16	0.284	50,000	633	246,008.83	0.284
	TR	NOTE	0.250	02/29/16	0.290	50,000	636	252,887.23	0.290
	TR	NOTE	0.250	02/29/16	0.290	50,000	636	252,887.23	0.290
	TR	NOTE	0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
	TR	NOTE	0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
	TR	NOTE	0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
	TR	NOTE	0.250	02/29/16	0.263	50,000	642	231,487.77	0.263
	TR	NOTE	0.250	02/29/16	0.283	50,000	643	249,405.57	0.283
	TR	NOTE	0.250	02/29/16	0.283	50,000	643	249,405.57	0.283
	TR	NOTE	0.250	02/29/16	0.283	50,000	643	249,405.57	0.283
	TR	NOTE	0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
	TR	NOTE	0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
	TR	NOTE	0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
	TR	NOTE	0.250	02/29/16	0.336	50,000	670	307,404.89	0.335
	TR	NOTE	0.250	02/29/16	0.349	50,000	678	323,794.15	0.349
	TR	NOTE	0.250	02/29/16	0.349	50,000	678	323,794.15	0.349
	TR	NOTE	0.250	02/29/16	0.358	50,000	678	331,606.65	0.358
	TR	NOTE	0.250	02/29/16	0.358	50,000	678	331,606.65	0.358
	TR	NOTE	0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
	TR	NOTE	0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
	TR	NOTE	0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
	TR	NOTE	0.250	02/29/16	0.415	50,000	697	394,701.09	0.415
	YCD	BNP	0.400	02/29/16	0.400	50,000	24	13,333.33	0.406
	YCD	BNP	0.400	02/29/16	0.400	50,000	24	13,333.33	0.406
	YCD	SOC GEN	0.400	02/29/16	0.400	50,000	27	15,000.00	0.406
	YCD	SOC GEN	0.400	02/29/16	0.400	50,000	27	15,000.00	0.406
	YCD	SCOTIA	0.400	02/29/16	0.400	50,000	97	53,888.89	0.406
	YCD	SCOTIA	0.400	02/29/16	0.400	50,000	97	53,888.89	0.406

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/29/16	PURCHASES								
	CP	TOKYO NY		03/07/16	0.400	50,000			
	CP	TOKYO NY		03/07/16	0.400	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	12/04/15	0.240	1,000,000.00	03/04/16
New Omni Bank, NA	12/11/15	0.260	2,000,000.00	03/04/16
New Omni Bank, NA	01/14/16	0.230	2,000,000.00	03/04/16
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	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	12/18/15	0.300	2,000,000.00	03/18/16
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
BREA				
Pacific Western Bank	09/16/15	0.260	40,000,000.00	03/16/16
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
BUENA PARK				
Uniti Bank	12/02/15	0.200	2,000,000.00	03/02/16
CHICO				
Tri Counties Bank	12/09/15	0.290	5,000,000.00	03/09/16
Tri Counties Bank	12/16/15	0.250	45,000,000.00	03/09/16
DIAMOND BAR				
Prospectors Federal Credit Union	09/10/15	0.290	4,000,000.00	03/10/16
EL MONTE				
Cathay Bank	12/18/15	0.300	50,000,000.00	03/18/16
FOLSOM				
Folsom Lake Bank	12/02/15	0.220	3,000,000.00	03/02/16
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
SAFE Credit Union	12/04/15	0.270	5,000,000.00	03/04/16
SAFE Credit Union	01/06/16	0.220	20,000,000.00	04/06/16
Sierra Vista Bank	12/02/15	0.220	1,500,000.00	03/02/16
Sierra Vista Bank	02/03/16	0.350	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
FRESNO				
Central Valley Community Bank	12/02/15	0.220	5,000,000.00	03/02/16
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	12/11/15	0.280	5,000,000.00	03/11/16
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
First Foundation Bank	12/03/15	0.250	22,000,000.00	03/03/16
First Foundation Bank	12/04/15	0.260	10,000,000.00	03/03/16
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
Pacific Enterprise Bank	12/03/15	0.230	25,000,000.00	03/03/16
LODI				
Farmers & Merchants Bk Cen CA	12/02/15	0.200	35,000,000.00	03/02/16
Farmers & Merchants Bk Cen CA	12/09/15	0.270	20,000,000.00	03/09/16
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
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	12/02/15	0.200	90,000,000.00	03/02/16
BBCN Bank	12/11/15	0.280	75,000,000.00	03/11/16
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
California United Bank	10/01/15	0.140	10,000,000.00	04/01/16
Commonwealth Business Bank	12/04/15	0.240	5,000,000.00	03/04/16
Commonwealth Business Bank	12/11/15	0.280	5,000,000.00	03/11/16
Commonwealth Business Bank	01/15/16	0.230	3,500,000.00	03/11/16
Commonwealth Business Bank	12/18/15	0.280	10,000,000.00	03/18/16
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	02/26/16	0.320	7,000,000.00	05/20/16
Commonwealth Business Bank	01/29/16	0.470	10,000,000.00	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
Manufacturers Bank	12/10/15	0.320	50,000,000.00	03/10/16
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
Mission Valley Bank	10/14/15	0.100	7,000,000.00	04/13/16
Open Bank	12/10/15	0.300	5,000,000.00	03/10/16
Open Bank	12/10/15	0.300	5,000,000.00	03/10/16
Open Bank	09/11/15	0.280	5,000,000.00	03/11/16
Open Bank	09/18/15	0.270	2,000,000.00	03/18/16
Open Bank	09/23/15	0.120	10,000,000.00	03/23/16
Open Bank	02/10/16	0.290	10,000,000.00	05/11/16
Open Bank	01/06/16	0.470	2,000,000.00	07/06/16
Opus Bank	01/29/16	0.490	10,000,000.00	07/29/16
Pacific City Bank	12/10/15	0.300	10,000,000.00	03/10/16
Pacific City Bank	12/18/15	0.220	20,000,000.00	03/10/16
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 Commerce Bank	09/18/15	0.290	10,000,000.00	03/18/16
Wilshire Bank	12/03/15	0.230	50,000,000.00	03/03/16
Wilshire Bank	12/09/15	0.270	39,000,000.00	03/09/16
Wilshire Bank	12/18/15	0.230	29,000,000.00	03/09/16
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
Woori America Bank	09/16/15	0.280	20,000,000.00	03/16/16
Woori America Bank	12/18/15	0.530	10,000,000.00	06/17/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	11/06/15	0.200	15,000,000.00	03/04/16
Kinecta Federal Credit Union	12/04/15	0.270	15,000,000.00	03/04/16
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
MONTEREY				
1st Capital Bank	12/10/15	0.320	5,000,000.00	03/10/16
OAKDALE				
Oak Valley Community Bank	12/03/15	0.250	3,500,000.00	03/03/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	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
California Bank of Commerce	12/11/15	0.280	10,000,000.00	03/11/16
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
Community Bank of the Bay	12/04/15	0.460	5,000,000.00	06/03/16
Metropolitan Bank	12/10/15	0.300	4,500,000.00	03/10/16
Metropolitan Bank	01/08/16	0.190	1,500,000.00	03/10/16
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
ONTARIO				
Citizens Business Bank	12/04/15	0.240	25,000,000.00	03/04/16
Citizens Business Bank	12/09/15	0.270	25,000,000.00	03/04/16
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
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	12/02/15	0.200	12,000,000.00	03/02/16
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
PASADENA				
American Plus Bank, NA	12/17/15	0.280	2,240,000.00	03/17/16
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	02/24/16	0.460	1,000,000.00	08/24/16
Community Bank	09/16/15	0.290	35,000,000.00	03/16/16
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	01/13/16	0.480	25,000,000.00	07/13/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
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	12/09/15	0.270	10,000,000.00	03/09/16
EverTrust Bank	12/09/15	0.270	20,000,000.00	03/09/16
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
Wescom Central Credit Union	12/17/15	0.310	50,000,000.00	03/17/16
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
PASO ROBLES				
Heritage Oaks Bank	12/09/15	0.290	25,000,000.00	03/09/16
PORTERVILLE				
Bank of the Sierra	12/03/15	0.250	15,000,000.00	03/03/16
Bank of the Sierra	12/10/15	0.320	20,000,000.00	03/10/16
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
RANCHO CORDOVA				
American River Bank	12/10/15	0.320	1,500,000.00	03/10/16
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	02/11/16	0.450	7,500,000.00	08/11/16
REDWOOD CITY				
Provident Credit Union	12/11/15	0.280	20,000,000.00	03/11/16
Provident Credit Union	12/16/15	0.230	20,000,000.00	03/16/16
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
RICHMOND				
Mechanics Bank	12/10/15	0.320	20,000,000.00	03/10/16
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	09/16/15	0.280	100,000,000.00	03/16/16
Umpqua Bank	09/24/15	0.150	20,000,000.00	03/24/16
Umpqua Bank	11/12/15	0.350	50,000,000.00	05/12/16
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	12/04/15	0.260	15,000,000.00	03/04/16
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	12/16/15	0.210	50,000,000.00	03/16/16
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	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	09/11/15	0.300	50,000,000.00	03/11/16
Western Alliance Bank	12/18/15	0.300	50,000,000.00	03/18/16
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
SAN FRANCISCO				
Bank of San Francisco	12/18/15	0.280	4,000,000.00	03/18/16
Bank of San Francisco	12/18/15	0.280	8,000,000.00	03/18/16
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
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	12/18/15	0.300	3,000,000.00	03/18/16
Trans Pacific National Bank	01/22/16	0.300	2,000,000.00	04/22/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	09/25/15	0.120	15,000,000.00	03/25/16
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
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
SANTA ROSA				
Summit State Bank	12/04/15	0.240	12,000,000.00	03/04/16
Summit State Bank	12/18/15	0.280	7,000,000.00	03/18/16
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
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 FEBRUARY 2016			**5,593,440,000.00**	

BANK DEMAND DEPOSITS
FEBRUARY 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,163,303	$ 2,590,215
2	2,163,262	2,092,790
3	2,390,409	3,412,124
4	2,133,492	2,874,048
5	2,120,370	2,688,344
6	2,120,370	2,688,344
7	2,120,370	2,688,344
8	1,854,557	2,401,912
9	2,101,105	2,274,005
10	2,085,123	2,832,050
11	2,050,735	2,363,671
12	2,019,655	2,967,751
13	2,019,655	2,967,751
14	2,019,655	2,967,751
15	2,019,655	2,997,178
16	2,232,249	2,477,423
17	1,956,288	2,067,650
18	2,316,950	2,181,999
19	2,207,681	2,746,082
20	2,207,681	2,746,082
21	2,207,681	2,746,082
22	2,203,709	2,267,226
23	2,006,987	2,003,493
24	2,092,450	2,684,464
25	2,033,805	2,663,860
26	2,132,055	3,809,448
27	2,132,055	3,809,448
28	2,132,055	3,809,448
29	1,931,893	2,250,805

AVERAGE DOLLAR DAYS $ 2,109,491 a/

a/ **The prescribed bank balance for February was $2,117,200. This consisted of $2,024,500 in compensating balances for services, balances for uncollected funds of $95,800 and a deduction of $3,100 for February 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 February 17, 2016, has determined and designated the amount of money available for deposit and investment as of February 10, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,024,500,000

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)	2/15/2016	2/19/2016	$ (269,500,000)	$ (5,845,900,000)	$ 5,576,400,000	$ (269,500,000)
(2)	2/22/2016	2/26/2016	$ 3,195,000,000	$ (2,650,900,000)	$ 5,576,400,000	$ 2,925,500,000
(3)	2/29/2016	3/4/2016	$ (6,136,900,000)	$ (8,787,800,000)	$ 5,576,400,000	$ (3,211,400,000)
(4)	3/7/2016	3/11/2016	$ (98,300,000)	$ (8,886,100,000)	$ 5,576,400,000	$ (3,309,700,000)
(5)	3/14/2016	3/18/2016	$ 1,989,700,000	$ (6,896,400,000)	$ 5,576,400,000	$ (1,320,000,000)
(6)	3/21/2016	3/25/2016	$ 1,658,400,000	$ (5,238,000,000)	$ 5,576,400,000	$ 338,400,000
(7)	3/28/2016	4/1/2016	$ (5,343,000,000)	$ (10,581,000,000)	$ 5,576,400,000	$ (5,004,600,000)
(8)	4/4/2016	4/8/2016	$ (162,800,000)	$ (10,743,800,000)	$ 5,576,400,000	$ (5,167,400,000)
(9)	4/11/2016	4/15/2016	$ 5,687,400,000	$ (5,056,400,000)	$ 5,576,400,000	$ 520,000,000
(10)	4/18/2016	4/22/2016	$ 6,086,300,000	$ 1,029,900,000	$ 5,576,400,000	$ 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 $ 2,024,500,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: February 17, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 3/31/16
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
04/01/16	03/21/16	BNY	101003	FHLMC 1.50 (CALLABLE)	1.50	12/30/19	100	$25,000,000.00	$25,000,000.00	$1,041.67
04/14/16	03/23/16	BLAYBV	101025	FHLMC 1.60 (CALLABLE)	1.60	07/14/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/14/16	03/23/16	MORCO	101030	FHLB 1.60 (CALLABLE)	1.60	04/14/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/14/16	03/23/16	DCM	101032	FHLMC 1.70 (CALLABLE)	1.70	10/14/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/14/16	03/23/16	FTNFCM	101033	FHLMC 1.60 (CALLABLE)	1.60	07/14/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/13/16	03/23/16	MS	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/14/16	03/23/16	PIPE	101035	FNMA 1.70 (CALLABLE)	1.70	10/14/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/01/16	03/29/16	WFI	101114	FFCB 1.30 (CALLABLE)	1.30	12/21/18	100	$35,070,000.00	$35,070,000.00	$12,664.17
04/20/16	03/29/16	DRE	101115	FHLMC 1.600 (CALLABLE)	1.60	04/20/20	100	$25,000,000.00	$25,000,000.00	$0.00
04/01/16	03/30/16	RBCCM	101118	ROYAL BANK OF CANADA NY CD	0.86	09/30/16	100	$50,000,000.00	$50,000,000.00	$0.00
04/01/16	03/30/16	RBCCM	101127	OLD LINE FUNDING LLC CP	0.60	07/06/16	0.60	$25,000,000.00	$24,960,000.00	$0.00
04/01/16	03/30/16	MIZO	101128	DNB BANK ASA NY CD	0.42	06/01/16	100	$50,000,000.00	$50,000,000.00	$0.00
04/04/16	03/31/16	TULL	101136	TORONTO-DOMINION BANK NY CD	0.37	05/06/16	100	$50,000,000.00	$50,000,000.00	$0.00
					PSI Non-Trading Total			$410,070,000.00	$410,030,000.00	$13,705.84
							TOTAL	**$410,070,000.00**	**$410,030,000.00**	**$13,705.84**