COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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HOME PAGE
TTC.LACOUNTY.GOV

PROPERTY TAX PORTAL
LACOUNTYPROPERTYTAX.COM

November 2, 2015

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

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

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

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

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

JK:NI:rkl

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2015

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2015

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2015

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2015

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 9/30/15		
At Cost	$ 21,502,648,507	$ 103,978,395
At Market	$ 21,515,401,250	$ 103,881,523
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	12.92%	0.00%
United States Government and Agency Obligations	60.78%	54.81%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.38%	0.00%
Municipal Obligations	0.22%	4.48%
Corporate and Deposit Notes	0.70%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	40.71%
1-60 days	36.91%	0.00%
61 days-1 year	15.09%	26.98%
Over 1 year	48.00%	73.02%
Weighted Average Days to Maturity	574	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2015

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at September 30, 2015:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	25.38%
Corporate and Deposit Notes	A-1+	P-1	0.23%
	AA-	Aa3	0.47%
Los Angeles County Securities	AA+	Aa2	0.22%
Negotiable Certificates of Deposit	A-1	P-1	12.79%
	AA-	Aa3	0.13%
U.S. Agency Securities	AA+	Aaa	55.67%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.46%
U.S. Treasury Bills	AA+	Aaa	4.65%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	40.71%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.48%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	54.73%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT

SEPTEMBER 30, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 9/30/15	$ 21,502,648,507
Market Value at 9/30/15	$ 21,515,401,250
Average Daily Balance	$ 20,634,706,735
Gains and Losses:	
For the Month	$ 37,267
For the Past 12 Months	$ 1,799,858
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,282,671
Earnings for the Past 12 Months	$ 167,527,625
Earnings Rate for the Month	0.78%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	48,270,702.69	
Bank of the West - Concentration	$	148,759,098.74	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	204,682,972.57	(B)
Union Bank- Concentration	$	2,619,264.91	
Wells Fargo - Concentration	$	3,762,378.27	
Total Ledger Balance for all Banks	$	408,094,417.18	

(A) $143.024 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 SEPTEMBER 2015
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for September 2015

Total Deposits	$ 4,490,776,354.78
Total Disbursements	$ 4,077,883,942.40
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2015	1.58

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
October	$ 6,036,379,000.00	$ 4,316,200,000.00	$ 4,816,200,000.00	$ 5,536,379,000.00
November	$ 2,176,304,000.00	$ 4,525,200,000.00	$ 4,310,000,000.00	$ 7,927,883,000.00
December	$ 1,767,000,000.00	$ 8,321,800,000.00	$ 5,891,300,000.00	$ 12,125,383,000.00
January	$ 290,000,000.00	$ 3,471,100,000.00	$ 5,428,600,000.00	$ 10,457,883,000.00
February	$ -	$ 3,243,800,000.00	$ 4,239,100,000.00	$ 9,462,583,000.00
March	$ 807,000,000.00	$ 4,695,400,000.00	$ 4,201,600,000.00	$ 10,763,383,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

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

In September 2015, the Treasurer placed $493.327 million in the Bank of the West Money Market Plus Account and $424.135 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $143.024 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 SEPTEMBER 2015
COMPLIANCE REPORT

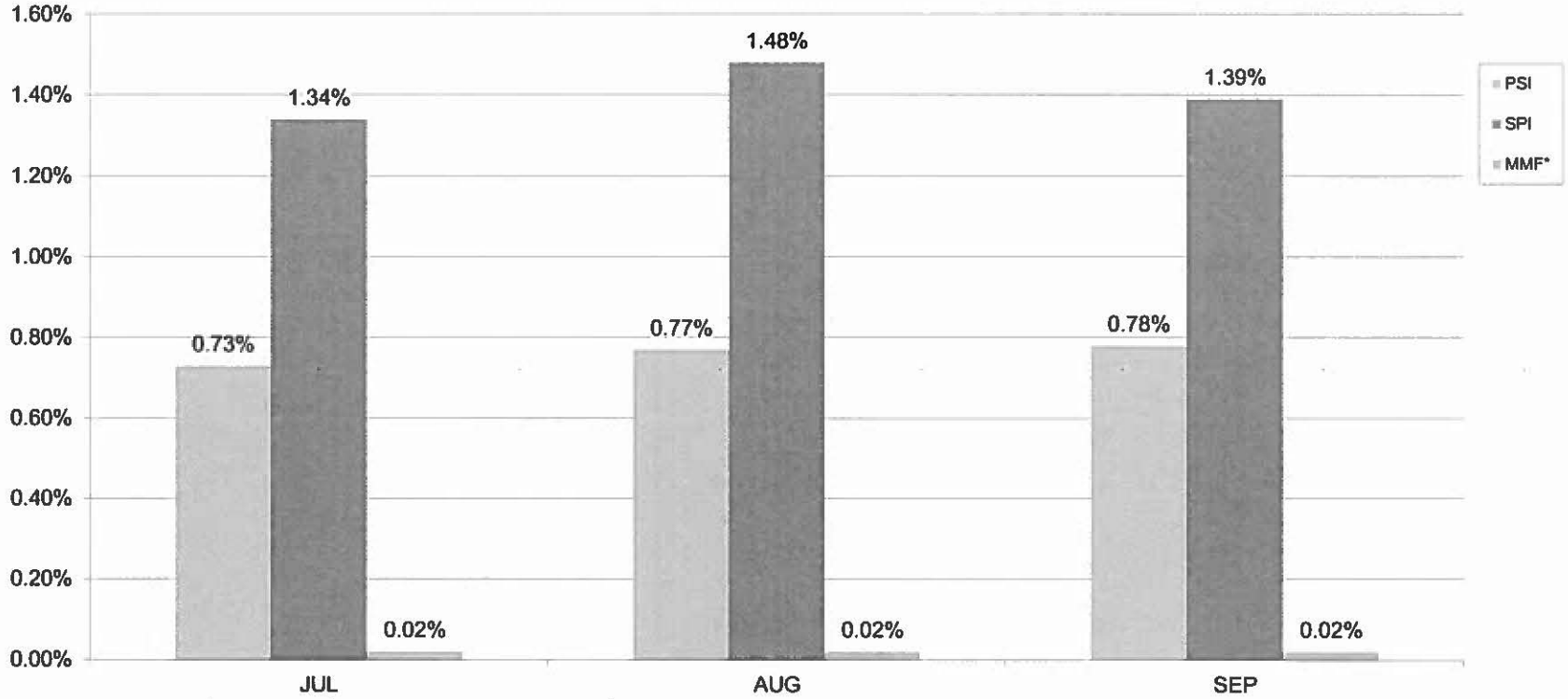
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 9/30/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2015	$ 20,957,181,793.17	$ 157,226,270.17
9/2/2015	20,884,447,833.62	157,226,270.17
9/3/2015	20,868,394,128.61	157,226,270.17
9/4/2015	20,550,374,287.48	157,226,270.17
9/5/2015	20,500,407,782.40	157,226,270.17
9/6/2015	20,500,407,782.40	157,226,270.17
9/7/2015	20,500,407,782.40	157,226,270.17
9/8/2015	20,359,596,200.16	157,226,270.17
9/9/2015	20,493,255,181.24	157,226,270.17
9/10/2015	20,430,238,667.87	160,223,270.17
9/11/2015	20,396,224,621.50	160,223,270.17
9/12/2015	20,396,224,621.50	160,223,270.17
9/13/2015	20,246,224,621.50	160,223,270.17
9/14/2015	20,496,382,057.15	160,223,270.17
9/15/2015	20,327,700,559.96	160,223,270.17
9/16/2015	20,236,852,075.83	160,223,270.17
9/17/2015	20,334,491,081.68	160,223,270.17
9/18/2015	20,290,208,279.87	159,166,270.17
9/19/2015	20,240,208,279.87	159,166,270.17
9/20/2015	20,240,208,279.87	159,166,270.17
9/21/2015	20,205,195,613.19	159,166,270.17
9/22/2015	20,361,161,753.93	159,166,270.17
9/23/2015	20,219,396,257.76	159,166,270.17
9/24/2015	20,771,496,515.49	159,166,270.17
9/25/2015	20,968,166,659.15	159,166,270.17
9/26/2015	20,893,166,659.15	159,166,270.17
9/27/2015	20,868,166,659.15	159,166,270.17
9/28/2015	22,002,326,542.72	158,978,270.17
9/29/2015	22,000,040,964.94	103,978,270.17
9/30/2015	21,502,648,506.92	103,978,394.51
	$ 20,634,706,735.02	**$ 155,180,674.31**

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



* Source: Money Fund Report as of October 6, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 9/30/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,301,894	$177,499
Gains (Losses) on Sales of Non-Trading Securities.	37,267	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	943,510	124
Prior Accrual Adjustment	0	0
Total Revenues	$13,282,671	$177,623
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	5,313
	$0	$5,313
NET INCOME	$13,282,671	$172,310

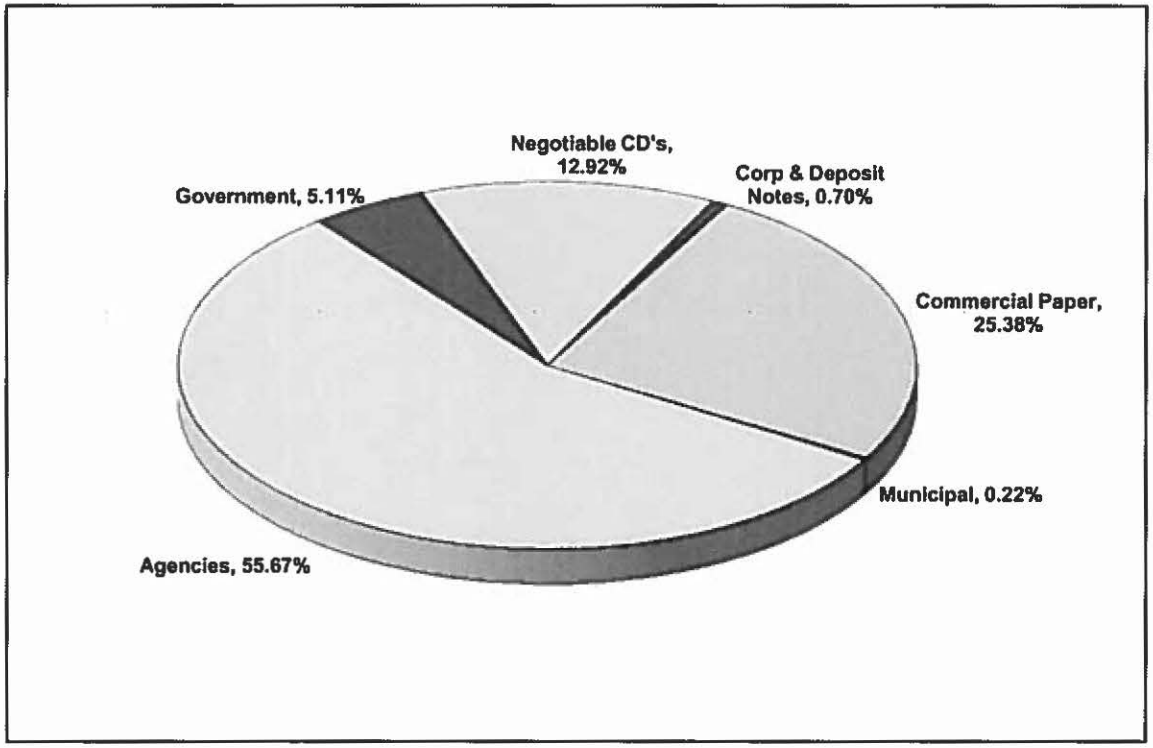
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of September 30, 2015
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	49.11%	
Los Angeles County and Related Entities	41.07%	
Consolidated Sanitation Districts		2.90%
Metropolitan Transportation Authority		0.77%
Miscellaneous Agencies Pooled Investments		2.75%
South Coast Air Quality Management District		2.02%
Miscellaneous		0.02%
Subtotal	90.18%	8.46%
County Bond Proceeds and Repayment Funds		1.36%
Grand Total	90.18%	9.82%

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



	In Thousands
Negotiable CD's	2,777,909
Corp & Deposit Notes	149,974
Bankers Acceptance	-
Commercial Paper	5,457,777
Municipal	47,000
Agencies	11,970,775
Other	-
Government	1,099,214
Total	$ 21,502,649

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: September 1, 2015 to September 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	09/01/15	99345	ABBEY NATIONAL TREAS SV PLC CPC CP	0.20	11/02/15	25,000,000.00	24,991,388.89	0.00	CITI	MFR
NTRD	CPD	09/01/15	99346	ATLANTIC ASSET SEC LLC CP	0.16	10/05/15	25,000,000.00	24,996,222.22	0.00	CITI	BCI
NTRD	CPD	09/01/15	99347	AUTOBAHN FUNDING CO LLC CP	0.15	10/02/15	25,000,000.00	24,996,770.83	0.00	CITI	LOOP
NTRD	CPD	09/01/15	99335	ING U.S. FUNDING LLC CP	0.17	10/06/15	10,000,000.00	9,998,347.22	0.00	CITI	GPS
NTRD	CPD	09/01/15	99337	ATLANTIC ASSET SEC LLC CP	0.16	10/01/15	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	09/01/15	99341	CANCARA ASSET SEC LLC CP	0.17	10/01/15	30,000,000.00	29,995,750.00	0.00	CITI	BLAYBV
NTRD	CPD	09/01/15	99343	AUTOBAHN FUNDING CO LLC CP	0.15	10/01/15	22,000,000.00	21,997,250.00	0.00	CITI	MS
NTRD	CPD	09/02/15	99344	PRIVATE EXPORT FUNDING COR CP	0.18	10/15/15	25,000,000.00	24,994,625.00	0.00	CITI	BLAYBV
NTRD	CPD	09/02/15	99349	CANCARA ASSET SEC LLC CP	0.18	10/08/15	30,000,000.00	29,994,600.00	0.00	CITI	MS
NTRD	CPD	09/02/15	99350	ATLANTIC ASSET SEC LLC CP	0.16	10/02/15	25,000,000.00	24,996,666.67	0.00	CITI	LOOP
NTRD	CPD	09/02/15	99351	PRIVATE EXPORT FUNDING COR CP	0.19	10/05/15	25,000,000.00	24,995,645.83	0.00	CITI	BLAYBV
NTRD	CPD	09/02/15	99352	AUTOBAHN FUNDING CO LLC CP	0.15	10/06/15	25,000,000.00	24,996,458.33	0.00	CITI	CRSU
NTRD	CPD	09/02/15	99353	CREDIT AGRICOLE CIB NY BR CP	0.17	10/05/15	25,000,000.00	24,996,104.17	0.00	CITI	MFR
NTRD	CPD	09/03/15	99354	ATLANTIC ASSET SEC LLC CP	0.16	10/05/15	30,000,000.00	29,995,733.33	0.00	CITI	MS
NTRD	CPD	09/03/15	99356	CANCARA ASSET SEC LLC CP	0.17	10/08/15	25,000,000.00	24,995,868.06	0.00	CITI	KEYBANC
NTRD	CPD	09/03/15	99357	ABBEY NATIONAL TREAS SV PLC CP	0.17	10/05/15	50,000,000.00	49,992,444.44	0.00	CITI	MFR
NTRD	CPD	09/03/15	99358	CANCARA ASSET SEC LLC CP	0.17	10/05/15	25,000,000.00	24,996,222.22	0.00	CITI	BLAYBV
NTRD	CPD	09/03/15	99359	ATLANTIC ASSET SEC LLC CP	0.16	10/05/15	50,000,000.00	49,992,888.89	0.00	CITI	MS
NTRD	CPD	09/03/15	99360	ING U.S. FUNDING LLC CP	0.37	01/04/16	15,000,000.00	14,981,037.50	0.00	CITI	INGF
NTRD	CPD	09/03/15	99361	PRIVATE EXPORT FUNDING COR CP	0.19	10/13/15	25,000,000.00	24,994,722.22	0.00	CITI	BLAYBV
NTRD	CPD	09/03/15	99362	CREDIT AGRICOLE CIB NY BR CP	0.17	10/08/15	30,000,000.00	29,995,041.67	0.00	CITI	MFR
NTRD	CPD	09/04/15	99364	CANCARA ASSET SEC LLC CP	0.18	10/09/15	40,000,000.00	39,993,000.00	0.00	CITI	BLAYBV
NTRD	CPD	09/04/15	99365	PRIVATE EXPORT FUNDING COR CP	0.20	10/13/15	25,000,000.00	24,994,583.33	0.00	CITI	JPM
NTRD	CPD	09/04/15	99366	ATLANTIC ASSET SEC LLC CP	0.16	10/06/15	25,000,000.00	24,996,444.44	0.00	CITI	MS
NTRD	CPD	09/04/15	99367	CREDIT AGRICOLE CIB NY BR CP	0.17	10/08/15	25,000,000.00	24,995,986.11	0.00	CITI	MFR
NTRD	CPD	09/04/15	99368	ABBEY NATIONAL TREAS SV PLC CP	0.16	09/28/15	25,000,000.00	24,997,333.33	0.00	CITI	RBCCM
NTRD	CPD	09/04/15	99369	CREDIT AGRICOLE CIB NY BR CP	0.15	10/01/15	30,000,000.00	29,996,625.00	0.00	CITI	BLAYBV
NTRD	CPD	09/08/15	99372	ATLANTIC ASSET SEC LLC CP	0.16	10/05/15	25,001,000.00	24,997,999.88	0.00	CITI	BLAYBV
NTRD	CPD	09/08/15	99373	ATLANTIC ASSET SEC LLC CP	0.16	10/05/15	25,000,000.00	24,997,000.00	0.00	CITI	BLAYBV
NTRD	CPD	09/08/15	99374	ATLANTIC ASSET SEC LLC CP	0.16	10/06/15	35,000,000.00	34,995,644.44	0.00	CITI	MS
NTRD	CPD	09/08/15	99375	PRIVATE EXPORT FUNDING COR CP	0.20	10/07/15	33,000,000.00	32,994,683.33	0.00	CITI	BLAYBV
NTRD	CPD	09/08/15	99376	CREDIT AGRICOLE CIB NY BR CP	0.16	10/01/15	25,000,000.00	24,997,444.44	0.00	CITI	MFR
NTRD	CPD	09/08/15	99379	AUTOBAHN FUNDING CO LLC CP	0.15	10/09/15	25,000,000.00	24,996,770.83	0.00	CITI	MS
NTRD	CPD	09/09/15	99381	AUTOBAHN FUNDING CO LLC CP	0.15	10/08/15	50,000,000.00	49,993,958.33	0.00	CITI	MS
NTRD	CPD	09/09/15	99382	ATLANTIC ASSET SEC LLC CP	0.16	10/08/15	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	09/09/15	99383	PRIVATE EXPORT FUNDING COR CP	0.20	10/15/15	50,000,000.00	49,990,000.00	0.00	CITI	BLAYBV
NTRD	CPD	09/09/15	99384	AUTOBAHN FUNDING CO LLC CP	0.14	10/09/15	50,000,000.00	49,994,166.67	0.00	CITI	LOOP
NTRD	CPD	09/09/15	99386	COCA COLA CO. CP	0.16	10/14/15	25,000,000.00	24,996,111.11	0.00	CITI	MS
NTRD	CPD	09/09/15	99387	CREDIT AGRICOLE CIB NY BR CP	0.16	10/02/15	40,000,000.00	39,995,911.11	0.00	CITI	MFR
NTRD	CPD	09/09/15	99388	AUTOBAHN FUNDING CO LLC CP	0.14	10/06/15	15,000,000.00	14,998,425.00	0.00	CITI	KEYBANC
NTRD	CPD	09/09/15	99389	AUTOBAHN FUNDING CO LLC CP	0.15	10/06/15	5,000,000.00	4,999,437.50	0.00	CITI	CRSU
NTRD	CPD	09/09/15	99390	ING U.S. FUNDING LLC CP	0.32	12/18/15	10,000,000.00	9,991,111.11	0.00	CITI	INGF
NTRD	CPD	09/10/15	99385	AUTOBAHN FUNDING CO LLC CP	0.14	10/06/15	25,000,000.00	24,997,472.22	0.00	CITI	KEYBANC

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NTRD	CPD	09/10/15	99393	ATLANTIC ASSET SEC LLC CP	0.14	10/01/15	25,000,000.00	24,997,958.33	0.00	CITI	MS
NTRD	CPD	09/10/15	99397	CREDIT AGRICOLE CIB NY BR CP	0.16	10/01/15	50,000,000.00	49,995,333.33	0.00	CITI	MFR
NTRD	CPD	09/10/15	99398	PRIVATE EXPORT FUNDING COR CP	0.22	10/15/15	35,000,000.00	34,992,513.89	0.00	CITI	GPS
NTRD	CPD	09/10/15	99399	PRIVATE EXPORT FUNDING COR CP	0.20	10/08/15	30,000,000.00	29,995,333.33	0.00	CITI	BLAYBV
NTRD	CPD	09/10/15	99395	ATLANTIC ASSET SEC LLC CP	0.14	10/01/15	50,000,000.00	49,995,916.67	0.00	CITI	MS
NTRD	CPD	09/11/15	99396	CANCARA ASSET SEC LLC CP	0.17	10/07/15	50,000,000.00	49,993,861.11	0.00	CITI	JPM
NTRD	CPD	09/11/15	99401	CANCARA ASSET SEC LLC CP	0.16	10/05/15	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	09/11/15	99402	ATLANTIC ASSET SEC LLC CP	0.16	10/06/15	30,000,000.00	29,996,666.67	0.00	CITI	JPM
NTRD	CPD	09/11/15	99405	CREDIT AGRICOLE CIB NY BR CP	0.14	10/14/15	40,000,000.00	39,994,866.67	0.00	CITI	MFR
NTRD	CPD	09/14/15	99407	BARTON CAPITAL LLC CP	0.22	11/05/15	50,000,000.00	49,984,111.11	0.00	CITI	MFR
NTRD	CPD	09/14/15	99408	REGENCY MARKETS NO. 1 LLC CP	0.22	10/14/15	15,000,000.00	14,997,250.00	0.00	CITI	MS
NTRD	CPD	09/14/15	99409	CANCARA ASSET SEC LLC CP	0.16	10/14/15	50,000,000.00	49,993,333.33	0.00	CITI	LOOP
NTRD	CPD	09/14/15	99410	CANCARA ASSET SEC LLC CP	0.17	10/13/15	35,000,000.00	34,995,206.94	0.00	CITI	MS
NTRD	CPD	09/14/15	99411	AUTOBAHN FUNDING CO LLC CP	0.15	10/14/15	50,000,000.00	49,993,750.00	0.00	CITI	CRSU
NTRD	CPD	09/14/15	99412	AUTOBAHN FUNDING CO LLC CP	0.15	10/14/15	50,000,000.00	49,993,750.00	0.00	CITI	BLAYBV
NTRD	CPD	09/14/15	99413	CANCARA ASSET SEC LLC CP	0.17	10/19/15	40,000,000.00	39,993,388.89	0.00	CITI	KEYBANC
NTRD	CPD	09/14/15	99414	CREDIT AGRICOLE CIB NY BR CP	0.13	10/02/15	50,000,000.00	49,996,750.00	0.00	CITI	MFR
NTRD	CPD	09/14/15	99415	BARTON CAPITAL LLC CP	0.18	10/01/15	40,000,000.00	39,996,600.00	0.00	CITI	GPS
NTRD	CPD	09/15/15	99426	CANCARA ASSET SEC LLC CP	0.16	10/09/15	35,000,000.00	34,996,266.67	0.00	CITI	BLAYBV
NTRD	CPD	09/15/15	99418	ATLANTIC ASSET SEC LLC CP	0.16	10/13/15	25,000,000.00	24,996,888.89	0.00	CITI	MS
NTRD	CPD	09/15/15	99419	REGENCY MARKETS NO. 1 LLC CP	0.23	10/15/15	50,000,000.00	49,990,416.67	0.00	CITI	BLAYBV
NTRD	CPD	09/15/15	99420	AUTOBAHN FUNDING CO LLC CP	0.15	10/16/15	36,000,000.00	35,995,350.00	0.00	CITI	CRSU
NTRD	CPD	09/15/15	99421	CREDIT AGRICOLE CIB NY BR CP	0.13	10/06/15	50,000,000.00	49,996,208.33	0.00	CITI	MFR
NTRD	CPD	09/15/15	99422	BARTON CAPITAL LLC CP	0.22	10/15/15	20,000,000.00	19,996,333.33	0.00	CITI	MS
NTRD	CPD	09/15/15	99423	ATLANTIC ASSET SEC LLC CP	0.14	10/08/15	50,000,000.00	49,995,527.78	0.00	CITI	MS
NTRD	CPD	09/16/15	99424	EMERSON ELECTRIC COMPANY CP	0.17	10/21/15	13,500,000.00	13,497,768.75	0.00	CITI	GPS
NTRD	CPD	09/16/15	99425	EMERSON ELECTRIC COMPANY CP	0.18	10/27/15	14,655,000.00	14,651,995.73	0.00	CITI	GPS
NTRD	CPD	09/16/15	99429	ATLANTIC ASSET SEC LLC CP	0.19	10/16/15	41,000,000.00	40,993,508.33	0.00	CITI	LOOP
NTRD	CPD	09/16/15	99430	ABBEY NATIONAL TREAS SV PLC CP	0.13	09/30/15	50,000,000.00	49,997,472.22	0.00	CITI	MFR
NTRD	CPD	09/16/15	99431	ATLANTIC ASSET SEC LLC CP	0.15	10/09/15	50,000,000.00	49,995,208.33	0.00	CITI	JPM
NTRD	CPD	09/17/15	99438	ABBEY NATIONAL TREAS SV PLC CP	0.13	09/30/15	50,000,000.00	49,997,652.78	0.00	CITI	MFR
NTRD	CPD	09/17/15	99439	AUTOBAHN FUNDING CO LLC CP	0.15	10/15/15	36,000,000.00	35,995,800.00	0.00	CITI	CRSU
NTRD	CPD	09/17/15	99440	ING U.S. FUNDING LLC CP	0.33	12/18/15	15,000,000.00	14,987,350.00	0.00	CITI	INGF
NTRD	CPD	09/17/15	99441	CANCARA ASSET SEC LLC CP	0.17	10/21/15	35,000,000.00	34,994,380.56	0.00	CITI	LOOP
NTRD	CPD	09/17/15	99442	NATIXIS NY BRANCH CP	0.14	09/30/15	22,000,000.00	21,998,887.78	0.00	CITI	MISC
NTRD	CPD	09/17/15	99433	CANCARA ASSET SEC LLC CP	0.17	10/13/15	5,000,000.00	4,999,386.11	0.00	CITI	KEYBANC
NTRD	CPD	09/17/15	99434	AUTOBAHN FUNDING CO LLC CP	0.15	10/13/15	10,000,000.00	9,998,916.67	0.00	CITI	KEYBANC
NTRD	CPD	09/17/15	99436	CANCARA ASSET SEC LLC CP	0.18	10/16/15	50,000,000.00	49,992,750.00	0.00	CITI	MS
NTRD	CPD	09/18/15	99444	ATLANTIC ASSET SEC LLC CP	0.17	10/20/15	50,000,000.00	49,992,444.44	0.00	CITI	BLAYBV
NTRD	CPD	09/18/15	99445	CANCARA ASSET SEC LLC CP	0.16	10/13/15	50,000,000.00	49,994,444.44	0.00	CITI	JPM
NTRD	CPD	09/18/15	99446	CANCARA ASSET SEC LLC CP	0.16	10/19/15	50,000,000.00	49,993,111.11	0.00	CITI	LOOP
NTRD	CPD	09/18/15	99447	CANCARA ASSET SEC LLC CP	0.17	10/16/15	50,000,000.00	49,993,388.89	0.00	CITI	JPM
NTRD	CPD	09/18/15	99448	CREDIT AGRICOLE CIB NY BR CP	0.13	10/08/15	30,000,000.00	29,997,833.33	0.00	CITI	BLAYBV

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NTRD	CPD	09/18/15	99449	AUTOBAHN FUNDING CO LLC CP	0.15	10/21/15	37,000,000.00	36,994,912.50	0.00	CITI	MS
NTRD	CPD	09/18/15	99428	ATLANTIC ASSET SEC LLC CP	0.20	10/16/15	50,000,000.00	49,992,222.22	0.00	CITI	MS
NTRD	CPD	09/21/15	99451	AUTOBAHN FUNDING CO LLC CP	0.15	10/19/15	50,000,000.00	49,994,166.67	0.00	CITI	BLAYBV
NTRD	CPD	09/21/15	99452	REGENCY MARKETS NO. 1 LLC CP	0.18	10/20/15	50,000,000.00	49,992,750.00	0.00	CITI	LOOP
NTRD	CPD	09/21/15	99454	ATLANTIC ASSET SEC LLC CP	0.16	10/21/15	50,000,000.00	49,993,333.33	0.00	CITI	JPM
NTRD	CPD	09/21/15	99455	TOYOTA MOTOR CREDIT CORP CP	0.15	10/27/15	30,000,000.00	29,995,500.00	0.00	CITI	TFS
NTRD	CPD	09/21/15	99456	ATLANTIC ASSET SEC LLC CP	0.16	10/22/15	50,000,000.00	49,993,111.11	0.00	CITI	MS
NTRD	CPD	09/22/15	99462	ATLANTIC ASSET SEC LLC CP	0.16	10/21/15	50,000,000.00	49,993,555.56	0.00	CITI	MS
NTRD	CPD	09/22/15	99463	CREDIT AGRICOLE CIB NY BR CP	0.13	10/23/15	50,000,000.00	49,994,402.78	0.00	CITI	MFR
NTRD	CPD	09/22/15	99464	AUTOBAHN FUNDING CO LLC CP	0.15	10/23/15	20,000,000.00	19,997,416.67	0.00	CITI	CRSU
NTRD	CPD	09/22/15	99465	BARTON CAPITAL LLC CP	0.18	11/02/15	25,000,000.00	24,994,875.00	0.00	CITI	BLAYBV
NTRD	CPD	09/22/15	99466	AUTOBAHN FUNDING CO LLC CP	0.15	10/22/15	30,000,000.00	29,996,250.00	0.00	CITI	BLAYBV
NTRD	CPD	09/22/15	99467	PRIVATE EXPORT FUNDING COR CP	0.19	10/21/15	27,000,000.00	26,995,867.50	0.00	CITI	BLAYBV
NTRD	CPD	09/22/15	99475	NATIXIS NY BRANCH CP	0.14	09/30/15	25,000,000.00	24,999,222.22	0.00	CITI	MISC
NTRD	CPD	09/23/15	99481	AUTOBAHN FUNDING CO LLC CP	0.15	10/23/15	20,000,000.00	19,997,500.00	0.00	CITI	BLAYBV
NTRD	CPD	09/23/15	99482	BARTON CAPITAL LLC CP	0.18	11/02/15	25,000,000.00	24,995,000.00	0.00	CITI	CRSU
NTRD	CPD	09/23/15	99483	ATLANTIC ASSET SEC LLC CP	0.16	10/23/15	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	09/23/15	99484	PRIVATE EXPORT FUNDING COR CP	0.19	10/20/15	25,250,000.00	25,246,401.88	0.00	CITI	GPS
NTRD	CPD	09/23/15	99485	TOYOTA MOTOR CREDIT CORP CP	0.18	11/10/15	37,000,000.00	36,991,120.00	0.00	CITI	TFS
NTRD	CPD	09/23/15	99486	ATLANTIC ASSET SEC LLC CP	0.16	10/23/15	22,000,000.00	21,997,066.67	0.00	CITI	LOOP
NTRD	CPD	09/23/15	99487	PRIVATE EXPORT FUNDING COR CP	0.19	10/28/15	49,000,000.00	48,990,948.61	0.00	CITI	BLAYBV
NTRD	CPD	09/24/15	99489	BARTON CAPITAL LLC CP	0.17	11/02/15	30,000,000.00	29,994,475.00	0.00	CITI	LOOP
NTRD	CPD	09/24/15	99493	BARTON CAPITAL LLC CP	0.17	11/02/15	25,000,000.00	24,995,395.83	0.00	CITI	KEYBANC
NTRD	CPD	09/24/15	99497	AUTOBAHN FUNDING CO LLC CP	0.15	10/26/15	40,000,000.00	39,994,666.67	0.00	CITI	BLAYBV
NTRD	CPD	09/24/15	99498	BARTON CAPITAL LLC CP	0.18	11/04/15	50,000,000.00	49,989,750.00	0.00	CITI	BLAYBV
NTRD	CPD	09/24/15	99499	ATLANTIC ASSET SEC LLC CP	0.16	10/26/15	50,000,000.00	49,992,888.89	0.00	CITI	JPM
NTRD	CPD	09/24/15	99500	MONT BLANC CAPITAL CORP CP	0.22	11/24/15	22,062,000.00	22,053,775.78	0.00	CITI	LOOP
NTRD	CPD	09/24/15	99469	PRIVATE EXPORT FUNDING COR CP	0.19	10/22/15	50,000,000.00	49,992,611.11	0.00	CITI	BLAYBV
NTRD	CPD	09/24/15	99470	CANCARA ASSET SEC LLC CP	0.16	10/22/15	50,000,000.00	49,993,777.78	0.00	CITI	JPM
NTRD	CPD	09/24/15	99504	ATLANTIC ASSET SEC LLC CP	0.16	10/29/15	30,000,000.00	29,995,333.33	0.00	CITI	BCI
NTRD	CPD	09/24/15	99505	NATIXIS NY BRANCH CP	0.17	11/02/15	50,000,000.00	49,990,791.67	0.00	CITI	MFR
NTRD	CPD	09/24/15	99506	BARTON CAPITAL LLC CP	0.18	11/05/15	25,000,000.00	24,994,750.00	0.00	CITI	MS
NTRD	CPD	09/24/15	99507	NATIXIS NY BRANCH CP	0.14	09/30/15	50,000,000.00	49,998,833.33	0.00	CITI	PIPE
NTRD	CPD	09/24/15	99508	NATIXIS NY BRANCH CP	0.14	09/30/15	50,000,000.00	49,998,833.33	0.00	CITI	RBCCM
NTRD	CPD	09/24/15	99509	TOYOTA MOTOR CREDIT CORP CP	0.17	11/10/15	50,000,000.00	49,988,902.78	0.00	CITI	TFS
NTRD	CPD	09/24/15	99510	NATIXIS NY BRANCH CP	0.18	11/02/15	25,000,000.00	24,995,125.00	0.00	CITI	MISC
NTRD	CPD	09/24/15	99502	CREDIT AGRICOLE CIB NY BR CP	0.18	11/09/15	50,000,000.00	49,988,500.00	0.00	CITI	MFR
NTRD	CPD	09/25/15	99512	AUTOBAHN FUNDING CO LLC CP	0.14	10/27/15	30,000,000.00	29,996,266.67	0.00	CITI	LOOP
NTRD	CPD	09/25/15	99513	REGENCY MARKETS NO. 1 LLC CP	0.18	10/28/15	25,000,000.00	24,995,875.00	0.00	CITI	MS
NTRD	CPD	09/25/15	99514	REGENCY MARKETS NO. 1 LLC CP	0.18	10/28/15	25,010,000.00	25,005,873.35	0.00	CITI	MS
NTRD	CPD	09/25/15	99515	AUTOBAHN FUNDING CO LLC CP	0.15	10/23/15	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	09/25/15	99522	BARTON CAPITAL LLC CP	0.22	11/20/15	25,000,000.00	24,991,444.44	0.00	CITI	MS
NTRD	CPD	09/25/15	99523	ATLANTIC ASSET SEC LLC CP	0.16	10/26/15	50,000,000.00	49,993,111.11	0.00	CITI	MS

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NTRD	CPD	09/25/15	99524	ATLANTIC ASSET SEC LLC CP	0.17	11/05/15	50,000,000.00	49,990,319.44	0.00	CITI	BLAYBV
NTRD	CPD	09/25/15	99525	CREDIT AGRICOLE CIB NY BR CP	0.18	11/09/15	50,000,000.00	49,988,750.00	0.00	CITI	MFR
NTRD	CPD	09/25/15	99526	ATLANTIC ASSET SEC LLC CP	0.20	11/18/15	50,000,000.00	49,985,000.00	0.00	CITI	LOOP
NTRD	CPD	09/28/15	99537	NATIXIS NY BRANCH CP	0.17	11/05/15	50,000,000.00	49,991,027.78	0.00	CITI	MFR
NTRD	CPD	09/28/15	99538	CANCARA ASSET SEC LLC CP	0.17	10/30/15	50,000,000.00	49,992,444.44	0.00	CITI	MS
NTRD	CPD	09/28/15	99539	CANCARA ASSET SEC LLC CP	0.17	10/30/15	6,500,000.00	6,499,017.78	0.00	CITI	MS
NTRD	CPD	09/28/15	99540	ATLANTIC ASSET SEC LLC CP	0.16	10/26/15	50,000,000.00	49,993,777.78	0.00	CITI	JPM
NTRD	CPD	09/28/15	99541	AUTOBAHN FUNDING CO LLC CP	0.15	11/02/15	10,000,000.00	9,998,541.67	0.00	CITI	CRSU
NTRD	CPD	09/28/15	99542	AUTOBAHN FUNDING CO LLC CP	0.15	10/27/15	30,000,000.00	29,996,375.00	0.00	CITI	CRSU
NTRD	CPD	09/28/15	99517	AUTOBAHN FUNDING CO LLC CP	0.15	10/27/15	20,000,000.00	19,997,583.33	0.00	CITI	MS
NTRD	CPD	09/28/15	99550	ATLANTIC ASSET SEC LLC CP	0.16	10/26/15	20,000,000.00	19,997,511.11	0.00	CITI	MS
NTRD	CPD	09/29/15	99557	PRIVATE EXPORT FUNDING COR CP	0.19	11/05/15	50,000,000.00	49,990,236.11	0.00	CITI	BLAYBV
NTRD	CPD	09/29/15	99558	BARTON CAPITAL LLC CP	0.17	11/02/15	50,000,000.00	49,991,972.22	0.00	CITI	MS
NTRD	CPD	09/29/15	99559	AUTOBAHN FUNDING CO LLC CP	0.14	11/03/15	25,000,000.00	24,996,597.22	0.00	CITI	LOOP
NTRD	CPD	09/29/15	99563	AUTOBAHN FUNDING CO LLC CP	0.15	11/02/15	30,000,000.00	29,995,750.00	0.00	CITI	BLAYBV
NTRD	CPD	09/29/15	99564	NATIXIS NY BRANCH CP	0.17	11/03/15	40,000,000.00	39,993,388.89	0.00	CITI	MFR
NTRD	CPD	09/29/15	99566	BARTON CAPITAL LLC CP	0.17	11/06/15	25,000,000.00	24,995,513.89	0.00	CITI	BLAYBV
NTRD	CPD	09/29/15	99567	BARTON CAPITAL LLC CP	0.17	11/02/15	35,000,000.00	34,994,380.56	0.00	CITI	BLAYBV
NTRD	CPD	09/30/15	99560	AUTOBAHN FUNDING CO LLC CP	0.15	11/02/15	45,000,000.00	44,993,812.50	0.00	CITI	CRSU
	CPD Total						5,138,978,000.00	5,138,194,102.83	0.00		
NTRD	FFCB	09/28/15	99477	FFCB 1.50 (CALLABLE)	1.50	06/28/19	41,500,000.00	41,500,000.00	0.00	CITI	LOOP
NTRD	FFCB	09/28/15	99478	FFCB 1.50 (CALLABLE)	1.50	06/28/19	21,350,000.00	21,350,000.00	0.00	CITI	RWB
NTRD	FFCB	09/28/15	99458	FFCB 1.50 (CALLABLE)	1.50	06/28/19	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	FFCB	09/28/15	99453	FFCB 1.50 (CALLABLE)	1.50	06/28/19	40,000,000.00	40,000,000.00	0.00	CITI	FTNFCM
NTRD	FFCB	09/30/15	99460	FFCB 1.49 (CALLABLE)	1.49	09/30/19	25,000,000.00	25,000,000.00	0.00	CITI	BLAYBV
NTRD	FFCB	09/30/15	99479	FFCB 1.53 (CALLABLE)	1.53	09/30/19	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FFCB	09/30/15	99480	FFCB 1.53 (CALLABLE)	1.53	09/30/19	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FFCB	09/30/15	99472	FFCB 1.53 (CALLABLE)	1.53	09/30/19	18,905,000.00	18,905,000.00	0.00	CITI	KEYBANC
	FFCB Total						221,755,000.00	221,755,000.00	0.00		
NTRD	FHLB	09/30/15	99561	FHLB 1.27 (CALLABLE)	1.27	03/29/19	25,000,000.00	25,000,000.00	0.00	CITI	BKNY
NTRD	FHLB	09/30/15	99562	FHLB 1.27 (CALLABLE)	1.27	03/29/19	25,000,000.00	25,000,000.00	0.00	CITI	MFR
	FHLB Total						50,000,000.00	50,000,000.00	0.00		
NTRD	FHLD	09/28/15	99531	FHLB D/N	0.24	03/28/16	50,000,000.00	49,939,333.33	0.00	CITI	MS
NTRD	FHLD	09/28/15	99532	FHLB D/N	0.24	03/28/16	7,000,000.00	6,991,506.67	0.00	CITI	MS
	FHLD Total						57,000,000.00	56,930,840.00	0.00		
NTRD	FHLM	09/28/15	99533	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,785,950.00	305,555.56	CITI	SUN
NTRD	FHLM	09/28/15	99534	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,785,950.00	305,555.56	CITI	SUN
NTRD	FHLM	09/28/15	99543	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,865,000.00	305,555.56	CITI	FTNFCM
NTRD	FHLM	09/28/15	99544	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,865,000.00	305,555.56	CITI	FTNFCM

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NTRD	FHLM	09/30/15	99459	FHLMC 1.83 (CALLABLE)	1.83	09/30/20	25,000,000.00	25,000,000.00	0.00	CITI	MFR
	FHLM Total						225,000,000.00	224,301,900.00	1,222,222.24		
NTRD	FLCM	09/14/15	99404	ROYAL BANK OF CANADA NY FRCD	0.38	03/14/16	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	FLCM	09/28/15	99520	ROYAL BANK OF CANADA NY FRCD	0.36	04/20/16	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
	FLCM Total						100,000,000.00	100,000,000.00	0.00		
NTRD	FRCDQ2	09/28/15	99496	NORDEA BK FINLAND PLC NY FRCD	0.50	11/14/16	27,900,000.00	27,900,000.00	17,413.09	CITI	LOOP
	FRCDQ2 Total						27,900,000.00	27,900,000.00	17,413.09		
NTRD	NCD1	09/11/15	99403	MUFG UNION BANK NA CD	0.16	10/30/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	09/21/15	99457	MUFG UNION BANK NA CD	0.16	10/30/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	09/22/15	99474	MUFG UNION BANK NA CD	0.16	10/29/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	09/30/15	99571	MUFG UNION BANK NA CD	0.17	11/13/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						200,000,000.00	200,000,000.00	0.00		
NTRD	YANK1	09/01/15	99342	UBS AG STAMFORD CT CD	0.41	01/04/16	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	09/08/15	99377	BNP PARIBAS SF CD	0.16	10/01/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/08/15	99378	BNP PARIBAS SF CD	0.16	10/01/15	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/08/15	99370	BANK OF MONTREAL CHICAGO CD	0.18	10/08/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/09/15	99391	CANADIAN IMP. BK OF COM NY CD	0.15	10/15/15	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	09/10/15	99394	BNP PARIBAS SF CD	0.18	10/09/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/14/15	99416	CANADIAN IMP. BK OF COM NY CD	0.15	10/15/15	50,000,000.00	50,000,000.00	0.00	CITI	MISC
NTRD	YANK1	09/17/15	99437	SVENSKA HANDELSBANKEN NY CD	0.33	12/18/15	50,000,000.00	50,000,638.36	0.00	CITI	RBCCM
NTRD	YANK1	09/18/15	99432	TORONTO DOMINION BANK NY CD	0.18	10/19/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/22/15	99468	CANADIAN IMP. BK OF COM NY CD	0.15	10/23/15	50,000,000.00	50,000,000.00	0.00	CITI	MISC
NTRD	YANK1	09/22/15	99473	SOCIETE GENERALE NY CD	0.35	01/04/16	50,000,000.00	50,001,443.03	0.00	CITI	MFR
NTRD	YANK1	09/24/15	99471	SVENSKA HANDELSBANKEN NY CD	0.17	10/30/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/24/15	99501	CANADIAN IMP. BK OF COM NY CD	0.18	11/23/15	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	09/24/15	99490	BANK OF MONTREAL CHICAGO CD	0.27	01/04/16	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/24/15	99492	BANK OF MONTREAL CHICAGO CD	0.27	12/30/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/24/15	99503	SVENSKA HANDELSBANKEN NY CD	0.28	12/23/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/24/15	99511	BANK OF MONTREAL CHICAGO CD	0.27	12/24/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/25/15	99521	BNP PARIBAS SF CD	0.16	10/27/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/25/15	99527	BANK OF MONTREAL CHICAGO CD	0.29	12/23/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	09/25/15	99528	DNB BANK ASA NY CD	0.22	12/28/15	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	09/25/15	99530	NORDEA BK FINLAND PLC NY CD	0.25	12/24/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	09/28/15	99545	TORONTO-DOMINION BANK NY CD	0.26	12/31/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/28/15	99546	TORONTO-DOMINION BANK NY CD	0.26	12/31/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/28/15	99547	BANK OF MONTREAL CHICAGO CD	0.31	01/11/16	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	09/28/15	99549	CANADIAN IMP. BK OF COM NY CD	0.26	12/28/15	50,000,000.00	50,001,263.09	0.00	CITI	MFR
NTRD	YANK1	09/28/15	99518	NORDEA BK FINLAND PLC NY CD	0.24	12/30/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	09/28/15	99519	SVENSKA HANDELSBANKEN NY CD	0.28	12/31/15	50,000,000.00	50,000,000.00	0.00	CITI	MISC

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NTRD	YANK1	09/28/15	99535	RABOBANK NEDERLAND NY CD	0.45	03/30/16	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	09/28/15	99536	RABOBANK NEDERLAND NY CD	0.45	03/30/16	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	09/28/15	99552	SVENSKA HANDELSBANKEN NY CD	0.29	01/06/16	50,000,000.00	50,000,000.00	0.00	CITI	MISC
NTRD	YANK1	09/28/15	99553	SOCIETE GENERALE NY CD	0.19	11/02/15	50,000,000.00	50,000,486.03	0.00	CITI	MFR
NTRD	YANK1	09/28/15	99554	SOCIETE GENERALE NY CD	0.19	11/02/15	25,000,000.00	25,000,243.01	0.00	CITI	MFR
NTRD	YANK1	09/28/15	99494	SOCIETE GENERALE NY CD	0.35	01/04/16	50,000,000.00	50,001,359.85	0.00	CITI	MFR
NTRD	YANK1	09/30/15	99570	RABOBANK NEDERLAND NY CD	0.35	03/02/16	50,000,000.00	50,000,000.00	0.00	CITI	RABO
	YANK1 Total						1,625,000,000.00	1,625,005,433.37	0.00		
				PSI Total			**7,645,633,000.00**	**7,644,087,276.20**	**1,239,635.33**		

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PHHPA	FHLB	09/10/15	99332	FHLB 3.60 (CALLABLE)	3.60	09/10/30	3,000,000.00	2,997,000.00	0.00	CITI	RWB
	FHLB Total						3,000,000.00	2,997,000.00	0.00		
PHHPA - PH HABITAT PRESERVATION AUTH Total							3,000,000.00	2,997,000.00	0.00		
				SPI TOTAL			3,000,000.00	2,997,000.00	0.00		

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09/01/15	NTRD	90708	FFCB 0.97 (CALLABLE)	Call	100.0000	35,120,000.00	35,120,000.00	35,012.69	35,155,012.69	3,938.22
			FFCB Total			35,120,000.00	35,120,000.00	35,012.69	35,155,012.69	3,938.22
09/29/15	NTRD	98947	FHLB 1.25 (CALLABLE)	Call	100.0000	12,265,000.00	12,265,000.00	38,328.13	12,303,328.13	0.00
09/05/15	NTRD	97372	FHLB 1.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	81,250.00	25,081,250.00	33,328.77
09/05/15	NTRD	93263	FHLB 1.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	81,250.00	25,081,250.00	0.00
09/29/15	NTRD	98863	FHLB 1.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	81,250.00	25,081,250.00	0.00
09/30/15	NTRD	98873	FHLB 2.02 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	126,250.00	25,126,250.00	0.00
09/30/15	NTRD	98036	FHLB 2.050 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/30/15	NTRD	98037	FHLB 2.050 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/27/15	NTRD	97559	FHLB 2.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	156,250.00	25,156,250.00	0.00
			FHLB Total			187,265,000.00	187,265,000.00	564,578.13	187,829,578.13	33,328.77
09/24/15	NTRD	98951	FHLMC 1.50 (CALLABLE)	Call	100.0000	14,877,000.00	14,877,000.00	52,069.50	14,929,069.50	0.00
09/18/15	NTRD	97427	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
09/19/15	NTRD	98033	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/25/15	NTRD	98038	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/26/15	NTRD	98049	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/26/15	NTRD	98051	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/26/15	NTRD	98048	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/18/15	NTRD	98658	FHLMC 1.60 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	100,000.00	25,100,000.00	0.00
09/23/15	NTRD	98053	FHLMC 1.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/23/15	NTRD	98054	FHLMC 1.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/25/15	NTRD	98062	FHLMC 1.625 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
09/15/15	NTRD	98903	FHLMC 2.00 (CALLABLE)	Call	100.0000	19,667,000.00	19,667,000.00	98,335.00	19,765,335.00	0.00
09/24/15	NTRD	98861	FHLMC 2.01 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	125,625.00	25,125,625.00	0.00
09/19/15	NTRD	98034	FHLMC 2.030 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC Total			334,544,000.00	334,544,000.00	469,779.50	335,013,779.50	0.00
09/13/15	NTRD	91685	FNMA 0.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	112,500.00	50,112,500.00	0.00
09/18/15	NTRD	91667	FNMA 0.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	106,250.00	50,106,250.00	0.00
09/13/15	NTRD	91666	FNMA 0.80 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	100,000.00	50,100,000.00	0.00
09/13/15	NTRD	91708	FNMA 0.80 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	100,000.00	50,100,000.00	0.00
09/24/15	NTRD	96654	FNMA 2.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FNMA Total			225,000,000.00	225,000,000.00	418,750.00	225,418,750.00	0.00

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09/01/15	NTRD	90708	FFCB 0.97 (CALLABLE)	Call	100.0000	35,120,000.00	35,120,000.00	35,012.69	35,155,012.69	3,938.22
09/25/15	NTRD	96770	TOYOTA MOTOR CREDIT CORI	Call	100.0000	35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00
			CNFX Total			35,000,000.00	35,000,000.00	0.00	35,000,000.00	0.00
			PSI Total			**816,929,000.00**	**816,929,000.00**	**1,488,120.32**	**818,417,120.32**	**37,266.99**

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09/18/15	SANIT	96047	FHLMC 1.40 (CALLABLE)	Call	100.0000	1,057,000.00	1,057,000.00	3,699.50	1,060,699.50	0.00
			FHLMC Total			1,057,000.00	1,057,000.00	3,699.50	1,060,699.50	0.00
09/28/15	SANIT	91931	FNMA 0.50 (CALLABLE)	Call	100.0000	188,000.00	188,000.00	329.00	188,329.00	0.00
			FNMA Total			188,000.00	188,000.00	329.00	188,329.00	0.00
	SANIT - SANITATION DISTRICT Total					1,245,000.00	1,245,000.00	4,028.50	1,249,028.50	0.00
09/29/15	SCP61	98874	FHLB 1.30 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	16,250.00	5,016,250.00	0.00
	SCP61 - SCAQMD General Fund					5,000,000.00	5,000,000.00	16,250.00	5,016,250.00	0.00
09/29/15	SCP66	98877	FHLB 1.30 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	65,000.00	20,065,000.00	0.00
	SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total					20,000,000.00	20,000,000.00	65,000.00	20,065,000.00	0.00
09/29/15	SCP6F	98869	FHLB 1.30 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	32,500.00	10,032,500.00	0.00
	SCP6F - SCAQMD Mobile Source Air Pollution Fund Total					10,000,000.00	10,000,000.00	32,500.00	10,032,500.00	0.00
09/29/15	SCP6U	98875	FHLB 1.30 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	16,250.00	5,016,250.00	0.00
	SCP6U - SCAQMD FUND 58 MITIGATION FEE FUND Total					5,000,000.00	5,000,000.00	16,250.00	5,016,250.00	0.00
09/29/15	SCP88	98876	FHLB 1.30 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	16,250.00	5,016,250.00	0.00
	SCP88 - BP ARCO Settlement Project Fund Total					5,000,000.00	5,000,000.00	16,250.00	5,016,250.00	0.00
09/29/15	SCU5F	98868	FHLB 1.30 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	32,500.00	10,032,500.00	0.00
	SCU5F - SCAQMD Clean Fuel Program Fund Total					10,000,000.00	10,000,000.00	32,500.00	10,032,500.00	0.00
			SPI Total			**56,245,000.00**	**56,245,000.00**	**182,778.50**	**56,427,778.50**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of September 30, 2015
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,777,908,940.14	2,777,973,472.40	64,532.26	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	5,457,777,040.14	5,457,745,712.27	(31,327.87)	0.00	0.00	0.00
Governments	1,099,213,868.24	1,100,092,900.00	879,031.76	85,134.12	88,666.73	3,532.61
Agencies	11,970,774,720.90	11,982,650,440.49	11,875,719.59	56,906,523.00	56,806,119.06	(100,403.94)
Municipals	47,000,000.00	47,000,000.00	0.00	4,655,000.00	4,655,000.00	0.00
Corp. & Deposit Notes	149,973,937.50	149,938,725.00	(35,212.50)	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	42,331,737.39	42,331,737.39	0.00
TOTAL	$21,502,648,506.92	$21,515,401,250.16	$12,752,743.24	$103,978,394.51	$103,881,523.18	($96,871.33)

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 September 30, 2015
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)	99.210000
99571	MUFG UNION BANK NA CD	99.992669
99570	RABOBANK NEDERLAND NY CD	99.982917

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	3.25000	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					47,000,000.00	47,000,000.00	47,000,000.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FRN	0.29120	12/03/15	50,000,000.00	50,000,000.00	49,998,400.00
		CNFM Total					50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.58600	10/11/16	25,000,000.00	25,000,000.00	24,889,525.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,889,525.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLABLE)	1.35000	12/15/17	50,000,000.00	50,000,000.00	50,021,650.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP MTN	1.45000	01/12/18	12,500,000.00	12,486,968.75	12,514,575.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP MTN	1.45000	01/12/18	12,500,000.00	12,486,968.75	12,514,575.00
		CNFX Total					75,000,000.00	74,973,937.50	75,050,800.00
PSI	NTRD	CPD	99119	ING U.S. FUNDING LLC CP	0.29000	11/02/15	11,000,000.00	10,997,164.44	10,997,841.80
PSI	NTRD	CPD	99137	ING U.S. FUNDING LLC CP	0.29000	11/02/15	17,000,000.00	16,995,617.78	16,996,664.60
PSI	NTRD	CPD	99155	ING U.S. FUNDING LLC CP	0.32000	12/02/15	10,000,000.00	9,994,488.89	9,995,380.00
PSI	NTRD	CPD	99182	BARTON CAPITAL LLC CP	0.22000	10/05/15	25,000,000.00	24,999,388.89	24,999,627.50
PSI	NTRD	CPD	99192	BARTON CAPITAL LLC CP	0.22000	10/01/15	25,000,000.00	25,000,000.00	24,999,927.50
PSI	NTRD	CPD	99195	ING U.S. FUNDING LLC CP	0.32000	12/18/15	12,000,000.00	11,991,680.00	11,992,336.80
PSI	NTRD	CPD	99246	BARTON CAPITAL LLC CP	0.22000	10/07/15	30,000,000.00	29,998,900.00	29,999,358.00
PSI	NTRD	CPD	99257	TOYOTA MOTOR CREDIT CORP CP	0.23000	10/23/15	25,000,000.00	24,996,486.11	24,998,690.00
PSI	NTRD	CPD	99259	BARTON CAPITAL LLC CP	0.21000	10/14/15	25,000,000.00	24,998,104.17	24,998,842.50
PSI	NTRD	CPD	99266	MONT BLANC CAPITAL CORP CP	0.30000	11/05/15	22,000,000.00	21,993,583.33	21,995,028.00
PSI	NTRD	CPD	99274	ABBEY NATIONAL TREAS SV PL CP	0.17000	10/05/15	40,000,000.00	39,999,244.44	39,999,724.00
PSI	NTRD	CPD	99297	ATLANTIC ASSET SEC LLC CP	0.23000	10/14/15	50,000,000.00	49,995,847.22	49,995,955.00
PSI	NTRD	CPD	99300	BARTON CAPITAL LLC CP	0.22000	10/13/15	45,000,000.00	44,996,700.00	44,998,078.50
PSI	NTRD	CPD	99312	BARTON CAPITAL LLC CP	0.22000	10/14/15	40,000,000.00	39,996,822.22	39,998,148.00
PSI	NTRD	CPD	99313	TOYOTA MOTOR CREDIT CORP CP	0.24000	11/03/15	25,000,000.00	24,994,500.00	24,997,355.00
PSI	NTRD	CPD	99318	MONT BLANC CAPITAL CORP CP	0.29000	11/06/15	20,842,000.00	20,835,955.82	20,837,093.79
PSI	NTRD	CPD	99319	MONT BLANC CAPITAL CORP CP	0.21000	10/05/15	24,263,000.00	24,262,433.86	24,262,376.44
PSI	NTRD	CPD	99320	ATLANTIC ASSET SEC LLC CP	0.21000	10/14/15	27,200,000.00	27,197,937.33	27,197,799.52
PSI	NTRD	CPD	99326	AUTOBAHN FUNDING CO LLC CP	0.15000	10/01/15	25,000,000.00	25,000,000.00	24,999,877.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99333	BARTON CAPITAL LLC CP	0.23000	10/14/15	37,000,000.00	36,996,926.94	36,998,286.90
PSI	NTRD	CPD	99334	BARTON CAPITAL LLC CP	0.23000	10/13/15	5,000,000.00	4,999,616.67	4,999,786.50
PSI	NTRD	CPD	99335	ING U.S. FUNDING LLC CP	0.17000	10/06/15	10,000,000.00	9,999,763.89	9,999,718.00
PSI	NTRD	CPD	99336	PRIVATE EXPORT FUNDING COR CP	0.16000	10/01/15	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	CPD	99337	ATLANTIC ASSET SEC LLC CP	0.16000	10/01/15	25,000,000.00	25,000,000.00	24,999,877.50
PSI	NTRD	CPD	99341	CANCARA ASSET SEC LLC CP	0.17000	10/01/15	30,000,000.00	30,000,000.00	29,999,853.00
PSI	NTRD	CPD	99343	AUTOBAHN FUNDING CO LLC CP	0.15000	10/01/15	22,000,000.00	22,000,000.00	21,999,892.20
PSI	NTRD	CPD	99344	PRIVATE EXPORT FUNDING COR CP	0.18000	10/15/15	25,000,000.00	24,998,250.00	24,998,437.50
PSI	NTRD	CPD	99345	ABBEY NATIONAL TREAS SV PL CP	0.20000	11/02/15	25,000,000.00	24,995,555.56	24,997,822.50
PSI	NTRD	CPD	99346	ATLANTIC ASSET SEC LLC CP	0.16000	10/05/15	25,000,000.00	24,999,555.56	24,999,357.50
PSI	NTRD	CPD	99347	AUTOBAHN FUNDING CO LLC CP	0.15000	10/02/15	25,000,000.00	24,999,895.83	24,999,752.50
PSI	NTRD	CPD	99349	CANCARA ASSET SEC LLC CP	0.18000	10/08/15	30,000,000.00	29,998,950.00	29,998,719.00
PSI	NTRD	CPD	99350	ATLANTIC ASSET SEC LLC CP	0.16000	10/02/15	25,000,000.00	24,999,888.89	24,999,752.50
PSI	NTRD	CPD	99351	PRIVATE EXPORT FUNDING COR CP	0.19000	10/05/15	25,000,000.00	24,999,472.22	24,999,477.50
PSI	NTRD	CPD	99352	AUTOBAHN FUNDING CO LLC CP	0.15000	10/06/15	25,000,000.00	24,999,479.17	24,999,220.00
PSI	NTRD	CPD	99353	CREDIT AGRICOLE CIB NY BR CP	0.17000	10/05/15	25,000,000.00	24,999,527.78	24,999,687.50
PSI	NTRD	CPD	99354	ATLANTIC ASSET SEC LLC CP	0.16000	10/05/15	30,000,000.00	29,999,466.67	29,999,229.00
PSI	NTRD	CPD	99356	CANCARA ASSET SEC LLC CP	0.17000	10/08/15	25,000,000.00	24,999,173.61	24,998,932.50
PSI	NTRD	CPD	99357	ABBEY NATIONAL TREAS SV PL CP	0.17000	10/05/15	50,000,000.00	49,999,055.55	49,999,655.00
PSI	NTRD	CPD	99358	CANCARA ASSET SEC LLC CP	0.17000	10/05/15	25,000,000.00	24,999,527.78	24,999,357.50
PSI	NTRD	CPD	99359	ATLANTIC ASSET SEC LLC CP	0.16000	10/05/15	50,000,000.00	49,999,111.11	49,998,715.00
PSI	NTRD	CPD	99360	ING U.S. FUNDING LLC CP	0.37000	01/04/16	15,000,000.00	14,985,354.17	14,987,199.00
PSI	NTRD	CPD	99361	PRIVATE EXPORT FUNDING COR CP	0.19000	10/13/15	25,000,000.00	24,998,416.67	24,998,645.00
PSI	NTRD	CPD	99362	CREDIT AGRICOLE CIB NY BR CP	0.17000	10/08/15	30,000,000.00	29,999,008.33	29,999,358.00
PSI	NTRD	CPD	99364	CANCARA ASSET SEC LLC CP	0.18000	10/09/15	40,000,000.00	39,998,400.00	39,998,048.00
PSI	NTRD	CPD	99365	PRIVATE EXPORT FUNDING COR CP	0.20000	10/13/15	25,000,000.00	24,998,333.33	24,998,645.00
PSI	NTRD	CPD	99366	ATLANTIC ASSET SEC LLC CP	0.16000	10/06/15	25,000,000.00	24,999,444.44	24,999,220.00
PSI	NTRD	CPD	99367	CREDIT AGRICOLE CIB NY BR CP	0.17000	10/08/15	25,000,000.00	24,999,173.61	24,999,465.00
PSI	NTRD	CPD	99369	CREDIT AGRICOLE CIB NY BR CP	0.15000	10/01/15	30,000,000.00	30,000,000.00	29,999,931.00
PSI	NTRD	CPD	99372	ATLANTIC ASSET SEC LLC CP	0.16000	10/05/15	25,001,000.00	25,000,555.54	25,000,357.47
PSI	NTRD	CPD	99373	ATLANTIC ASSET SEC LLC CP	0.16000	10/05/15	25,000,000.00	24,999,555.56	24,999,357.50
PSI	NTRD	CPD	99374	ATLANTIC ASSET SEC LLC CP	0.16000	10/06/15	35,000,000.00	34,999,222.22	34,998,908.00
PSI	NTRD	CPD	99375	PRIVATE EXPORT FUNDING COR CP	0.20000	10/07/15	33,000,000.00	32,998,900.00	32,999,036.40
PSI	NTRD	CPD	99376	CREDIT AGRICOLE CIB NY BR CP	0.16000	10/01/15	25,000,000.00	25,000,000.00	24,999,942.50
PSI	NTRD	CPD	99379	AUTOBAHN FUNDING CO LLC CP	0.15000	10/09/15	25,000,000.00	24,999,166.67	24,998,780.00
PSI	NTRD	CPD	99381	AUTOBAHN FUNDING CO LLC CP	0.15000	10/08/15	50,000,000.00	49,998,541.67	49,997,865.00
PSI	NTRD	CPD	99382	ATLANTIC ASSET SEC LLC CP	0.16000	10/08/15	50,000,000.00	49,998,444.45	49,997,865.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99383	PRIVATE EXPORT FUNDING COR CP	0.20000	10/15/15	50,000,000.00	49,996,111.11	49,996,875.00
PSI	NTRD	CPD	99384	AUTOBAHN FUNDING CO LLC CP	0.14000	10/09/15	50,000,000.00	49,998,444.45	49,997,560.00
PSI	NTRD	CPD	99385	AUTOBAHN FUNDING CO LLC CP	0.14000	10/06/15	25,000,000.00	24,999,513.89	24,999,220.00
PSI	NTRD	CPD	99386	COCA COLA CO. CP	0.16000	10/14/15	25,000,000.00	24,998,555.56	24,999,142.50
PSI	NTRD	CPD	99387	CREDIT AGRICOLE CIB NY BR CP	0.16000	10/02/15	40,000,000.00	39,999,822.22	39,999,812.00
PSI	NTRD	CPD	99388	AUTOBAHN FUNDING CO LLC CP	0.14000	10/06/15	15,000,000.00	14,999,708.33	14,999,532.00
PSI	NTRD	CPD	99389	AUTOBAHN FUNDING CO LLC CP	0.15000	10/06/15	5,000,000.00	4,999,895.83	4,999,844.00
PSI	NTRD	CPD	99390	ING U.S. FUNDING LLC CP	0.32000	12/18/15	10,000,000.00	9,993,066.67	9,993,614.00
PSI	NTRD	CPD	99393	ATLANTIC ASSET SEC LLC CP	0.14000	10/01/15	25,000,000.00	25,000,000.00	24,999,877.50
PSI	NTRD	CPD	99395	ATLANTIC ASSET SEC LLC CP	0.14000	10/01/15	50,000,000.00	50,000,000.00	49,999,755.00
PSI	NTRD	CPD	99396	CANCARA ASSET SEC LLC CP	0.17000	10/07/15	50,000,000.00	49,998,583.33	49,998,150.00
PSI	NTRD	CPD	99397	CREDIT AGRICOLE CIB NY BR CP	0.16000	10/01/15	50,000,000.00	50,000,000.00	49,999,885.00
PSI	NTRD	CPD	99398	PRIVATE EXPORT FUNDING COR CP	0.22000	10/15/15	35,000,000.00	34,997,005.56	34,997,812.50
PSI	NTRD	CPD	99399	PRIVATE EXPORT FUNDING COR CP	0.20000	10/08/15	30,000,000.00	29,998,833.33	29,998,998.00
PSI	NTRD	CPD	99401	CANCARA ASSET SEC LLC CP	0.16000	10/05/15	50,000,000.00	49,999,111.11	49,998,715.00
PSI	NTRD	CPD	99402	ATLANTIC ASSET SEC LLC CP	0.16000	10/06/15	30,000,000.00	29,999,333.33	29,999,064.00
PSI	NTRD	CPD	99405	CREDIT AGRICOLE CIB NY BR CP	0.14000	10/14/15	40,000,000.00	39,997,977.78	39,998,320.00
PSI	NTRD	CPD	99407	BARTON CAPITAL LLC CP	0.22000	11/05/15	50,000,000.00	49,989,305.55	49,991,900.00
PSI	NTRD	CPD	99408	REGENCY MARKETS NO. 1 LLC CP	0.22000	10/14/15	15,000,000.00	14,998,808.33	14,998,786.50
PSI	NTRD	CPD	99409	CANCARA ASSET SEC LLC CP	0.16000	10/14/15	50,000,000.00	49,997,111.11	49,995,955.00
PSI	NTRD	CPD	99410	CANCARA ASSET SEC LLC CP	0.17000	10/13/15	35,000,000.00	34,998,016.66	34,997,406.50
PSI	NTRD	CPD	99411	AUTOBAHN FUNDING CO LLC CP	0.15000	10/14/15	50,000,000.00	49,997,291.67	49,995,955.00
PSI	NTRD	CPD	99412	AUTOBAHN FUNDING CO LLC CP	0.15000	10/14/15	50,000,000.00	49,997,291.67	49,995,955.00
PSI	NTRD	CPD	99413	CANCARA ASSET SEC LLC CP	0.17000	10/19/15	40,000,000.00	39,996,600.00	39,995,564.00
PSI	NTRD	CPD	99414	CREDIT AGRICOLE CIB NY BR CP	0.13000	10/02/15	50,000,000.00	49,999,819.44	49,999,765.00
PSI	NTRD	CPD	99415	BARTON CAPITAL LLC CP	0.18000	10/01/15	40,000,000.00	40,000,000.00	39,999,884.00
PSI	NTRD	CPD	99418	ATLANTIC ASSET SEC LLC CP	0.16000	10/13/15	25,000,000.00	24,998,666.67	24,998,147.50
PSI	NTRD	CPD	99419	REGENCY MARKETS NO. 1 LLC CP	0.23000	10/15/15	50,000,000.00	49,995,527.78	49,995,625.00
PSI	NTRD	CPD	99420	AUTOBAHN FUNDING CO LLC CP	0.15000	10/16/15	36,000,000.00	35,997,750.00	35,996,637.60
PSI	NTRD	CPD	99421	CREDIT AGRICOLE CIB NY BR CP	0.13000	10/06/15	50,000,000.00	49,999,097.22	49,999,230.00
PSI	NTRD	CPD	99422	BARTON CAPITAL LLC CP	0.22000	10/15/15	20,000,000.00	19,998,288.89	19,999,000.00
PSI	NTRD	CPD	99423	ATLANTIC ASSET SEC LLC CP	0.14000	10/08/15	50,000,000.00	49,998,638.89	49,997,865.00
PSI	NTRD	CPD	99424	EMERSON ELECTRIC COMPANY CP	0.17000	10/21/15	13,500,000.00	13,498,725.00	13,499,291.25
PSI	NTRD	CPD	99425	EMERSON ELECTRIC COMPANY CP	0.18000	10/27/15	14,655,000.00	14,653,094.85	14,653,933.12
PSI	NTRD	CPD	99426	CANCARA ASSET SEC LLC CP	0.16000	10/09/15	35,000,000.00	34,998,755.56	34,998,292.00
PSI	NTRD	CPD	99428	ATLANTIC ASSET SEC LLC CP	0.20000	10/16/15	50,000,000.00	49,995,833.33	49,995,330.00
PSI	NTRD	CPD	99429	ATLANTIC ASSET SEC LLC CP	0.19000	10/16/15	41,000,000.00	40,996,754.16	40,996,170.60

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99431	ATLANTIC ASSET SEC LLC CP	0.15000	10/09/15	50,000,000.00	49,998,333.33	49,997,560.00
PSI	NTRD	CPD	99433	CANCARA ASSET SEC LLC CP	0.17000	10/13/15	5,000,000.00	4,999,716.67	4,999,629.50
PSI	NTRD	CPD	99434	AUTOBAHN FUNDING CO LLC CP	0.15000	10/13/15	10,000,000.00	9,999,500.00	9,999,259.00
PSI	NTRD	CPD	99436	CANCARA ASSET SEC LLC CP	0.18000	10/16/15	50,000,000.00	49,996,250.00	49,995,330.00
PSI	NTRD	CPD	99439	AUTOBAHN FUNDING CO LLC CP	0.15000	10/15/15	36,000,000.00	35,997,900.00	35,996,850.00
PSI	NTRD	CPD	99440	ING U.S. FUNDING LLC CP	0.33000	12/18/15	15,000,000.00	14,989,275.00	14,990,421.00
PSI	NTRD	CPD	99441	CANCARA ASSET SEC LLC CP	0.17000	10/21/15	35,000,000.00	34,996,694.45	34,995,712.50
PSI	NTRD	CPD	99444	ATLANTIC ASSET SEC LLC CP	0.17000	10/20/15	50,000,000.00	49,995,513.89	49,994,165.00
PSI	NTRD	CPD	99445	CANCARA ASSET SEC LLC CP	0.16000	10/13/15	50,000,000.00	49,997,333.33	49,996,295.00
PSI	NTRD	CPD	99446	CANCARA ASSET SEC LLC CP	0.16000	10/19/15	50,000,000.00	49,996,000.00	49,994,455.00
PSI	NTRD	CPD	99447	CANCARA ASSET SEC LLC CP	0.17000	10/16/15	50,000,000.00	49,996,458.33	49,995,330.00
PSI	NTRD	CPD	99448	CREDIT AGRICOLE CIB NY BR CP	0.13000	10/08/15	30,000,000.00	29,999,241.67	29,999,358.00
PSI	NTRD	CPD	99449	AUTOBAHN FUNDING CO LLC CP	0.15000	10/21/15	37,000,000.00	36,996,916.67	36,995,467.50
PSI	NTRD	CPD	99451	AUTOBAHN FUNDING CO LLC CP	0.15000	10/19/15	50,000,000.00	49,996,250.00	49,994,455.00
PSI	NTRD	CPD	99452	REGENCY MARKETS NO. 1 LLC CP	0.18000	10/20/15	50,000,000.00	49,995,250.00	49,994,165.00
PSI	NTRD	CPD	99454	ATLANTIC ASSET SEC LLC CP	0.16000	10/21/15	50,000,000.00	49,995,555.55	49,993,875.00
PSI	NTRD	CPD	99455	TOYOTA MOTOR CREDIT CORP CP	0.15000	10/27/15	30,000,000.00	29,996,750.00	29,997,906.00
PSI	NTRD	CPD	99456	ATLANTIC ASSET SEC LLC CP	0.16000	10/22/15	50,000,000.00	49,995,333.33	49,993,580.00
PSI	NTRD	CPD	99462	ATLANTIC ASSET SEC LLC CP	0.16000	10/21/15	50,000,000.00	49,995,555.56	49,993,875.00
PSI	NTRD	CPD	99463	CREDIT AGRICOLE CIB NY BR CP	0.13000	10/23/15	50,000,000.00	49,996,027.78	49,995,975.00
PSI	NTRD	CPD	99464	AUTOBAHN FUNDING CO LLC CP	0.15000	10/23/15	20,000,000.00	19,998,166.67	19,997,316.00
PSI	NTRD	CPD	99465	BARTON CAPITAL LLC CP	0.18000	11/02/15	25,000,000.00	24,996,000.00	24,996,425.00
PSI	NTRD	CPD	99466	AUTOBAHN FUNDING CO LLC CP	0.15000	10/22/15	30,000,000.00	29,997,375.00	29,996,148.00
PSI	NTRD	CPD	99467	PRIVATE EXPORT FUNDING COR CP	0.19000	10/21/15	27,000,000.00	26,997,150.00	26,997,478.20
PSI	NTRD	CPD	99469	PRIVATE EXPORT FUNDING COR CP	0.19000	10/22/15	50,000,000.00	49,994,458.33	49,995,050.00
PSI	NTRD	CPD	99470	CANCARA ASSET SEC LLC CP	0.16000	10/22/15	50,000,000.00	49,995,333.34	49,993,580.00
PSI	NTRD	CPD	99481	AUTOBAHN FUNDING CO LLC CP	0.15000	10/23/15	20,000,000.00	19,998,166.67	19,997,316.00
PSI	NTRD	CPD	99482	BARTON CAPITAL LLC CP	0.18000	11/02/15	25,000,000.00	24,996,000.00	24,996,425.00
PSI	NTRD	CPD	99483	ATLANTIC ASSET SEC LLC CP	0.16000	10/23/15	25,000,000.00	24,997,555.56	24,996,645.00
PSI	NTRD	CPD	99484	PRIVATE EXPORT FUNDING COR CP	0.19000	10/20/15	25,250,000.00	25,247,467.99	25,247,783.05
PSI	NTRD	CPD	99485	TOYOTA MOTOR CREDIT CORP CP	0.18000	11/10/15	37,000,000.00	36,992,600.00	36,994,520.30
PSI	NTRD	CPD	99486	ATLANTIC ASSET SEC LLC CP	0.16000	10/23/15	22,000,000.00	21,997,848.89	21,997,047.60
PSI	NTRD	CPD	99487	PRIVATE EXPORT FUNDING COR CP	0.19000	10/28/15	49,000,000.00	48,993,017.50	48,993,291.90
PSI	NTRD	CPD	99489	BARTON CAPITAL LLC CP	0.17000	11/02/15	30,000,000.00	29,995,466.67	29,995,710.00
PSI	NTRD	CPD	99493	BARTON CAPITAL LLC CP	0.17000	11/02/15	25,000,000.00	24,996,222.22	24,996,425.00
PSI	NTRD	CPD	99497	AUTOBAHN FUNDING CO LLC CP	0.15000	10/26/15	40,000,000.00	39,995,833.34	39,993,932.00
PSI	NTRD	CPD	99498	BARTON CAPITAL LLC CP	0.18000	11/04/15	50,000,000.00	49,991,500.00	49,992,220.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99499	ATLANTIC ASSET SEC LLC CP	0.16000	10/26/15	50,000,000.00	49,994,444.45	49,992,415.00
PSI	NTRD	CPD	99500	MONT BLANC CAPITAL CORP CP	0.22000	11/24/15	22,062,000.00	22,054,719.54	22,052,663.36
PSI	NTRD	CPD	99502	CREDIT AGRICOLE CIB NY BR CP	0.18000	11/09/15	50,000,000.00	49,990,250.00	49,991,110.00
PSI	NTRD	CPD	99504	ATLANTIC ASSET SEC LLC CP	0.16000	10/29/15	30,000,000.00	29,996,266.66	29,994,924.00
PSI	NTRD	CPD	99505	NATIXIS NY BRANCH CP	0.17000	11/02/15	50,000,000.00	49,992,444.45	49,993,765.00
PSI	NTRD	CPD	99506	BARTON CAPITAL LLC CP	0.18000	11/05/15	25,000,000.00	24,995,625.00	24,995,950.00
PSI	NTRD	CPD	99509	TOYOTA MOTOR CREDIT CORP CP	0.17000	11/10/15	50,000,000.00	49,990,555.56	49,992,595.00
PSI	NTRD	CPD	99510	NATIXIS NY BRANCH CP	0.18000	11/02/15	25,000,000.00	24,996,000.00	24,996,882.50
PSI	NTRD	CPD	99512	AUTOBAHN FUNDING CO LLC CP	0.14000	10/27/15	30,000,000.00	29,996,966.67	29,995,275.00
PSI	NTRD	CPD	99513	REGENCY MARKETS NO. 1 LLC CP	0.18000	10/28/15	25,000,000.00	24,996,625.00	24,995,915.00
PSI	NTRD	CPD	99514	REGENCY MARKETS NO. 1 LLC CP	0.18000	10/28/15	25,010,000.00	25,006,623.65	25,005,913.37
PSI	NTRD	CPD	99515	AUTOBAHN FUNDING CO LLC CP	0.15000	10/23/15	50,000,000.00	49,995,416.67	49,993,290.00
PSI	NTRD	CPD	99517	AUTOBAHN FUNDING CO LLC CP	0.15000	10/27/15	20,000,000.00	19,997,833.33	19,996,850.00
PSI	NTRD	CPD	99522	BARTON CAPITAL LLC CP	0.22000	11/20/15	25,000,000.00	24,992,361.11	24,993,340.00
PSI	NTRD	CPD	99523	ATLANTIC ASSET SEC LLC CP	0.16000	10/26/15	50,000,000.00	49,994,444.44	49,992,415.00
PSI	NTRD	CPD	99524	ATLANTIC ASSET SEC LLC CP	0.17000	11/05/15	50,000,000.00	49,991,736.11	49,988,700.00
PSI	NTRD	CPD	99525	CREDIT AGRICOLE CIB NY BR CP	0.18000	11/09/15	50,000,000.00	49,990,250.00	49,991,110.00
PSI	NTRD	CPD	99526	ATLANTIC ASSET SEC LLC CP	0.20000	11/18/15	50,000,000.00	49,986,666.67	49,982,235.00
PSI	NTRD	CPD	99537	NATIXIS NY BRANCH CP	0.17000	11/05/15	50,000,000.00	49,991,736.11	49,992,900.00
PSI	NTRD	CPD	99538	CANCARA ASSET SEC LLC CP	0.17000	10/30/15	50,000,000.00	49,993,152.77	49,991,250.00
PSI	NTRD	CPD	99539	CANCARA ASSET SEC LLC CP	0.17000	10/30/15	6,500,000.00	6,499,109.86	6,498,862.50
PSI	NTRD	CPD	99540	ATLANTIC ASSET SEC LLC CP	0.16000	10/26/15	50,000,000.00	49,994,444.45	49,992,415.00
PSI	NTRD	CPD	99541	AUTOBAHN FUNDING CO LLC CP	0.15000	11/02/15	10,000,000.00	9,998,666.67	9,998,001.00
PSI	NTRD	CPD	99542	AUTOBAHN FUNDING CO LLC CP	0.15000	10/27/15	30,000,000.00	29,996,750.00	29,995,275.00
PSI	NTRD	CPD	99550	ATLANTIC ASSET SEC LLC CP	0.16000	10/26/15	20,000,000.00	19,997,777.78	19,996,966.00
PSI	NTRD	CPD	99557	PRIVATE EXPORT FUNDING COR CP	0.19000	11/05/15	50,000,000.00	49,990,763.89	49,990,600.00
PSI	NTRD	CPD	99558	BARTON CAPITAL LLC CP	0.17000	11/02/15	50,000,000.00	49,992,444.44	49,992,850.00
PSI	NTRD	CPD	99559	AUTOBAHN FUNDING CO LLC CP	0.14000	11/03/15	25,000,000.00	24,996,791.66	24,994,780.00
PSI	NTRD	CPD	99560	AUTOBAHN FUNDING CO LLC CP	0.15000	11/02/15	45,000,000.00	44,994,000.00	44,991,004.50
PSI	NTRD	CPD	99563	AUTOBAHN FUNDING CO LLC CP	0.15000	11/02/15	30,000,000.00	29,996,000.00	29,994,003.00
PSI	NTRD	CPD	99564	NATIXIS NY BRANCH CP	0.17000	11/03/15	40,000,000.00	39,993,766.67	39,994,784.00
PSI	NTRD	CPD	99566	BARTON CAPITAL LLC CP	0.17000	11/06/15	25,000,000.00	24,995,750.00	24,995,785.00
PSI	NTRD	CPD	99567	BARTON CAPITAL LLC CP	0.17000	11/02/15	35,000,000.00	34,994,711.12	34,994,995.00
		CPD Total					5,458,283,000.00	5,457,777,040.14	5,457,745,712.27
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,393,800.19	18,391,094.40
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,990,208.96	26,954,667.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,997,313.51	24,991,150.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,977,915.34	24,931,400.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,244,247.50
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,028,202.74	27,027,945.73
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,272,757.74	23,272,536.43
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,602,572.40
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,951,812.95
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,976,362.18	49,893,500.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,014,857.61	31,961,776.10
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,932,325.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,982,062.97	50,002,250.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,982,719.30	50,004,250.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,522,372.99	36,538,105.48
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,877,525.90	44,893,024.62
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,803,135.13
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,715,416.23	23,659,132.50
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,193,707.56	46,073,458.20
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,928,066.04	49,808,700.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,784.20	149,426.10
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,003,275.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,986,045.18	25,003,275.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,597,041.58	10,601,388.60
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,003,275.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,988,550.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,988,550.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,988,550.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,391,114.80
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,991,756.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,981,044.63	25,002,475.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,749,008.45
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,628,148.88	28,643,952.32
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,331,149.54
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	34,376,815.20
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,138,694.55	15,118,987.95
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,991,343.68	24,951,625.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,484,678.31	43,415,827.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,985,075.31	19,959,060.00

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PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,908,725.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,973,602.24	24,922,850.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,973,602.24	24,922,850.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,973,602.24	24,922,850.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,890,125.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,983,502.19	24,988,325.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,408,024.53	24,840,450.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,893,325.76	8,962,434.36
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,623,434.98	16,820,900.55
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,660,111.88	32,984,589.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	22,041,693.28
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,296,526.60	17,556,860.83
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,049,725.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,049,725.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,989,382.53	25,098,275.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,098,275.00
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	25,000,000.00	25,000,000.00	24,944,725.00
PSI	NTRD	FFCB	98312	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	24,000,000.00	24,000,000.00	23,987,064.00
PSI	NTRD	FFCB	98314	FFCB 1.45 (CALLABLE)	1.45000	01/08/19	25,000,000.00	24,998,910.47	24,953,400.00
PSI	NTRD	FFCB	98366	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	26,000,000.00	26,000,000.00	25,985,986.00
PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	25,000,000.00	25,000,000.00	24,978,925.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23000	07/20/18	40,000,000.00	39,978,178.30	40,021,600.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	33,245,000.00	33,245,000.00	33,216,974.47
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55000	01/24/20	30,745,000.00	30,661,975.46	30,749,980.69
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	30,000,000.00	30,000,000.00	29,933,670.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68000	04/27/20	40,000,000.00	39,972,578.00	40,219,840.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72000	05/04/20	27,565,000.00	27,533,372.67	27,717,020.98
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.90000	05/19/20	25,000,000.00	25,000,000.00	25,204,600.00
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85000	06/08/20	20,000,000.00	19,953,709.47	20,104,980.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	25,000,000.00	25,214,650.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,988,136.64	25,214,650.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,988,143.13	25,214,650.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,988,143.13	25,214,650.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,982,214.70	25,214,650.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2.00000	06/15/20	13,825,000.00	13,821,074.03	13,942,871.95
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94000	08/04/20	12,000,000.00	12,000,000.00	12,080,976.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94000	08/04/20	12,000,000.00	12,000,000.00	12,080,976.00

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PSI	NTRD	FFCB	99139	FFCB 2.00 (CALLABLE)	2.00000	08/04/20	20,000,000.00	20,000,000.00	20,031,720.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94000	08/04/20	12,000,000.00	11,985,452.30	12,080,976.00
PSI	NTRD	FFCB	99453	FFCB 1.50 (CALLABLE)	1.50000	06/28/19	40,000,000.00	40,000,000.00	40,065,880.00
PSI	NTRD	FFCB	99458	FFCB 1.50 (CALLABLE)	1.50000	06/28/19	25,000,000.00	25,000,000.00	25,041,175.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49000	09/30/19	25,000,000.00	25,000,000.00	25,019,825.00
PSI	NTRD	FFCB	99472	FFCB 1.53 (CALLABLE)	1.53000	09/30/19	18,905,000.00	18,905,000.00	18,907,816.85
PSI	NTRD	FFCB	99477	FFCB 1.50 (CALLABLE)	1.50000	06/28/19	41,500,000.00	41,500,000.00	41,568,350.50
PSI	NTRD	FFCB	99478	FFCB 1.50 (CALLABLE)	1.50000	06/28/19	21,350,000.00	21,350,000.00	21,385,163.45
PSI	NTRD	FFCB	99479	FFCB 1.53 (CALLABLE)	1.53000	09/30/19	25,000,000.00	25,000,000.00	25,003,725.00
PSI	NTRD	FFCB	99480	FFCB 1.53 (CALLABLE)	1.53000	09/30/19	25,000,000.00	25,000,000.00	25,003,725.00
		FFCB Total					2,220,074,000.00	2,217,822,149.07	2,220,958,994.81
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,974,672.44	45,251,595.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,995,358.71	25,002,275.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,998,267.21	24,922,475.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	25,002,100.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	32,007,912.46
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,905,560.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,988,985.92	25,002,275.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	50,008,700.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,193,981.24	44,972,463.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,993,342.08	49,748,300.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,992,543.13	27,859,048.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,874,038.67	45,755,369.10
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,971,719.68	49,842,450.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,924,560.06	37,825,435.31
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,820,289.84
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	50,008,700.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,977,250.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,965,200.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,756,438.74	31,768,892.80
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	50,019,300.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	50,043,950.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,992,902.78	25,045,825.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,219,900.20
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,892,625.00
PSI	NTRD	FHLB	92898	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,491,802.75

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PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,150,958.10
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,230,731.25	43,496,873.67
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,266,044.51	22,496,740.60
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,996,337.37	25,000,325.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,992,674.22	50,000,650.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,994,896.55	49,996,700.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,396,795.03	31,397,927.60
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	50,008,300.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	50,008,300.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,987,158.68	49,991,000.00
PSI	NTRD	FHLB	98377	FHLB 1.50 (CALLABLE)	1.50000	04/30/19	25,000,000.00	25,000,000.00	25,024,275.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75000	09/08/17	50,000,000.00	50,000,000.00	50,011,450.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75000	09/08/17	18,055,000.00	18,055,000.00	18,059,134.60
PSI	NTRD	FHLB	98948	FHLB 1.875 (CALLABLE)	1.87500	01/27/20	7,550,000.00	7,550,000.00	7,559,346.90
PSI	NTRD	FHLB	99561	FHLB 1.27 (CALLABLE)	1.27000	03/29/19	25,000,000.00	25,000,000.00	24,988,325.00
PSI	NTRD	FHLB	99562	FHLB 1.27 (CALLABLE)	1.27000	03/29/19	25,000,000.00	25,000,000.00	24,988,325.00
		FHLB Total					1,615,760,000.00	1,614,946,448.27	1,614,563,925.13
PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,985,597.22	49,990,700.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,985,597.22	49,990,700.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,983,555.56	49,990,200.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,983,555.56	49,990,200.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,994,238.89	19,996,280.00
PSI	NTRD	FHLD	98301	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,999,798.61	49,999,950.00
PSI	NTRD	FHLD	98302	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,999,798.61	49,999,950.00
PSI	NTRD	FHLD	98388	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,998,333.33	49,999,650.00
PSI	NTRD	FHLD	98389	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,998,333.33	49,999,650.00
PSI	NTRD	FHLD	98390	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,998,333.33	49,999,650.00
PSI	NTRD	FHLD	99531	FHLB D/N	0.24000	03/28/16	50,000,000.00	49,940,333.33	49,949,050.00
PSI	NTRD	FHLD	99532	FHLB D/N	0.24000	03/28/16	7,000,000.00	6,991,646.67	6,992,867.00
		FHLD Total					527,000,000.00	526,859,121.66	526,898,847.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	25,007,125.00

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PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,783,819.20
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,942,800.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,942,800.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,942,800.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	50,063,800.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	50,063,800.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,995,607.89	25,031,900.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	25,031,900.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,168,121.70
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	50,022,600.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,313,484.40
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	50,006,200.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,973,250.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,847,552.80
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,899,925.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	26,191,006.20
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,996,150.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,818,354.53	25,015,825.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	18,023,444.63	18,212,467.00
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,846,598.42	50,044,750.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,152,221.65	4,168,727.68
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,940,070.46	25,049,200.00
PSI	NTRD	FHLM	98241	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	50,000,000.00	49,852,987.63	50,098,400.00
PSI	NTRD	FHLM	98242	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	50,000,000.00	49,852,987.63	50,098,400.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,832,185.89	49,919,000.00
PSI	NTRD	FHLM	98342	FHLMC 1.82 (CALLABLE)	1.82000	04/29/20	25,000,000.00	25,000,000.00	25,029,250.00
PSI	NTRD	FHLM	98343	FHLMC 1.25 (CALLABLE)	1.25000	04/20/18	25,000,000.00	25,000,000.00	25,004,975.00
PSI	NTRD	FHLM	98367	FHLMC 1.53 (CALLABLE)	1.53000	04/29/19	25,000,000.00	25,000,000.00	25,023,675.00
PSI	NTRD	FHLM	98376	FHLMC 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	25,020,825.00
PSI	NTRD	FHLM	98378	FHLMC 1.35 (CALLABLE)	1.35000	10/23/18	25,000,000.00	25,000,000.00	25,016,625.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.30000	11/07/18	25,000,000.00	25,000,000.00	25,010,900.00
PSI	NTRD	FHLM	98457	FHLMC 1.33 (CALLABLE)	1.33000	11/13/18	25,000,000.00	25,000,000.00	25,008,325.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,977,419.35	25,049,200.00
PSI	NTRD	FHLM	98482	FHLMC 1.52 (CALLABLE)	1.52000	05/06/19	25,000,000.00	25,000,000.00	24,959,675.00
PSI	NTRD	FHLM	98510	FHLMC 1.30 (CALLABLE)	1.30000	02/26/19	25,000,000.00	25,000,000.00	25,073,025.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,886,363.64	49,919,000.00
PSI	NTRD	FHLM	98526	FHLMC 1.65 (CALLABLE)	1.65000	11/15/19	50,000,000.00	49,975,987.36	50,068,500.00

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PSI	NTRD	FHLM	98550	FHLMC 1.30 (CALLABLE)	1.30000	05/21/18	25,000,000.00	25,000,000.00	25,034,275.00
PSI	NTRD	FHLM	98560	FHLMC 1.30 (CALLABLE)	1.30000	05/25/18	25,000,000.00	25,000,000.00	25,034,825.00
PSI	NTRD	FHLM	98573	FHLMC 2.00 (CALLABLE)	2.00000	05/27/20	25,000,000.00	25,000,000.00	25,066,850.00
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25000	05/25/18	50,000,000.00	49,995,572.34	50,074,500.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25000	05/25/18	50,000,000.00	50,000,000.00	50,074,500.00
PSI	NTRD	FHLM	98761	FHLMC 2.15 (CALLABLE)	2.15000	07/01/20	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	8,125,000.00	8,076,764.42	8,140,990.00
PSI	NTRD	FHLM	98886	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	25,000,000.00	24,991,722.05	25,072,700.00
PSI	NTRD	FHLM	98896	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,729,493.37	24,959,500.00
PSI	NTRD	FHLM	98898	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	40,000,000.00	39,952,723.74	40,116,320.00
PSI	NTRD	FHLM	98901	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	50,000,000.00	49,940,904.67	50,145,400.00
PSI	NTRD	FHLM	98902	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,739,921.54	24,959,500.00
PSI	NTRD	FHLM	98904	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	26,445,000.00	26,394,963.35	26,521,902.06
PSI	NTRD	FHLM	98905	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,741,098.37	24,959,500.00
PSI	NTRD	FHLM	98919	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,439,360.29	49,919,000.00
PSI	NTRD	FHLM	98920	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,719,680.14	24,959,500.00
PSI	NTRD	FHLM	98923	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,717,561.86	24,959,500.00
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	15,000,000.00	14,903,910.28	15,029,520.00
PSI	NTRD	FHLM	99158	FHLMC 2.08 (CALLABLE)	2.08000	08/20/20	25,000,000.00	25,000,000.00	25,057,175.00
PSI	NTRD	FHLM	99459	FHLMC 1.83 (CALLABLE)	1.83000	09/30/20	25,000,000.00	25,000,000.00	25,046,875.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25000	10/02/19	50,000,000.00	49,786,388.33	49,898,700.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25000	10/02/19	50,000,000.00	49,786,388.33	49,898,700.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25000	10/02/19	50,000,000.00	49,865,276.45	49,898,700.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25000	10/02/19	50,000,000.00	49,865,276.45	49,898,700.00
		FHLM Total					1,992,490,000.00	1,988,356,235.06	1,992,746,911.04
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,992,916.67	49,998,800.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,992,916.67	49,998,800.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,991,500.00	49,996,850.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,991,500.00	49,996,850.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,984,326.39	49,994,600.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,992,163.19	24,997,300.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,985,173.61	49,994,600.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,985,173.61	49,994,600.00
PSI	NTRD	FHLMD	98327	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,996,527.78	49,999,200.00
PSI	NTRD	FHLMD	98328	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,996,527.78	49,999,200.00
PSI	NTRD	FHLMD	98329	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,996,527.78	49,999,200.00

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PSI	NTRD	FHLMD	98330	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,996,527.78	49,999,200.00
PSI	NTRD	FHLMD	98360	FHLMC D/N	0.13000	10/02/15	25,000,000.00	24,999,819.44	24,999,975.00
		FHLMD Total					600,000,000.00	599,901,600.70	599,969,175.00
PSI	NTRD	FLCM	99404	ROYAL BANK OF CANADA NY FRN	0.37635	03/14/16	50,000,000.00	50,000,000.00	49,995,900.00
PSI	NTRD	FLCM	99520	ROYAL BANK OF CANADA NY FRN	0.36079	04/20/16	50,000,000.00	50,000,000.00	49,975,000.00
		FLCM Total					100,000,000.00	100,000,000.00	99,970,900.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,003,567.12	35,034,930.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,997,926.49	25,043,400.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,119,837.03	50,482,700.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,111,635.25	50,482,700.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,138,488.52	52,827,500.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,138,488.52	52,827,500.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,083,227.50	50,482,700.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,095,239.12	50,482,700.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,136,010.81	50,477,450.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,233,056.48	50,482,700.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,116,528.24	25,241,350.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,205,265.28	50,482,700.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,205,265.28	50,482,700.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,136,010.81	50,477,450.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	30,007,200.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,377.44	14,870,953.35
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,797,396.36	14,783,335.20
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,049,844.48	50,084,050.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,577,525.92	12,586,121.77
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,006,600.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	50,065,950.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	50,065,950.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,992,304.22	50,065,950.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,850,600.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,627,199.43
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,574,349.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,747,600.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,888,782.11	20,787,098.20
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,885,450.00

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PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	49,906,900.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,783,600.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,785,200.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,775,600.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,783,600.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,935,080.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,976,850.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	49,932,900.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,595,041.83	36,192,495.60
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,919,975.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,919,975.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,928,450.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,960,925.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,977,795.23	24,901,950.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,895,075.91	12,954,720.08
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,507,519.47	50,039,100.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,100,571.84	30,423,772.80
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,185,504.98	23,256,368.69
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,712,590.29	24,919,325.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,833,213.10	43,145,161.06
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,262,448.80	46,532,224.50
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,894,000.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,894,000.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,894,000.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,682,244.35	29,844,580.61
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,736,626.81	50,894,000.00
PSI	NTRD	FNMA	98262	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	50,000,000.00	49,937,767.71	50,010,800.00
PSI	NTRD	FNMA	98476	FNMA 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	25,015,525.00
PSI	NTRD	FNMA	98563	FNMA 1.61 (CALLABLE)	1.61000	05/24/19	25,000,000.00	25,000,000.00	25,048,200.00
PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.40000	11/27/18	25,000,000.00	25,000,000.00	25,112,850.00
PSI	NTRD	FNMA	98615	FNMA 1.45 (CALLABLE)	1.45000	11/27/18	25,000,000.00	25,000,000.00	25,045,550.00
PSI	NTRD	FNMA	98673	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	32,515,000.00	32,466,819.38	32,522,023.24
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63000	01/10/20	46,145,000.00	46,038,185.40	46,161,012.32
		FNMA Total					2,406,654,000.00	2,410,032,182.08	2,418,627,600.85
PSI	NTRD	FNMD	98288	FNMA D/N	0.13000	10/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMD	98289	FNMA D/N	0.13000	10/01/15	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	FNMD	98290	FNMA D/N	0.13000	10/01/15	25,000,000.00	25,000,000.00	25,000,000.00
		FNMD Total					125,000,000.00	125,000,000.00	125,000,000.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,804,650.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,804,650.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.43700	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY FR	0.49930	11/14/16	27,900,000.00	27,900,000.00	27,895,284.90
		FRCDQ2 Total					77,900,000.00	77,900,000.00	77,870,284.90
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,757,050.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,755,300.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,655,300.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,689,850.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,390,350.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,390,350.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	49,287,500.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	49,385,750.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	49,394,700.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	49,456,750.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,465,150.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	49,451,650.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	49,450,550.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,465,150.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	49,486,850.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,758,800.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,723,075.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,654,975.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,654,975.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,692,200.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,692,200.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,654,975.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,651,675.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,648,375.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	49,439,800.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,719,900.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,719,900.00

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PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	49,586,950.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	25,008,600.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	25,013,800.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	24,988,875.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	24,988,600.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,988,850.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,998,800.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,987,100.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,987,100.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,785.32	24,986,575.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,980,225.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,980,225.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,980,225.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25000	01/07/19	25,000,000.00	25,000,000.00	25,069,450.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25000	05/07/19	25,000,000.00	25,000,000.00	29,274,625.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25000	05/13/19	25,000,000.00	25,000,000.00	25,019,225.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25000	05/15/19	25,000,000.00	25,000,000.00	25,019,100.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25000	05/07/19	25,000,000.00	25,000,000.00	29,274,625.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25000	05/22/19	25,000,000.00	25,000,000.00	25,004,425.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25000	05/22/19	25,000,000.00	24,990,877.27	25,018,675.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	1.25000	08/20/19	25,000,000.00	25,000,000.00	24,997,075.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	1.30000	08/28/19	25,000,000.00	25,000,000.00	25,018,900.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.30000	08/28/19	25,000,000.00	25,000,000.00	25,034,425.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	2.00000	10/02/19	25,000,000.00	25,000,000.00	24,981,950.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23000	09/26/19	25,000,000.00	25,000,000.00	24,802,500.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	2.00000	10/09/19	25,000,000.00	25,000,000.00	24,978,700.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,020,850.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2.00000	12/23/19	25,000,000.00	25,000,000.00	25,024,675.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	2.00000	03/18/20	25,000,000.00	25,000,000.00	24,904,700.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	2.00000	03/30/20	25,000,000.00	25,000,000.00	25,001,325.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	2.00000	03/30/20	25,000,000.00	25,000,000.00	25,001,325.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	2.00000	04/02/20	25,000,000.00	25,000,000.00	24,960,275.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	2.00000	06/30/20	25,000,000.00	25,000,000.00	24,773,800.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	2.25000	06/25/20	25,000,000.00	25,000,000.00	24,857,225.00
		MCPN Total					1,950,000,000.00	1,949,987,662.59	1,946,006,875.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.50000	06/05/17	50,000,000.00	49,998,321.47	49,892,000.00

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PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.12500	11/15/18	25,000,000.00	25,000,000.00	25,029,125.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.12500	11/15/18	14,000,000.00	14,000,000.00	14,016,310.00
PSI	NTRD	MCSA	98168	FHLM 1.50 (CALLABLE)	1.50000	04/20/20	25,000,000.00	25,000,000.00	25,014,500.00
PSI	NTRD	MCSA	98190	FHLMC 1.50 (CALLABLE)	1.50000	04/15/20	25,000,000.00	25,000,000.00	25,012,250.00
PSI	NTRD	MCSA	98250	FHLMC 1.50 (CALLABLE)	1.50000	04/24/20	25,000,000.00	25,000,000.00	25,016,575.00
PSI	NTRD	MCSA	98254	FHLMC 1.50 (CALLABLE)	1.50000	04/21/20	25,000,000.00	25,000,000.00	25,014,525.00
PSI	NTRD	MCSA	98263	FHLMC 1.50 (CALLABLE)	1.50000	04/17/20	25,000,000.00	25,000,000.00	25,011,625.00
PSI	NTRD	MCSA	98264	FHLMC 1.50 (CALLABLE)	1.50000	04/27/20	25,000,000.00	25,000,000.00	25,018,950.00
PSI	NTRD	MCSA	98473	FHLMC 1.50 (CALLABLE)	1.50000	05/11/20	25,000,000.00	25,000,000.00	25,033,250.00
PSI	NTRD	MCSA	98509	FHLMC 1.50 (CALLABLE)	1.50000	05/26/20	25,000,000.00	25,000,000.00	25,047,025.00
PSI	NTRD	MCSA	98539	FHLMC 1.50 (CALLABLE)	1.50000	05/20/20	25,000,000.00	25,000,000.00	25,041,125.00
PSI	NTRD	MCSA	98551	FHLMC 1.50 (CALLABLE)	1.50000	05/20/20	25,000,000.00	25,000,000.00	25,041,125.00
PSI	NTRD	MCSA	98559	FHLMC 1.50 (CALLABLE)	1.50000	05/14/20	25,000,000.00	25,000,000.00	25,035,625.00
PSI	NTRD	MCSA	98561	FHLB 6.00 (CALLABLE)	2.00000	05/27/20	25,000,000.00	25,000,000.00	24,900,375.00
PSI	NTRD	MCSA	98562	FHLB 6.00 (CALLABLE)	2.00000	05/27/20	25,000,000.00	25,000,000.00	24,900,375.00
PSI	NTRD	MCSA	98570	FHLMC 1.55 (CALLABLE)	1.55000	05/27/20	25,000,000.00	25,000,000.00	25,051,675.00
PSI	NTRD	MCSA	98586	FHLB 2.50 (CALLABLE)	2.50000	05/27/20	25,000,000.00	25,000,000.00	25,094,875.00
PSI	NTRD	MCSA	98642	FHLMC 1.50 (CALLABLE)	1.50000	05/12/20	23,871,000.00	23,871,000.00	23,902,151.66
		MCSA Total					487,871,000.00	487,869,321.47	488,073,461.66
PSI	NTRD	NCD1	98670	WELLS FARGO BANK, NA CD	0.29000	12/18/15	50,000,000.00	50,000,000.00	50,009,150.00
PSI	NTRD	NCD1	99140	MUFG UNION BANK NA CD	0.18000	10/01/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	NCD1	99403	MUFG UNION BANK NA CD	0.16000	10/30/15	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	NCD1	99457	MUFG UNION BANK NA CD	0.16000	10/30/15	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	NCD1	99474	MUFG UNION BANK NA CD	0.16000	10/29/15	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	NCD1	99571	MUFG UNION BANK NA CD	0.17000	11/13/15	50,000,000.00	50,000,000.00	49,996,334.00
		NCD1 Total					300,000,000.00	300,000,000.00	300,009,284.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,945,226.17	50,104,500.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,943,801.80	50,104,500.00
		NOTE Total					100,000,000.00	99,889,027.97	100,209,000.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,991,687.50	50,000,750.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,991,687.50	50,000,750.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,991,760.42	50,000,750.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,991,760.42	50,000,750.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,990,812.50	50,000,750.00

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PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,990,812.50	50,000,750.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,990,812.50	50,000,750.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,978,854.17	50,003,500.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,978,854.17	50,003,500.00
PSI	NTRD	TBIL	98217	UST BILL	0.24250	03/03/16	50,000,000.00	49,948,131.94	49,994,400.00
PSI	NTRD	TBIL	98218	UST BILL	0.24250	03/03/16	50,000,000.00	49,948,131.94	49,994,400.00
PSI	NTRD	TBIL	98219	UST BILL	0.24250	03/03/16	50,000,000.00	49,948,131.94	49,994,400.00
PSI	NTRD	TBIL	98220	UST BILL	0.24250	03/03/16	50,000,000.00	49,948,131.94	49,994,400.00
PSI	NTRD	TBIL	98221	UST BILL	0.24250	03/03/16	50,000,000.00	49,948,131.94	49,994,400.00
PSI	NTRD	TBIL	98222	UST BILL	0.24250	03/03/16	50,000,000.00	49,948,131.94	49,994,400.00
PSI	NTRD	TBIL	98331	UST BILL	0.19750	03/31/16	50,000,000.00	49,950,076.39	49,981,050.00
PSI	NTRD	TBIL	98332	UST BILL	0.19750	03/31/16	50,000,000.00	49,950,076.39	49,981,050.00
PSI	NTRD	TBIL	98333	UST BILL	0.19750	03/31/16	50,000,000.00	49,950,076.39	49,981,050.00
PSI	NTRD	TBIL	98529	UST BILL	0.22000	03/31/16	50,000,000.00	49,944,388.89	49,981,050.00
PSI	NTRD	TBIL	98530	UST BILL	0.22000	03/31/16	50,000,000.00	49,944,388.89	49,981,050.00
		TBIL Total					1,000,000,000.00	999,324,840.27	999,883,900.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	50,012,100.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,001,078.74	50,014,350.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	50,025,800.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	25,012,900.00
PSI	NTRD	YANK1	98184	AU & NZ BANKING GRP NY CD	0.21000	12/18/15	50,000,000.00	50,000,000.00	50,006,100.00
PSI	NTRD	YANK1	98531	AU & NZ BANKING GRP NY CD	0.17000	10/23/15	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	98958	WESTPAC BANKING CORP NY CD	0.33000	12/18/15	50,000,000.00	50,001,081.69	50,004,550.00
PSI	NTRD	YANK1	99131	CREDIT SUISSE NY CD	0.33000	12/18/15	25,000,000.00	25,000,000.00	25,003,975.00
PSI	NTRD	YANK1	99142	SOCIETE GENERALE NY CD	0.38000	12/15/15	25,000,000.00	25,000,520.09	25,008,050.00
PSI	NTRD	YANK1	99298	CANADIAN IMP. BK OF COM NY CD	0.20000	10/29/15	50,000,000.00	50,000,388.76	50,002,850.00
PSI	NTRD	YANK1	99303	SVENSKA HANDELSBANKEN NY CD	0.22500	10/30/15	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	99317	SVENSKA HANDELSBANKEN NY CD	0.22500	10/30/15	50,000,000.00	50,000,402.62	50,002,450.00
PSI	NTRD	YANK1	99323	TORONTO DOMINION BANK NY CD	0.19500	10/26/15	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	YANK1	99329	BNP PARIBAS SF CD	0.18000	10/01/15	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	99330	SOCIETE GENERALE NY CD	0.19000	10/30/15	50,000,000.00	50,000,402.65	50,004,150.00
PSI	NTRD	YANK1	99342	UBS AG STAMFORD CT CD	0.41000	01/04/16	25,000,000.00	25,000,000.00	25,003,700.00
PSI	NTRD	YANK1	99370	BANK OF MONTREAL CHICAGO CD	0.18000	10/08/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	99377	BNP PARIBAS SF CD	0.16000	10/01/15	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	99378	BNP PARIBAS SF CD	0.16000	10/01/15	25,000,000.00	25,000,000.00	25,000,025.00
PSI	NTRD	YANK1	99391	CANADIAN IMP. BK OF COM NY CD	0.15000	10/15/15	50,000,000.00	50,000,000.00	50,000,800.00

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PSI	NTRD	YANK1	99394	BNP PARIBAS SF CD	0.18000	10/09/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	99416	CANADIAN IMP. BK OF COM NY CD	0.15000	10/15/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	99432	TORONTO DOMINION BANK NY CD	0.17500	10/19/15	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	99437	SVENSKA HANDELSBANKEN NY CD	0.33000	12/18/15	50,000,000.00	50,000,541.22	50,006,450.00
PSI	NTRD	YANK1	99468	CANADIAN IMP. BK OF COM NY CD	0.15000	10/23/15	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	99471	SVENSKA HANDELSBANKEN NY CD	0.17000	10/30/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	99473	SOCIETE GENERALE NY CD	0.35000	01/04/16	50,000,000.00	50,001,318.15	50,009,550.00
PSI	NTRD	YANK1	99490	BANK OF MONTREAL CHICAGO CD	0.27000	01/04/16	50,000,000.00	50,000,000.00	49,994,400.00
PSI	NTRD	YANK1	99492	BANK OF MONTREAL CHICAGO CD	0.27000	12/30/15	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	YANK1	99494	SOCIETE GENERALE NY CD	0.35000	01/04/16	50,000,000.00	50,001,318.22	50,009,550.00
PSI	NTRD	YANK1	99501	CANADIAN IMP. BK OF COM NY CD	0.18000	11/23/15	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	99503	SVENSKA HANDELSBANKEN NY CD	0.27500	12/23/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	YANK1	99511	BANK OF MONTREAL CHICAGO CD	0.27000	12/24/15	50,000,000.00	50,000,000.00	49,998,800.00
PSI	NTRD	YANK1	99518	NORDEA BK FINLAND PLC NY C	0.24000	12/30/15	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	99519	SVENSKA HANDELSBANKEN NY CD	0.27500	12/31/15	50,000,000.00	50,000,000.00	49,997,150.00
PSI	NTRD	YANK1	99521	BNP PARIBAS SF CD	0.16000	10/27/15	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	YANK1	99527	BANK OF MONTREAL CHICAGO CD	0.29000	12/23/15	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	99528	DNB BANK ASA NY CD	0.22000	12/28/15	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	99530	NORDEA BK FINLAND PLC NY C	0.24500	12/24/15	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	YANK1	99535	RABOBANK NEDERLAND NY CD	0.45000	03/30/16	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	YANK1	99536	RABOBANK NEDERLAND NY CD	0.45000	03/30/16	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	YANK1	99545	TORONTO-DOMINION BANK NY CD	0.26000	12/31/15	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	YANK1	99546	TORONTO-DOMINION BANK NY CD	0.26000	12/31/15	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	YANK1	99547	BANK OF MONTREAL CHICAGO CD	0.31000	01/11/16	50,000,000.00	50,000,000.00	49,996,250.00
PSI	NTRD	YANK1	99549	CANADIAN IMP. BK OF COM NY CD	0.26000	12/28/15	50,000,000.00	50,001,221.45	50,000,350.00
PSI	NTRD	YANK1	99552	SVENSKA HANDELSBANKEN NY CD	0.29000	01/06/16	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	YANK1	99553	SOCIETE GENERALE NY CD	0.19000	11/02/15	50,000,000.00	50,000,444.37	50,004,100.00
PSI	NTRD	YANK1	99554	SOCIETE GENERALE NY CD	0.19000	11/02/15	25,000,000.00	25,000,222.18	25,002,050.00
PSI	NTRD	YANK1	99570	RABOBANK NEDERLAND NY CD	0.35000	03/02/16	50,000,000.00	50,000,000.00	49,991,458.50
		YANK1 Total					2,300,000,000.00	2,300,008,940.14	2,300,123,003.50
				PSI Total			**21,508,032,000.00**	**21,502,648,506.92**	**21,515,401,250.16**
				PSI Historical Total				**21,510,305,897.34**	

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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 1997	5.00000	09/02/21	4,655,000.00	4,655,000.00	4,655,000.00
		LTBD Total					4,655,000.00	4,655,000.00	4,655,000.00
	GF Total						4,655,000.00	4,655,000.00	4,655,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,134.12	88,666.73
		BOND Total					85,000.00	85,134.12	88,666.73
	MAST Total						85,000.00	85,134.12	88,666.73
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,821,530.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	1,200,000.00	1,200,000.00	1,200,448.80
SPI	PHHPA	FFCB	98968	FFCB 3.33 (CALLABLE)	3.33000	05/20/30	500,000.00	492,664.88	495,794.00
		FFCB Total					11,700,000.00	11,692,664.88	11,517,772.80
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,268.22	818,471.28
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,935,472.00
SPI	PHHPA	FHLB	99332	FHLB 3.60 (CALLABLE)	3.60000	09/10/30	3,000,000.00	2,997,011.50	3,003,246.00
		FHLB Total					11,818,225.81	11,814,279.72	11,757,189.28
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,494,302.11	1,451,802.00
		FHLM Total					1,500,000.00	1,494,302.11	1,451,802.00
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,566.31	6,027,798.00
		FNMA Total					6,000,000.00	5,995,566.31	6,027,798.00
	PHHPA Total						31,018,225.81	30,996,813.02	30,754,562.08
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,942.83	129,737.01
		FFCB Total					130,000.00	129,942.83	129,737.01
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	475,300.76
		FHLM Total					476,000.00	476,000.00	475,300.76
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,767.15	1,574,307.16
		FNMA Total					1,573,000.00	1,572,767.15	1,574,307.16
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85000	05/29/18	200,000.00	200,000.00	200,029.20
SPI	SANIT	MCSA	97904	FHLMC 1.50 (CALLABLE)	1.50000	02/27/20	671,000.00	671,000.00	672,347.37
SPI	SANIT	MCSA	99021	FHLMC 1.45 (CALLABLE)	1.45000	08/10/20	2,860,000.00	2,860,000.00	2,864,055.48

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		MCSA Total					3,731,000.00	3,731,000.00	3,736,432.05
	SANIT Total						5,910,000.00	5,909,709.98	5,915,776.98
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/15	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/15	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/15	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/15	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/15	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/15	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/15	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/15	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/15	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/15	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/15	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/15	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/15	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/15	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/15	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/15	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/15	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/15	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/15	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/15	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/15	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/15	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/15	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/15	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/15	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/15	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/15	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/15	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/15	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/15	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/15	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/15	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/15	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/15	393,812.36	393,812.36	393,812.36

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SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/15	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/15	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/15	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/15	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/15	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/15	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/15	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/15	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/15	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/15	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/15	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/15	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/15	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/15	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/15	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/15	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/15	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/15	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/15	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/15	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/15	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0.00000	12/31/15	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0.00000	12/31/15	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0.00000	12/31/15	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0.00000	12/31/15	27,631.43	27,631.43	27,631.43

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		CTDQ Total					39,116,514.79	39,116,514.79	39,116,514.79
	SCAQM Total						39,116,514.79	39,116,514.79	39,116,514.79
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,067,890.00
		FFCB Total					10,000,000.00	10,000,000.00	10,067,890.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,067,890.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,067,890.00
		FFCB Total					10,000,000.00	10,000,000.00	10,067,890.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,067,890.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/15	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/15	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/15	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/15	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/15	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/15	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/15	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/15	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/15	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/15	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/15	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/15	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/15	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/15	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/15	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/15	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/15	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/15	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/15	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/15	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/15	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/15	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/15	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/15	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/15	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/15	161,848.34	161,848.34	161,848.34

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SPI	SLIM	CTDQ	77131 S OF C LAIF		0.00000	12/31/15	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104 S OF C LAIF		0.00000	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000 S OF C LAIF		0.00000	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882 S OF C LAIF		0.00000	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621 S OF C LAIF		0.00000	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265 S OF C LAIF		0.00000	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963 S OF C LAIF		0.00000	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761 S OF C LAIF		0.00000	12/31/15	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552 S OF C LAIF		0.00000	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323 S OF C LAIF		0.00000	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020 S OF C LAIF		0.00000	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931 S OF C LAIF		0.00000	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696 S OF C LAIF		0.00000	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360 S OF C LAIF		0.00000	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085 S OF C LAIF		0.00000	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970 S OF C LAIF		0.00000	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872 S OF C LAIF		0.00000	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624 S OF C LAIF		0.00000	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361 S OF C LAIF		0.00000	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234 S OF C LAIF		0.00000	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993 S OF C LAIF		0.00000	12/31/15	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693 S OF C LAIF		0.00000	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336 S OF C LAIF		0.00000	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110 S OF C LAIF		0.00000	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790 S OF C LAIF		0.00000	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362 S OF C LAIF		0.00000	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978 S OF C LAIF		0.00000	12/31/15	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764 S OF C LAIF		0.00000	12/31/15	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442 S OF C LAIF		0.00000	12/31/15	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035 S OF C LAIF		0.00000	12/31/15	2,243.91	2,243.91	2,243.91
		CTDQ Total					3,176,844.82	3,176,844.82	3,176,844.82
	SLIM Total						3,176,844.82	3,176,844.82	3,176,844.82
SPI	WASIA	CTDQ	89873 S OF C LAIF		0.00000	12/31/15	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625 S OF C LAIF		0.00000	12/31/15	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362 S OF C LAIF		0.00000	12/31/15	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235 S OF C LAIF		0.00000	12/31/15	9,736.54	9,736.54	9,736.54

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/15	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/15	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/15	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/15	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/15	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/15	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0.00000	12/31/15	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0.00000	12/31/15	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0.00000	12/31/15	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0.00000	12/31/15	27.11	27.11	27.11
		CTDQ Total					38,377.78	38,377.78	38,377.78
	WASIA Total						38,377.78	38,377.78	38,377.78
				SPI Total			**103,999,963.20**	**103,978,394.51**	**103,881,523.18**
				SPI Historical Total				**103,979,864.59**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2015
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	427,260.18
03/08/06	CCTSA TOBACCO BONDS 2006	30,537,067.27
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	12.85
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	2,524,088.77
12/21/11	LAC-CAL 2011 SERIES A	2,049,088.79
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$35,537,517.86

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,201,499.62
03/21/12	DISNEY PROJECT, 2012	4,189,276.53
12/02/02	MASTER REFUNDING 2002B	1,785,120.99
03/02/05	MASTER REFUNDING 2005A	5,615.92
12/13/06	MASTER REFUNDING 2006 A & B	22,900,793.28
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	149,671,032.04
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	46,700,118.37
04/09/13	COMMERCIAL PAPER 2013	5,509,094.57
06/26/14	COMMERCIAL PAPER 2014	1,009,669.21
	U.S. BANK - TRUSTEE TOTAL	$238,972,220.53

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	35,164,066.30
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,957,367.47
	ZIONS BANK - TRUSTEE TOTAL	$51,121,433.77

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,968.29
	TREASURER TOTAL	$301,968.29

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFM						
97348	ROYAL BANK OF CANCADA NY FRN	0.29	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**50,000,000.00**	**50,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.59	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FLCM						
99404	ROYAL BANK OF CANADA NY FRCD	0.38	03/14/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+17bp
99520	ROYAL BANK OF CANADA NY FRCD	0.36	04/20/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+18bp
				100,000,000.00	**100,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.44	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
99496	NORDEA BK FINLAND PLC NY FRCD	0.50	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			**302,900,000.00**	**302,900,000.00**	
BAN						
96106	LACCAL BANS	3.25	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
96776	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
97467	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98159	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
98733	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**47,000,000.00**	**47,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**47,000,000.00**	**47,000,000.00**	
NTRD - PSI NON-TRADING Total				**349,900,000.00**	**349,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 9/30/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	3.250%
96776	LACCAL	09/12/14	10,000,000.00	0.612%
97467	LACCAL	12/10/14	10,000,000.00	0.612%
98159	LACCAL	03/23/15	10,000,000.00	0.612%
98733	LACCAL	06/01/15	10,000,000.00	0.612%
			$ 47,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of September 30, 2015
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,777,908,940.14	72.51 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	5,457,777,040.14	18.98 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,099,213,868.24	109.53 DAYS	0.00	0.00 DAYS
AGENCIES	11,970,774,720.90	986.78 DAYS	0.00	0.00 DAYS
MUNICIPALS	47,000,000.00	584.64 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	149,973,937.50	492.27 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	$21,502,648,506.92	573.84 DAYS	$0.00	0.00 DAYS

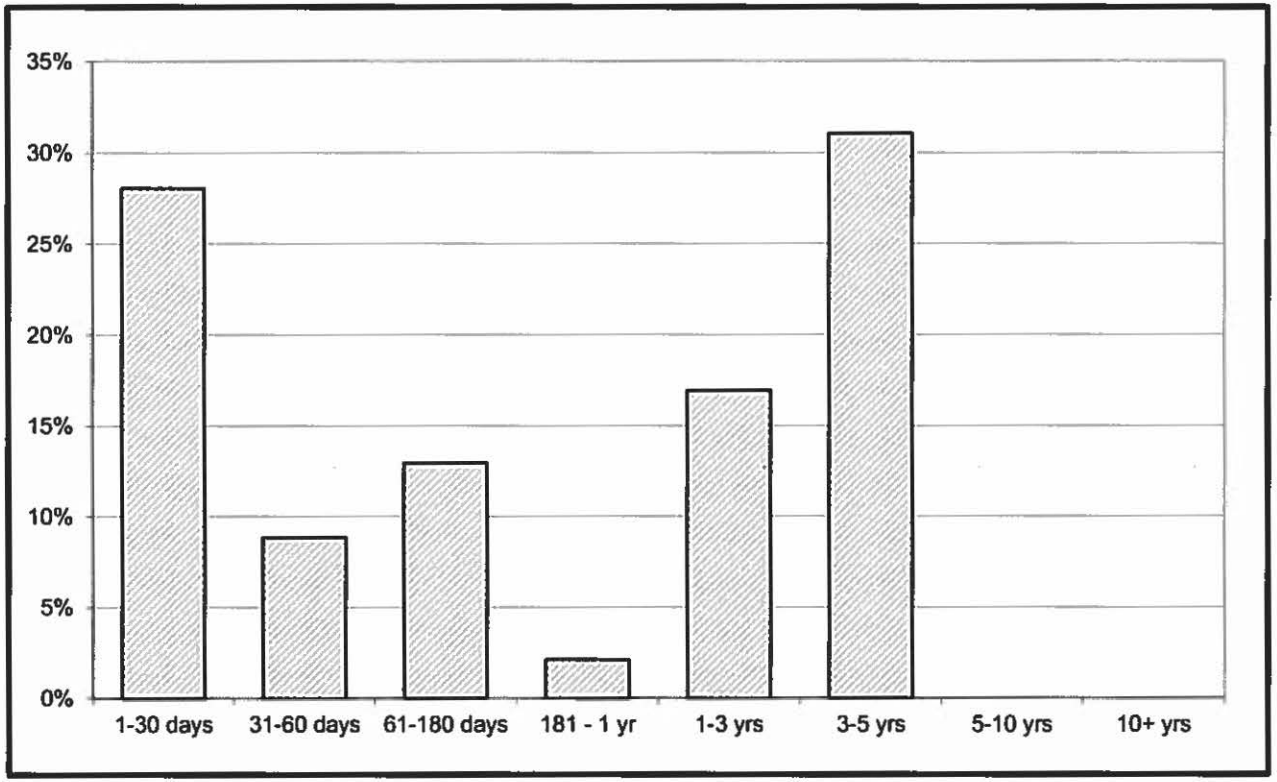
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	10/01/15 - 10/30/15	$6,036,379,000.00	28.07	28.07	$6,036,099,587.30	28.07	28.07
31 to 60 Days	10/31/15 - 11/29/15	$1,901,304,000.00	8.84	36.91	$1,901,007,328.33	8.84	36.91
61 to 90 Days	11/30/15 - 12/29/15	$1,792,000,000.00	8.33	45.24	$1,791,675,241.58	8.33	45.24
91 to 120 Days	12/30/15 - 01/28/16	$540,000,000.00	2.51	47.75	$539,987,990.54	2.51	47.75
121 to 180 Days	01/29/16 - 03/28/16	$457,000,000.00	2.13	49.88	$456,620,771.64	2.13	49.88
181 to 270 Days	03/29/16 - 06/26/16	$450,000,000.00	2.09	51.97	$449,739,006.95	2.09	51.97
271 to 365 Days	06/27/16 - 09/29/16	$7,000,000.00	0.03	52.00	$7,000,000.00	0.03	52.00
1 to 1.5 YEARS	09/30/16 - 03/30/17	$767,795,000.00	3.57	55.57	$773,453,314.15	3.60	55.60
1.5 to 2 YEARS	03/31/17 - 09/29/17	$327,650,000.00	1.52	57.09	$327,667,270.37	1.52	57.12
2 to 3 YEARS	09/30/17 - 09/30/18	$2,544,223,000.00	11.83	68.92	$2,540,466,289.32	11.82	68.94
3 to 4 YEARS	09/30/18 - 09/30/19	$4,546,895,000.00	21.14	90.06	$4,545,234,316.59	21.14	90.08
4 to 5 YEARS	09/30/19 - 09/30/20	$2,137,786,000.00	9.94	100.00	$2,133,697,390.15	9.92	100.00
Portfolio Total:		**$21,508,032,000.00**			**$21,502,648,506.92**		
GF							
5 to 10 YEARS	09/30/20 - 09/30/25	$4,655,000.00	100.00	100.00	$4,655,000.00	100.00	100.00
Portfolio Total:		**$4,655,000.00**			**$4,655,000.00**		
MAST							
181 to 270 Days	11/30/15 - 12/29/15	$85,000.00	100.00	100.00	$85,134.12	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,134.12**		
PHHPA							
10 + YEARS	09/30/25 - 09/30/65	$31,018,225.81	100.00	100.00	$30,996,813.02	100.00	100.00
Portfolio Total:		**$31,018,225.81**			**$30,996,813.02**		
SANIT							
2 to 3 YEARS	09/30/17 - 09/30/18	$2,379,000.00	40.25	40.25	$2,378,709.98	40.25	40.25
4 to 5 YEARS	09/30/19 - 09/30/20	$3,531,000.00	59.75	100.00	$3,531,000.00	59.75	100.00
Portfolio Total:		**$5,910,000.00**			**$5,909,709.98**		
SCAQM							
91 to 120 Days	12/30/15 - 01/28/16	$39,116,514.79	100.00	100.00	$39,116,514.79	100.00	100.00
Portfolio Total:		**$39,116,514.79**			**$39,116,514.79**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
271 to 365 Days	06/27/16 - 09/29/16	$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							
271 to 365 Days	06/27/16 - 09/29/16	$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							
91 to 120 Days	12/30/15 - 01/28/16	$3,176,844.82	100.00	100.00	$3,176,844.82	100.00	100.00
Portfolio Total:		**$3,176,844.82**			**$3,176,844.82**		
WASIA							
91 to 120 Days	12/30/15 - 01/28/16	$38,377.78	100.00	100.00	$38,377.78	100.00	100.00
Portfolio Total:		**$38,377.78**			**$38,377.78**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,036,100	28.07%
31 - 60 days	1,901,007	8.84%
61 - 180 days	2,788,284	12.97%
181 - 1 yr	456,739	2.12%
1 - 3 yrs	3,641,587	16.94%
3 - 5 yrs	6,678,932	31.06%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 21,502,649	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 9/30/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,176,844.82
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,116,514.79
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,377.78
	LAIF TOTAL	$42,331,737.39

POOLED MONEY INVESTMENT ACCOUNT

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

	August 2015	August 2014	Change
Average Daily Portfolio ($)	65,521,420	54,142,620	+11,378,800
Accrued Earnings ($)	18,287	11,971	+6,316
Effective Yield (%)	0.330	0.260	+0.07
Average Life-Month End (In Days)	216	233	-17
Total Security Transactions			
Amount ($)	15,978,051	14,580,390	+1,397,661
Number	320	292	+28
Total Time Deposit Transactions			
Amount ($)	2,009,080	1,440,500	+568,580
Number	105	83	+22
Average Workday Investment Activity ($)	856,530	762,900	+93,630
Prescribed Demand Account Balances For Services ($)	2,038,700	2,076,199	-37,499

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

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

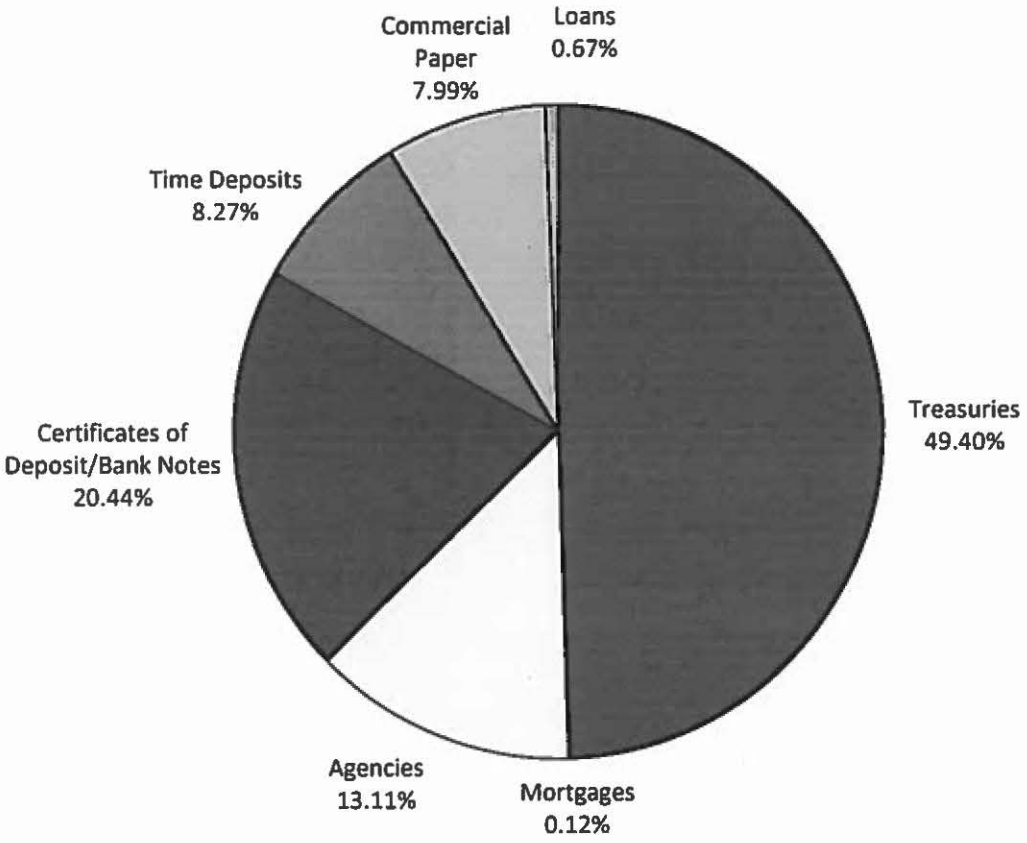
August 31, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	12,474,864	18.54	+0.35
Bonds	0	0.00	0
Notes	20,755,809	30.86	-0.77
Strips	0	0.00	0
Total Government	33,230,673	49.40	-0.42
Agency Debentures	1,974,927	2.94	+0.04
Certificates of Deposit	13,050,015	19.40	-0.20
Bank Notes	700,000	1.04	-0.03
Repurchases	0	0.00	0
Agency Discount Notes	6,537,401	9.72	-0.29
Time Deposits	5,561,540	8.27	-0.13
GNMAs	0	0.00	0
Commercial Paper	5,371,344	7.99	+1.21
FHLMC/Remics	83,266	0.12	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	453,820	0.67	-0.01
GF Loans	0	0.00	0
Other	299,962	0.45	-0.16
Reversed Repurchases	0	0.00	0
Total (All Types)	67,262,948	100.00	

INVESTMENT ACTIVITY

	August 2015		July 2015	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	320	15,978,051	471	23,437,210
Other	36	1,446,634	13	77,771
Time Deposits	105	2,009,080	155	4,114,000
Total	461	19,433,765	639	27,628,981
PMIA Monthly Average Effective Yield (%)	0.330		0.320	
Year to Date Yield Last Day of Month (%)	0.325		0.320	

Pooled Money Investment Account
Portfolio Composition
$67.3 billion
8/31/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/03/15 REDEMPTIONS									
	CP	TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
	CP	TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
	CP	TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
	CP	TD USA		08/03/15	0.130	50,000	47	8,486.11	0.132
	CP	BARTON		08/03/15	0.180	50,000	59	14,750.00	0.183
	CP	BARTON		08/03/15	0.180	50,000	59	14,750.00	0.183
	CP	BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
	CP	BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
	CP	BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
	CP	BARCLY US		08/03/15	0.300	50,000	110	45,833.33	0.304
	CP	TOYOTA		08/03/15	0.210	50,000	159	46,375.00	0.213
	CP	TOYOTA		08/03/15	0.210	50,000	159	46,375.00	0.213
	CP	CRC		08/03/15	0.260	50,000	180	65,000.00	0.264
	CP	CRC		08/03/15	0.260	50,000	180	65,000.00	0.264
	YCD	BNP	0.130	08/03/15	0.130	50,000	13	2,347.22	0.132
	YCD	BNP	0.130	08/03/15	0.130	50,000	13	2,347.22	0.132
	YCD	BNP	0.180	08/03/15	0.180	50,000	54	13,500.00	0.183
	YCD	BNP	0.180	08/03/15	0.180	50,000	54	13,500.00	0.183
	YCD	DNB	0.130	08/03/15	0.130	50,000	56	10,111.11	0.132
	YCD	DNB	0.130	08/03/15	0.130	50,000	56	10,111.11	0.132
	YCD	NORINCHUK	0.190	08/03/15	0.190	50,000	56	14,777.78	0.193
	YCD	NORINCHUK	0.190	08/03/15	0.190	50,000	56	14,777.78	0.193
	YCD	DNB	0.130	08/03/15	0.130	50,000	60	10,833.33	0.132
	YCD	DNB	0.130	08/03/15	0.130	50,000	60	10,833.33	0.132
	YCD	SOC GEN	0.200	08/03/15	0.200	50,000	60	16,666.67	0.203
	YCD	SOC GEN	0.200	08/03/15	0.200	50,000	60	16,666.67	0.203
	YCD	NORDEA	0.185	08/03/15	0.185	50,000	95	24,409.72	0.188
	YCD	NORDEA	0.185	08/03/15	0.185	50,000	95	24,409.72	0.188
08/03/15 PURCHASES									
	CP	TD USA		09/01/15	0.130	50,000			
	CP	TD USA		09/01/15	0.130	50,000			
	CP	GECC		09/02/15	0.100	50,000			
	CP	BARTON		09/30/15	0.220	50,000			
	CP	BARCLY US		11/02/15	0.250	50,000			
	CP	BARCLY US		11/02/15	0.250	50,000			
	YCD	DNB	0.120	08/11/15	0.120	50,000			
	YCD	DNB	0.120	08/11/15	0.120	50,000			
	YCD	NORINCHUK	0.170	09/01/15	0.170	50,000			
	YCD	NORINCHUK	0.170	09/01/15	0.170	50,000			
	YCD	NORINCHUK	0.170	09/01/15	0.170	50,000			
	YCD	LLOYDS	0.150	09/02/15	0.150	50,000			
	YCD	LLOYDS	0.150	09/02/15	0.150	50,000			
08/04/15 REDEMPTIONS									
	CP	MUFG UNION		08/04/15	0.130	50,000	6	1,083.33	0.132
	CP	MUFG UNION		08/04/15	0.130	50,000	6	1,083.33	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/04/15	**REDEMPTIONS (Continued)**								
	CP	GE CO		08/04/15	0.080	50,000	20	2,222.22	0.081
	CP	GE CO		08/04/15	0.080	50,000	20	2,222.22	0.081
08/04/15	**NO PURCHASES**								
08/05/15	**NO REDEMPTIONS**								
08/05/15	**PURCHASES**								
	CP	GECC		08/14/15	0.100	50,000			
	CP	GECC		08/14/15	0.100	50,000			
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000			
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000			
08/06/15	**NO REDEMPTIONS**								
08/06/15	**PURCHASES**								
	CP	TOYOTA		09/24/15	0.160	50,000			
	CP	CAFCO		02/01/16	0.460	50,000			
	CP	CAFCO		02/01/16	0.460	50,000			
	TR	BILL		07/21/16	0.328	50,000			
	TR	BILL		07/21/16	0.328	50,000			
	YCD	NORINCHUK	0.170	09/08/15	0.170	50,000			
	YCD	NORINCHUK	0.170	09/08/15	0.170	50,000			
08/07/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.150	08/07/15	0.150	50,000	36	7,500.00	0.152
	CD	MUFG UNION	0.150	08/07/15	0.150	50,000	36	7,500.00	0.152
	YCD	SOC GEN	0.110	08/07/15	0.110	50,000	7	1,069.44	0.112
	YCD	SOC GEN	0.110	08/07/15	0.110	50,000	7	1,069.44	0.112
	YCD	TOYKO-MIT	0.100	08/07/15	0.100	50,000	8	1,111.11	0.101
	YCD	TOYKO-MIT	0.100	08/07/15	0.100	50,000	8	1,111.11	0.101
	YCD	TOYKO-MIT	0.100	08/07/15	0.100	50,000	8	1,111.11	0.101
08/07/15	**PURCHASES**								
	CP	GE CO		09/02/15	0.100	50,000			
	CP	GE CO		09/02/15	0.100	50,000			
	CP	TOYOTA		10/26/15	0.230	50,000			
	CP	TOYOTA		10/26/15	0.230	50,000			
08/10/15	**REDEMPTIONS**								
	CP	BARTON		08/10/15	0.180	50,000	54	13,500.00	0.183
	YCD	BNP	0.100	08/10/15	0.100	50,000	10	1,388.89	0.101
	YCD	BNP	0.100	08/10/15	0.100	50,000	10	1,388.89	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/10/15 REDEMPTIONS (Continued)									
	YCD	SUMITOMO	0.150	08/10/15	0.150	50,000	14	2,916.67	0.152
	YCD	SUMITOMO	0.150	08/10/15	0.150	50,000	14	2,916.67	0.152
	YCD	SUMITOMO	0.150	08/10/15	0.150	50,000	14	2,916.67	0.152
	YCD	SUMITOMO	0.160	08/10/15	0.160	50,000	18	4,000.00	0.162
	YCD	SUMITOMO	0.160	08/10/15	0.160	50,000	18	4,000.00	0.162
	YCD	MONTREAL	0.060	08/10/15	0.060	50,000	20	1,666.67	0.061
	YCD	MONTREAL	0.060	08/10/15	0.060	50,000	20	1,666.67	0.061
	YCD	DNB	0.110	08/10/15	0.110	50,000	20	3,055.56	0.112
	YCD	DNB	0.110	08/10/15	0.110	50,000	20	3,055.56	0.112
	YCD	TOYKO-MIT	0.140	08/10/15	0.140	50,000	20	3,888.89	0.142
	YCD	TOYKO-MIT	0.140	08/10/15	0.140	50,000	20	3,888.89	0.142
	YCD	BNP	0.140	08/10/15	0.140	50,000	21	4,083.33	0.142
	YCD	BNP	0.140	08/10/15	0.140	50,000	21	4,083.33	0.142
	YCD	TOYKO-MIT	0.150	08/10/15	0.150	50,000	24	5,000.00	0.152
	YCD	TOYKO-MIT	0.150	08/10/15	0.150	50,000	24	5,000.00	0.152
08/10/15 PURCHASES									
	YCD	MONTREAL	0.130	09/04/15	0.130	50,000			
	YCD	BNP	0.150	09/08/15	0.150	50,000			
	YCD	BNP	0.150	09/08/15	0.150	50,000			
08/11/15 REDEMPTIONS									
	YCD	DNB	0.120	08/11/15	0.120	50,000	8	1,333.33	0.122
	YCD	DNB	0.120	08/11/15	0.120	50,000	8	1,333.33	0.122
	YCD	MONTREAL	0.060	08/11/15	0.060	50,000	21	1,750.00	0.061
	YCD	MONTREAL	0.060	08/11/15	0.060	50,000	21	1,750.00	0.061
	YCD	BNP	0.140	08/11/15	0.140	50,000	21	4,083.33	0.142
	YCD	BNP	0.140	08/11/15	0.140	50,000	21	4,083.33	0.142
	YCD	LLOYDS	0.140	08/11/15	0.140	50,000	25	4,861.11	0.142
	YCD	LLOYDS	0.140	08/11/15	0.140	50,000	25	4,861.11	0.142
08/11/15 PURCHASES									
	CP	GECC		09/04/15	0.110	50,000			
	CP	GECC		09/04/15	0.110	50,000			
	CP	GECC		09/04/15	0.110	50,000			
	CP	GECC		09/04/15	0.110	50,000			
	YCD	SUMITOMO	0.160	09/02/15	0.160	50,000			
	YCD	SUMITOMO	0.160	09/02/15	0.160	50,000			
	YCD	BNP	0.140	09/04/15	0.140	50,000			
	YCD	BNP	0.140	09/04/15	0.140	50,000			
	YCD	MONTREAL	0.130	09/08/15	0.130	50,000			
	YCD	MONTREAL	0.130	09/08/15	0.130	50,000			
	YCD	SE BANKEN	0.240	11/02/15	0.240	50,000			
	YCD	SE BANKEN	0.240	11/02/15	0.240	50,000			
08/12/15 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/12/15	**PURCHASES**								
	YCD	TOKYO-MIT	0.170	09/09/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/09/15	0.170	50,000			
	YCD	CIBC	0.140	09/28/15	0.140	50,000			
	YCD	CIBC	0.140	09/28/15	0.140	50,000			
08/13/15	**NO REDEMPTIONS**								
08/13/15	**PURCHASES**								
	CP	MUFG UNION		08/19/15	0.110	50,000			
	CP	MUFG UNION		08/19/15	0.110	50,000			
	TR	BILL		07/21/16	0.355	50,000			
	TR	BILL		07/21/16	0.355	50,000			
	YCD	SWEDBANK	0.130	09/09/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/09/15	0.130	50,000			
	YCD	MONTREAL	0.130	09/28/15	0.130	50,000			
	YCD	MONTREAL	0.130	09/28/15	0.130	50,000			
	YCD	TOKYO-MIT	0.180	09/28/15	0.180	50,000			
	YCD	TOKYO-MIT	0.180	09/28/15	0.180	50,000			
08/14/15	**REDEMPTIONS**								
	CP	GECC		08/14/15	0.100	50,000	9	1,250.00	0.101
	CP	GECC		08/14/15	0.100	50,000	9	1,250.00	0.101
	YCD	SUMITOMO	0.160	08/14/15	0.160	50,000	24	5,333.33	0.162
	YCD	SUMITOMO	0.160	08/14/15	0.160	50,000	24	5,333.33	0.162
	YCD	SE BANKEN	0.110	08/14/15	0.110	50,000	29	4,430.56	0.112
	YCD	SE BANKEN	0.110	08/14/15	0.110	50,000	29	4,430.56	0.112
	YCD	NORINCHUK	0.160	08/14/15	0.160	50,000	29	6,444.44	0.162
	YCD	NORINCHUK	0.160	08/14/15	0.160	50,000	29	6,444.44	0.162
08/14/15	**PURCHASES**								
	YCD	BNP	0.130	08/31/15	0.130	50,000			
	YCD	BNP	0.130	08/31/15	0.130	50,000			
08/17/15	**NO REDEMPTIONS**								
08/17/15	**PURCHASES**								
	CP	GE CO		08/28/15	0.100	50,000			
	CP	GE CO		08/28/15	0.100	50,000			
	CP	GE CO		08/28/15	0.100	50,000			
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000			
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000			
08/18/15	**REDEMPTIONS**								
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000	13	2,347.22	0.132
	YCD	SOC GEN	0.130	08/18/15	0.130	50,000	13	2,347.22	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/18/15	**REDEMPTIONS (Continued)**								
	YCD	BNP	0.130	08/18/15	0.130	50,000	20	3,611.11	0.132
	YCD	BNP	0.130	08/18/15	0.130	50,000	20	3,611.11	0.132
08/18/15	**PURCHASES**								
	CP	OLD LINE		11/18/15	0.270	50,000			
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000			
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000			
	YCD	BNP	0.150	08/31/15	0.150	50,000			
08/19/15	**REDEMPTIONS**								
	CP	MUFG UNION		08/19/15	0.110	50,000	6	916.67	0.112
	CP	MUFG UNION		08/19/15	0.110	50,000	6	916.67	0.112
	CP	CRC		08/19/15	0.140	50,000	37	7,194.44	0.142
	CP	CRC		08/19/15	0.140	50,000	37	7,194.44	0.142
	YCD	TOYKO-MIT	0.150	08/19/15	0.150	50,000	22	4,583.33	0.152
	YCD	TOYKO-MIT	0.150	08/19/15	0.150	50,000	22	4,583.33	0.152
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000	64	17,777.78	0.203
	YCD	NORINCHUK	0.250	08/19/15	0.250	50,000	97	33,680.56	0.253
	YCD	NORINCHUK	0.250	08/19/15	0.250	50,000	97	33,680.56	0.253
08/19/15	**PURCHASES**								
	TR	BILL		07/21/16	0.358	50,000			
	TR	BILL		07/21/16	0.358	50,000			
08/20/15	**REDEMPTIONS**								
	TR	BILL		08/20/15	0.104	50,000	364	52,577.78	0.106
	TR	BILL		08/20/15	0.104	50,000	364	52,577.78	0.106
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		08/20/15	0.110	50,000	364	55,611.11	0.112
08/20/15	**PURCHASES**								
	CP	GE CO		09/08/15	0.100	50,000			
	CP	NISSAN		09/28/15	0.340	50,000			
	TR	BILL		08/18/16	0.410	50,000			
	TR	BILL		08/18/16	0.410	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/20/15	**PURCHASES (Continued)**								
	YCD	BNP	0.140	08/27/15	0.140	50,000			
	YCD	BNP	0.140	08/27/15	0.140	50,000			
	YCD	TOKYO-MIT	0.130	08/28/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	08/28/15	0.130	50,000			
	YCD	MONTREAL	0.140	08/31/15	0.140	50,000			
	YCD	MONTREAL	0.140	08/31/15	0.140	50,000			
	YCD	CIBC	0.130	09/01/15	0.130	50,000			
	YCD	CIBC	0.130	09/01/15	0.130	50,000			
	YCD	DNB	0.140	09/28/15	0.140	50,000			
	YCD	DNB	0.140	09/28/15	0.140	50,000			
	YCD	SE BANKEN	0.120	10/01/15	0.120	50,000			
	YCD	SE BANKEN	0.120	10/01/15	0.120	50,000			
08/21/15	**NO REDEMPTIONS**								
08/21/15	**PURCHASES**								
	CD	MUFG UNION	0.200	10/01/15	0.200	50,000			
	CD	MUFG UNION	0.200	10/01/15	0.200	50,000			
	YCD	TORONTO	0.170	09/28/15	0.170	50,000			
	YCD	TORONTO	0.170	09/28/15	0.170	50,000			
	YCD	NORINCHUK	0.180	09/28/15	0.180	50,000			
	YCD	NORINCHUK	0.180	09/28/15	0.180	50,000			
	YCD	SOC GEN	0.180	10/01/15	0.180	50,000			
	YCD	SOC GEN	0.180	10/01/15	0.180	50,000			
08/24/15	**REDEMPTIONS**								
	DEB	IBRD	0.375	08/24/15	0.390	50,000	732	391,011.16	0.390
	DEB	IBRD	0.375	08/24/15	0.390	50,000	732	391,011.16	0.390
08/24/15	**PURCHASES**								
	CD	US BANK	0.160	12/01/15	0.160	50,000			
	CD	US BANK	0.160	12/01/15	0.160	50,000			
	CP	MUFG UNION		09/24/15	0.140	50,000			
	CP	TD USA		09/28/15	0.170	50,000			
	CP	TD USA		09/28/15	0.170	50,000			
	CP	NISSAN		10/01/15	0.350	50,000			
	DEB	FFCB	0.750	04/24/17	0.750	50,000			
	SBA FR	POOL #509697	0.400	09/25/40	0.400	32,356			
	YCD	MONTREAL	0.140	09/21/15	0.140	50,000			
	YCD	SUMITOMO	0.190	09/24/15	0.190	50,000			
	YCD	SUMITOMO	0.190	09/24/15	0.190	50,000			
	YCD	TOKYO-MIT	0.190	09/28/15	0.190	50,000			
	YCD	TOKYO-MIT	0.190	09/28/15	0.190	50,000			
	YCD	NORDEA	0.280	12/01/15	0.280	50,000			
	YCD	NORDEA	0.280	12/01/15	0.280	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/24/15	**PURCHASES (Continued)**								
	YCD	MIZUHO	0.320	12/01/15	0.320	50,000			
	YCD	MIZUHO	0.320	12/01/15	0.320	50,000			
08/25/15	**NO REDEMPTIONS**								
08/25/15	**PURCHASES**								
	CP	BARCLY US		09/21/15	0.130	50,000			
	CP	BARCLY US		09/21/15	0.130	50,000			
	CP	GE CO		09/24/15	0.120	50,000			
	CP	GE CO		09/24/15	0.120	50,000			
	CP	TOYOTA		11/02/15	0.250	50,000			
	CP	TOYOTA		01/27/16	0.400	50,000			
	CP	CRC		02/17/16	0.480	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.328	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	TR	BILL		08/18/16	0.330	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	DNB	0.140	09/24/15	0.140	50,000			
	YCD	BARCLAYS	0.130	09/28/15	0.130	50,000			
	YCD	BARCLAYS	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	SWEDBANK	0.130	09/28/15	0.130	50,000			
	YCD	BNP	0.170	09/30/15	0.170	50,000			
	YCD	BNP	0.170	09/30/15	0.170	50,000			
	YCD	TORONTO	0.190	11/02/15	0.190	50,000			
	YCD	TORONTO	0.190	11/02/15	0.190	50,000			
	YCD	TORONTO	0.190	11/02/15	0.190	50,000			
08/26/15	**NO REDEMPTIONS**								
08/26/15	**PURCHASES**								
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000			
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000			
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000			
	YCD	SE BANKEN	0.110	09/21/15	0.110	50,000			
	YCD	SE BANKEN	0.110	09/21/15	0.110	50,000			
	YCD	SUMITOMO	0.190	09/24/15	0.190	50,000			
	YCD	SUMITOMO	0.190	09/24/15	0.190	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/26/15	**PURCHASES (Continued)**								
	YCD	NORINCHUK	0.170	09/30/15	0.170	50,000			
	YCD	NORINCHUK	0.170	09/30/15	0.170	50,000			
08/27/15	**REDEMPTIONS**								
	CP	GECC		08/27/15	0.100	50,000	36	5,000.00	0.101
	CP	GECC		08/27/15	0.100	50,000	36	5,000.00	0.101
	CP	GECC		08/27/15	0.100	50,000	36	5,000.00	0.101
	CP	GECC		08/27/15	0.100	50,000	38	5,277.78	0.101
	YCD	BNP	0.140	08/27/15	0.140	50,000	7	1,361.11	0.142
	YCD	BNP	0.140	08/27/15	0.140	50,000	7	1,361.11	0.142
	YCD	SUMITOMO	0.170	08/27/15	0.170	50,000	28	6,611.11	0.172
	YCD	SUMITOMO	0.170	08/27/15	0.170	50,000	28	6,611.11	0.172
	YCD	LLOYDS	0.150	08/27/15	0.150	50,000	30	6,250.00	0.152
	YCD	LLOYDS	0.150	08/27/15	0.150	50,000	30	6,250.00	0.152
	YCD	DNB	0.110	08/27/15	0.110	50,000	35	5,347.22	0.112
	YCD	DNB	0.110	08/27/15	0.110	50,000	35	5,347.22	0.112
	YCD	SE BANKEN	0.120	08/27/15	0.120	50,000	37	6,166.67	0.122
	YCD	SE BANKEN	0.120	08/27/15	0.120	50,000	37	6,166.67	0.122
	YCD	MIZUHO	0.200	08/27/15	0.200	50,000	59	16,388.89	0.203
	YCD	MIZUHO	0.200	08/27/15	0.200	50,000	59	16,388.89	0.203
	YCD	SCOTIA	0.130	08/27/15	0.130	50,000	64	11,555.56	0.132
	YCD	SCOTIA	0.130	08/27/15	0.130	50,000	64	11,555.56	0.132
08/27/15	**PURCHASES**								
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	CP	GE CO		09/28/15	0.120	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	CP	TD USA		10/28/15	0.200	50,000			
	TR	BILL		08/18/16	0.343	50,000			
	TR	BILL		08/18/16	0.343	50,000			
	YCD	BNP	0.170	09/24/15	0.170	50,000			
	YCD	BNP	0.170	09/24/15	0.170	50,000			
	YCD	SE BANKEN	0.110	10/01/15	0.110	50,000			
	YCD	SE BANKEN	0.110	10/01/15	0.110	50,000			
08/28/15	**REDEMPTIONS**								
	CP	GE CO		08/28/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		08/28/15	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		08/28/15	0.100	50,000	11	1,527.78	0.101
	YCD	TOKYO-MIT	0.130	08/28/15	0.130	50,000	8	1,444.44	0.132
	YCD	TOKYO-MIT	0.130	08/28/15	0.130	50,000	8	1,444.44	0.132
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000	10	1,944.44	0.142
	YCD	SUMITOMO	0.140	08/28/15	0.140	50,000	10	1,944.44	0.142

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/28/15	**REDEMPTIONS (Continued)**								
	YCD	LLOYDS	0.150	08/28/15	0.150	50,000	29	6,041.67	0.152
	YCD	LLOYDS	0.150	08/28/15	0.150	50,000	29	6,041.67	0.152
08/28/15	**PURCHASES**								
	CP	GE CO		09/08/15	0.100	50,000			
	CP	GE CO		09/08/15	0.100	50,000			
	CP	GE CO		09/08/15	0.100	50,000			
	CP	GE CO		09/08/15	0.100	50,000			
	CP	NISSAN		10/02/15	0.330	50,000			
08/31/15	**REDEMPTIONS**								
	TR	NOTE	0.375	08/31/15	0.512	50,000	725	507,175.84	0.511
	TR	NOTE	0.375	08/31/15	0.512	50,000	725	507,175.84	0.511
	YCD	MONTREAL	0.140	08/31/15	0.140	50,000	11	2,138.89	0.142
	YCD	MONTREAL	0.140	08/31/15	0.140	50,000	11	2,138.89	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.140	08/31/15	0.140	50,000	13	2,527.78	0.142
	YCD	BNP	0.150	08/31/15	0.150	50,000	13	2,708.33	0.152
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000	14	2,722.22	0.142
	YCD	RABOBANK	0.140	08/31/15	0.140	50,000	14	2,722.22	0.142
	YCD	BNP	0.130	08/31/15	0.130	50,000	17	3,069.44	0.132
	YCD	BNP	0.130	08/31/15	0.130	50,000	17	3,069.44	0.132
	YCD	DNB	0.150	08/31/15	0.150	50,000	68	14,166.67	0.152
	YCD	DNB	0.150	08/31/15	0.150	50,000	68	14,166.67	0.152
	YCD	SCOTIA	0.120	08/31/15	0.120	50,000	96	16,000.00	0.122
	YCD	SCOTIA	0.120	08/31/15	0.120	50,000	96	16,000.00	0.122
08/31/15	**PURCHASES**								
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	TR	NOTE	0.625	08/31/17	0.722	50,000			
	YCD	TOKYO-MIT	0.170	09/24/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	09/24/15	0.170	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	03/06/15	0.110	1,000,000.00	09/04/15
New Omni Bank, NA	03/13/15	0.120	2,000,000.00	09/11/15
New Omni Bank, NA	06/18/15	0.040	5,000,000.00	09/17/15
New Omni Bank, NA	07/08/15	0.040	1,000,000.00	10/07/15
New Omni Bank, NA	04/16/15	0.110	2,000,000.00	10/15/15
New Omni Bank, NA	04/23/15	0.120	2,000,000.00	10/22/15
New Omni Bank, NA	07/23/15	0.060	2,000,000.00	10/22/15
New Omni Bank, NA	04/30/15	0.110	2,000,000.00	10/29/15
New Omni Bank, NA	08/06/15	0.100	2,000,000.00	11/05/15
New Omni Bank, NA	08/14/15	0.120	2,000,000.00	11/13/15
New Omni Bank, NA	08/27/15	0.080	8,000,000.00	12/03/15
AUBURN				
Community 1st Bank	03/20/15	0.210	2,000,000.00	09/18/15
Community 1st Bank	04/08/15	0.140	4,000,000.00	10/07/15
Community 1st Bank	04/22/15	0.130	2,000,000.00	10/21/15
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
BREA				
Pacific Western Bank	03/18/15	0.180	40,000,000.00	09/16/15
Pacific Western Bank	07/10/15	0.040	10,000,000.00	10/09/15
Pacific Western Bank	07/29/15	0.160	40,000,000.00	01/27/16
Pacific Western Bank	08/26/15	0.220	50,000,000.00	02/24/16
BUENA PARK				
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	06/10/15	0.060	5,000,000.00	09/09/15
DIAMOND BAR				
Prospectors Federal Credit Union	03/12/15	0.140	4,000,000.00	09/10/15
EL MONTE				
Cathay Bank	03/20/15	0.200	50,000,000.00	09/18/15
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
Cathay Bank	07/24/15	0.180	50,000,000.00	01/22/16
ENCINO				
California United Bank	04/02/15	0.160	10,000,000.00	10/01/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	06/03/15	0.050	3,000,000.00	09/02/15
Folsom Lake Bank	07/15/15	0.050	1,500,000.00	10/14/15
Folsom Lake Bank	07/31/15	0.110	3,500,000.00	10/30/15
SAFE Credit Union	06/05/15	0.070	5,000,000.00	09/04/15
Sierra Vista Bank	06/26/15	0.050	1,000,000.00	09/25/15
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
Sierra Vista Bank	08/05/15	0.190	1,500,000.00	02/03/16
FRESNO				
Central Valley Community Bank	03/12/15	0.140	5,000,000.00	09/10/15
Central Valley Community Bank	08/26/15	0.080	5,000,000.00	12/02/15
GOLETA				
Community West Bank	07/15/15	0.030	13,000,000.00	10/14/15
Community West Bank	06/04/15	0.090	14,000,000.00	12/03/15
Community West Bank	08/28/15	0.080	13,000,000.00	12/04/15
IRVINE				
Banc of California, NA	05/22/15	0.130	100,000,000.00	11/20/15
Banc of California, NA	07/30/15	0.190	50,000,000.00	01/28/16
CommerceWest Bank	06/12/15	0.040	5,000,000.00	09/11/15
CommerceWest Bank	07/16/15	0.040	5,000,000.00	10/15/15
CommerceWest Bank	07/31/15	0.080	2,500,000.00	10/30/15
CommerceWest Bank	08/06/15	0.100	2,500,000.00	11/05/15
First Foundation Bank	03/05/15	0.120	22,000,000.00	09/03/15
First Foundation Bank	04/10/15	0.140	12,000,000.00	10/09/15
First Foundation Bank	08/12/15	0.120	12,000,000.00	11/12/15
First Foundation Bank	06/05/15	0.110	10,000,000.00	12/04/15
Pacific Enterprise Bank	08/27/15	0.080	25,000,000.00	12/03/15
LAFAYETTE				
California Bank of Commerce	03/13/15	0.120	10,000,000.00	09/11/15
California Bank of Commerce	05/14/15	0.110	5,000,000.00	11/12/15
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
LODI				
Farmers & Merchants Bk Cen CA	06/03/15	0.030	35,000,000.00	09/02/15
Farmers & Merchants Bk Cen CA	06/10/15	0.040	20,000,000.00	09/09/15
Farmers & Merchants Bk Cen CA	07/08/15	0.040	25,000,000.00	10/07/15
Farmers & Merchants Bk Cen CA	07/17/15	0.040	35,000,000.00	10/16/15
Farmers & Merchants Bk Cen CA	07/23/15	0.060	35,000,000.00	10/22/15
LOS ANGELES				
1st Century Bank, NA	07/15/15	0.050	26,000,000.00	10/14/15
1st Century Bank, NA	08/14/15	0.140	20,000,000.00	11/13/15
Bank Leumi USA	07/22/15	0.080	30,000,000.00	10/21/15
Bank Leumi USA	08/05/15	0.120	20,000,000.00	11/04/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
BBCN Bank	06/03/15	0.030	90,000,000.00	09/02/15
BBCN Bank	06/12/15	0.040	75,000,000.00	09/11/15
BBCN Bank	07/09/15	0.060	90,000,000.00	10/08/15
BBCN Bank	07/15/15	0.050	45,000,000.00	10/14/15
Commonwealth Business Bank	06/05/15	0.020	5,000,000.00	09/04/15
Commonwealth Business Bank	06/12/15	0.040	5,000,000.00	09/11/15
Commonwealth Business Bank	06/19/15	0.030	5,000,000.00	09/18/15
Commonwealth Business Bank	06/26/15	0.030	5,000,000.00	09/25/15
Commonwealth Business Bank	07/03/15	0.040	10,000,000.00	10/02/15
Commonwealth Business Bank	07/10/15	0.040	5,000,000.00	10/09/15
Commonwealth Business Bank	07/17/15	0.040	3,500,000.00	10/16/15
Commonwealth Business Bank	07/31/15	0.080	10,000,000.00	10/30/15
Commonwealth Business Bank	08/14/15	0.120	5,000,000.00	11/13/15
Commonwealth Business Bank	08/21/15	0.090	11,000,000.00	11/20/15
CTBC Bank Corp. (USA)	07/01/15	0.110	50,000,000.00	01/06/16
CTBC Bank Corp. (USA)	07/16/15	0.130	50,000,000.00	01/14/16
CTBC Bank Corp. (USA)	07/30/15	0.170	10,000,000.00	01/28/16
Hanmi Bank	04/08/15	0.110	30,000,000.00	10/07/15
Hanmi Bank	08/06/15	0.220	30,000,000.00	02/04/16
Manufacturers Bank	06/11/15	0.060	50,000,000.00	09/10/15
Manufacturers Bank	07/10/15	0.060	100,000,000.00	10/09/15
Manufacturers Bank	07/17/15	0.060	50,000,000.00	10/16/15
Manufacturers Bank	08/13/15	0.150	35,000,000.00	11/12/15
Mission Valley Bank	04/15/15	0.120	7,000,000.00	10/14/15
Open Bank	03/13/15	0.120	5,000,000.00	09/11/15
Open Bank	03/20/15	0.180	2,000,000.00	09/18/15
Open Bank	03/25/15	0.120	10,000,000.00	09/23/15
Open Bank	06/11/15	0.110	5,000,000.00	12/10/15
Open Bank	07/08/15	0.120	2,000,000.00	01/06/16
Open Bank	08/12/15	0.250	10,000,000.00	02/10/16
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
Pacific City Bank	06/11/15	0.040	10,000,000.00	09/10/15
Pacific City Bank	06/19/15	0.030	20,000,000.00	09/18/15
Pacific City Bank	07/10/15	0.040	30,000,000.00	10/09/15
Pacific City Bank	08/12/15	0.100	5,000,000.00	11/12/15
Pacific City Bank	08/19/15	0.090	1,800,000.00	11/18/15
Pacific Commerce Bank	06/19/15	0.030	10,000,000.00	09/18/15
State Bank of India (California)	04/09/15	0.150	12,000,000.00	10/08/15
State Bank of India (California)	04/15/15	0.140	23,000,000.00	10/14/15
State Bank of India (California)	04/23/15	0.140	13,000,000.00	10/22/15
State Bank of India (California)	08/06/15	0.130	12,000,000.00	11/05/15
State Bank of India (California)	08/19/15	0.120	10,000,000.00	11/18/15
State Bank of India (California)	08/20/15	0.150	10,000,000.00	11/19/15
Wilshire Bank	06/04/15	0.040	50,000,000.00	09/03/15
Wilshire Bank	06/10/15	0.040	39,000,000.00	09/09/15
Wilshire Bank	06/19/15	0.030	29,000,000.00	09/18/15
Wilshire Bank	07/10/15	0.040	78,000,000.00	10/09/15
Wilshire Bank	07/16/15	0.040	74,000,000.00	10/15/15
Wilshire Bank	08/14/15	0.120	30,000,000.00	11/13/15
Woori America Bank	06/16/15	0.060	20,000,000.00	09/16/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MANHATTAN BEACH				
Kinecta Federal Credit Union	08/07/15	0.150	35,000,000.00	11/06/15
Kinecta Federal Credit Union	05/28/15	0.130	25,000,000.00	11/19/15
Kinecta Federal Credit Union	08/07/15	0.180	15,000,000.00	12/04/15
MONTEREY				
1st Capital Bank	06/11/15	0.060	5,000,000.00	09/10/15
1st Capital Bank	07/23/15	0.080	1,000,000.00	10/22/15
1st Capital Bank	07/29/15	0.080	8,000,000.00	10/28/15
OAKDALE				
Oak Valley Community Bank	06/04/15	0.040	3,500,000.00	09/03/15
OAKLAND				
Beneficial State Bank	07/24/15	0.090	5,000,000.00	10/23/15
Beneficial State Bank	07/17/15	0.160	15,000,000.00	01/15/16
Beneficial State Bank	07/24/15	0.190	5,000,000.00	01/22/16
Community Bank of the Bay	06/05/15	0.110	5,000,000.00	12/04/15
Metropolitan Bank	06/11/15	0.110	4,500,000.00	12/10/15
Metropolitan Bank	07/10/15	0.110	1,500,000.00	01/08/16
Metropolitan Bank	07/16/15	0.130	1,000,000.00	01/14/16
Metropolitan Bank	07/31/15	0.170	2,000,000.00	01/29/16
Metropolitan Bank	08/27/15	0.230	1,000,000.00	02/25/16
ONTARIO				
Citizens Business Bank	06/05/15	0.040	25,000,000.00	09/04/15
Citizens Business Bank	06/10/15	0.060	25,000,000.00	09/09/15
Citizens Business Bank	07/08/15	0.060	40,000,000.00	10/07/15
Citizens Business Bank	07/22/15	0.070	50,000,000.00	10/21/15
Citizens Business Bank	08/12/15	0.120	50,000,000.00	11/12/15
Citizens Business Bank	08/19/15	0.110	30,000,000.00	11/18/15
Citizens Business Bank	07/31/15	0.190	30,000,000.00	01/29/16
Citizens Business Bank	08/05/15	0.190	30,000,000.00	02/03/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	06/03/15	0.030	12,000,000.00	09/02/15
Malaga Bank, FSB	06/05/15	0.040	4,000,000.00	09/04/15
Malaga Bank, FSB	06/18/15	0.040	10,000,000.00	09/17/15
Malaga Bank, FSB	07/09/15	0.040	5,000,000.00	10/08/15
Malaga Bank, FSB	07/24/15	0.060	46,000,000.00	10/23/15
Malaga Bank, FSB	07/31/15	0.080	9,000,000.00	10/30/15
Malaga Bank, FSB	08/06/15	0.100	10,000,000.00	11/05/15
PASADENA				
American Plus Bank, NA	05/20/15	0.100	500,000.00	11/18/15
American Plus Bank, NA	06/17/15	0.130	2,000,000.00	12/17/15
American Plus Bank, NA	08/13/15	0.160	240,000.00	12/17/15
American Plus Bank, NA	08/26/15	0.220	1,000,000.00	02/24/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	03/18/15	0.180	35,000,000.00	09/16/15
Community Bank	04/03/15	0.160	25,000,000.00	10/02/15
Community Bank	05/06/15	0.070	30,000,000.00	11/04/15
Community Bank	06/10/15	0.120	30,000,000.00	12/09/15
Community Bank	07/15/15	0.130	25,000,000.00	01/13/16
Community Bank	08/14/15	0.260	25,000,000.00	02/12/16
East West Bank	07/22/15	0.070	125,000,000.00	10/21/15
East West Bank	04/24/15	0.140	50,000,000.00	10/23/15
East West Bank	08/07/15	0.130	75,000,000.00	11/06/15
East West Bank	07/16/15	0.150	50,000,000.00	01/14/16
EverTrust Bank	08/19/15	0.090	10,000,000.00	11/18/15
EverTrust Bank	05/22/15	0.110	20,000,000.00	11/20/15
EverTrust Bank	06/10/15	0.100	20,000,000.00	12/09/15
Wescom Central Credit Union	06/25/15	0.080	50,000,000.00	09/24/15
Wescom Central Credit Union	07/29/15	0.100	50,000,000.00	10/28/15
Wescom Central Credit Union	08/28/15	0.120	50,000,000.00	12/04/15
PASO ROBLES				
Heritage Oaks Bank	06/10/15	0.060	25,000,000.00	09/09/15
PORTERVILLE				
Bank of the Sierra	06/04/15	0.060	15,000,000.00	09/03/15
Bank of the Sierra	06/11/15	0.060	20,000,000.00	09/10/15
Bank of the Sierra	07/09/15	0.060	10,000,000.00	10/07/15
Bank of the Sierra	07/24/15	0.080	20,000,000.00	10/23/15
Bank of the Sierra	08/06/15	0.120	15,000,000.00	11/05/15
Bank of the Sierra	08/13/15	0.150	20,000,000.00	11/12/15
RANCHO CORDOVA				
American River Bank	06/11/15	0.060	1,500,000.00	09/10/15
American River Bank	07/08/15	0.060	2,500,000.00	10/07/15
American River Bank	07/17/15	0.060	2,000,000.00	10/16/15
American River Bank	07/22/15	0.070	3,000,000.00	10/21/15
American River Bank	08/06/15	0.120	2,500,000.00	11/05/15
American River Bank	08/06/15	0.120	7,500,000.00	11/12/15
American River Bank	08/13/15	0.150	6,500,000.00	11/12/15
American River Bank	08/20/15	0.140	1,000,000.00	11/19/15
American River Bank	07/31/15	0.190	2,500,000.00	01/29/16
REDWOOD CITY				
Provident Credit Union	03/18/15	0.180	20,000,000.00	09/16/15
Provident Credit Union	04/16/15	0.130	20,000,000.00	10/15/15
Provident Credit Union	04/29/15	0.140	40,000,000.00	10/28/15
Provident Credit Union	08/19/15	0.090	20,000,000.00	11/18/15
Provident Credit Union	05/21/15	0.100	20,000,000.00	11/19/15
Provident Credit Union	06/12/15	0.110	20,000,000.00	12/11/15
Provident Credit Union	07/23/15	0.160	40,000,000.00	01/21/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	06/11/15	0.060	20,000,000.00	09/10/15
Mechanics Bank	07/15/15	0.050	20,000,000.00	10/14/15
Mechanics Bank	07/23/15	0.080	20,000,000.00	10/22/15
Mechanics Bank	08/13/15	0.150	20,000,000.00	11/12/15
ROCKLIN				
Five Star Bank	07/15/15	0.030	2,000,000.00	10/14/15
ROSEMEAD				
Pacific Alliance Bank	04/15/15	0.140	4,000,000.00	10/14/15
ROSEVILLE				
Umpqua Bank	06/17/15	0.060	100,000,000.00	09/16/15
Umpqua Bank	03/26/15	0.150	20,000,000.00	09/24/15
Umpqua Bank	05/14/15	0.130	50,000,000.00	11/12/15
SACRAMENTO				
Comerica Bank	07/08/15	0.060	50,000,000.00	10/07/15
Comerica Bank	07/15/15	0.050	75,000,000.00	10/14/15
Comerica Bank	08/05/15	0.110	50,000,000.00	11/04/15
Comerica Bank	08/12/15	0.120	25,000,000.00	11/12/15
Comerica Bank	08/27/15	0.100	75,000,000.00	12/03/15
Comerica Bank	06/10/15	0.120	25,000,000.00	12/09/15
Merchants National Bank of Sacramento	04/08/15	0.110	2,000,000.00	10/07/15
Merchants National Bank of Sacramento	04/29/15	0.120	2,000,000.00	10/28/15
Merchants National Bank of Sacramento	05/06/15	0.050	2,000,000.00	11/04/15
Merchants National Bank of Sacramento	08/19/15	0.110	2,000,000.00	11/18/15
Merchants National Bank of Sacramento	06/03/15	0.080	2,000,000.00	12/02/15
River City Bank	05/15/15	0.130	20,000,000.00	11/13/15
River City Bank	05/22/15	0.130	35,000,000.00	11/20/15
River City Bank	06/05/15	0.110	15,000,000.00	12/04/15
River City Bank	07/24/15	0.180	15,000,000.00	01/22/16
SAN DIEGO				
California Coast Credit Union	08/26/15	0.070	25,000,000.00	12/02/15
Mission Federal Credit Union	07/15/15	0.030	10,000,000.00	10/14/15
Mission Federal Credit Union	08/19/15	0.090	10,000,000.00	11/18/15
San Diego County Credit Union	07/15/15	0.010	50,000,000.00	10/14/15
San Diego County Credit Union	04/16/15	0.090	50,000,000.00	10/15/15
San Diego County Credit Union	07/16/15	0.020	50,000,000.00	10/15/15
San Diego County Credit Union	07/29/15	0.040	50,000,000.00	10/28/15
San Diego County Credit Union	05/15/15	0.090	50,000,000.00	11/13/15
San Diego County Credit Union	06/17/15	0.110	50,000,000.00	12/16/15
Seacoast Commerce Bank	05/06/15	0.050	1,000,000.00	11/04/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Western Alliance Bank	03/13/15	0.140	50,000,000.00	09/11/15
Western Alliance Bank	05/14/15	0.130	15,000,000.00	11/12/15
Western Alliance Bank	05/20/15	0.120	25,000,000.00	11/18/15
Western Alliance Bank	06/19/15	0.160	50,000,000.00	12/18/15
Western Alliance Bank	07/09/15	0.130	25,000,000.00	01/07/16
Western Alliance Bank	08/13/15	0.270	50,000,000.00	02/11/16
Western Alliance Bank	08/18/15	0.280	50,000,000.00	02/17/16
SAN FRANCISCO				
Bank of San Francisco	06/26/15	0.030	8,000,000.00	09/25/15
Presidio Bank	05/06/15	0.070	10,000,000.00	11/04/15
Presidio Bank	08/20/15	0.140	10,000,000.00	11/19/15
Trans Pacific National Bank	06/19/15	0.030	3,000,000.00	09/18/15
Trans Pacific National Bank	07/24/15	0.060	2,000,000.00	10/23/15
SAN JOSE				
Heritage Bank of Commerce	03/27/15	0.140	15,000,000.00	09/25/15
Heritage Bank of Commerce	04/23/15	0.120	50,000,000.00	10/22/15
Heritage Bank of Commerce	05/15/15	0.130	13,000,000.00	11/13/15
Heritage Bank of Commerce	06/10/15	0.120	20,000,000.00	12/09/15
SAN RAMON				
Bank of the West	03/13/15	0.140	100,000,000.00	09/11/15
Bank of the West	07/30/15	0.180	134,000,000.00	02/04/16
SANTA ROSA				
Summit State Bank	06/05/15	0.040	12,000,000.00	09/04/15
Summit State Bank	07/24/15	0.060	3,500,000.00	10/23/15
Summit State Bank	07/29/15	0.060	4,000,000.00	10/28/15
Summit State Bank	05/06/15	0.050	8,000,000.00	11/04/15
Summit State Bank	06/19/15	0.140	7,000,000.00	12/18/15
Summit State Bank	07/15/15	0.110	5,000,000.00	01/13/16
Summit State Bank	07/16/15	0.130	9,000,000.00	01/14/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/03/15	0.080	4,000,000.00	12/02/15
First National Bank of Northern California	06/10/15	0.120	15,000,000.00	12/09/15
VACAVILLE				
Travis Credit Union	03/06/15	0.110	50,000,000.00	09/04/15
Travis Credit Union	07/09/15	0.110	50,000,000.00	01/07/16
WATSONVILLE				
Santa Cruz County Bank	06/26/15	0.030	20,000,000.00	09/25/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WEST SACRAMENTO				
Community Business Bank	07/08/15	0.120	3,000,000.00	01/06/16
TOTAL TIME DEPOSITS AUGUST 2015			**5,561,540,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,170,295	$ 4,250,503
2	2,170,295	4,250,503
3	2,014,460	3,749,072
4	2,146,914	3,118,344
5	2,408,545	3,102,182
6	2,270,565	3,167,881
7	2,534,104	3,902,734
8	2,534,104	3,902,734
9	2,534,104	3,902,734
10	1,959,048	2,681,363
11	2,288,333	2,450,305
12	1,989,755	2,883,883
13	2,076,384	2,738,238
14	2,223,302	2,823,670
15	2,223,302	2,823,670
16	2,223,302	2,828,150
17	2,195,843	2,828,150
18	2,328,620	2,250,555
19	2,236,433	2,516,814
20	2,241,553	2,343,137
21	2,187,974	2,050,344
22	2,187,974	2,050,344
23	2,187,974	2,050,344
24	2,064,075	1,854,779
25	2,312,466	1,625,333
26	2,276,880	2,650,626
27	2,299,309	1,929,098
28	2,201,215	3,289,223
29	2,201,215	3,289,223
30	2,201,215	3,289,223
31	2,293,007	2,598,035

AVERAGE DOLLAR DAYS 2,231,696 a/

a/ The prescribed bank balance for August was $2,115,413. This consisted of $2,038,665 in compensating balances for services, balances for uncollected funds of $78,682 and a deduction of $1,934 for August delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on August 19, 2015, has determined and designated the amount of money available for deposit and investment as of August 12, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,038,700,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	8/17/2015	8/21/2015	$ (1,012,000,000)	$ (6,472,500,000)	$ 5,460,500,000	$ (1,012,000,000)
(2)	8/24/2015	8/28/2015	$ 1,622,700,000	$ (4,849,800,000)	$ 5,460,500,000	$ 610,700,000
(3)	8/31/2015	9/4/2015	$ (2,862,300,000)	$ (7,712,100,000)	$ 5,460,500,000	$ (2,251,600,000)
(4)	9/7/2015	9/11/2015	$ (91,300,000)	$ (7,803,400,000)	$ 5,460,500,000	$ (2,342,900,000)
(5)	9/14/2015	9/18/2015	$ 3,584,100,000	$ (4,219,300,000)	$ 5,460,500,000	$ 1,241,200,000
(6)	9/21/2015	9/25/2015	$ 1,654,200,000	$ (2,565,100,000)	$ 5,460,500,000	$ 2,895,400,000
(7)	9/28/2015	10/2/2015	$ (6,499,100,000)	$ (9,064,200,000)	$ 5,460,500,000	$ (3,603,700,000)
(8)	10/5/2015	10/9/2015	$ (1,506,100,000)	$ (10,570,300,000)	$ 5,460,500,000	$ (5,109,800,000)
(9)	10/12/2015	10/16/2015	$ 357,200,000	$ (10,213,100,000)	$ 5,460,500,000	$ (4,752,600,000)
(10)	10/19/2015	10/23/2015	$ (107,100,000)	$ (10,320,200,000)	$ 5,460,500,000	$ (4,859,700,000)

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 $ 2,038,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: August 19, 2015
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 06/30/15
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
10/02/15	09/23/15	PIPE	99488	FHLB 1.45 (CALLABLE)	1.45	10/02/19	100	$25,000,000.00	$25,000,000.00	$0.00
10/16/15	09/28/15	WFI	99555	FFCB 1.45 (CALLABLE)	1.45	10/07/19	100	25,000,000.00	25,000,000.00	9,062.50
10/13/15	09/28/15	MS	99556	FFCB 1.45 (CALLABLE)	1.45	10/07/19	100	25,000,000.00	25,000,000.00	6,041.67
10/28/15	09/30/15	MISC	99573	FHLMC 1.50 (CALLABLE)	1.50	10/28/19	100	25,000,000.00	25,000,000.00	-
10/28/15	09/30/15	RWB	99574	FHLMC 1.50 (CALLABLE)	1.50	10/28/19	100	25,000,000.00	25,000,000.00	-
							PSI Totals	$125,000,000.00	$125,000,000.00	$15,104.17
SANIT - SANITATION DISTRICT										
10/21/15	09/23/15	PIPE	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/20	100	$44,750,000.00	$44,750,000.00	$0.00
							SPI Totals	$44,750,000.00	$44,750,000.00	$0.00
							Grand Totals	**$169,750,000.00**	**$169,750,000.00**	**$15,104.17**