



JOSEPH KELLY
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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



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September 30, 2016

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

FROM: Joseph Kelly 
Treasurer and Tax Collector

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

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

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

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

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

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

JK:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2016

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

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
 - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
 - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
 - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
 - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
 - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2016

ATTACHMENTS

- VI. PSI Portfolio Participant Composition
 - Percentage breakdown by participant in the PSI Portfolio
- VII. Composition of PSI Portfolio by Type Chart
 - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
 - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
 - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
 - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
 - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
 - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
 - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
 - Summary of weighted-average time to maturity by security type

**TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2016**

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 8/31/16		
At Cost	\$ 23,998,001,726	\$ 101,271,926
At Market	\$ 23,999,222,256	\$ 101,169,997
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	14.08%	0.00%
United States Government and Agency Obligations	60.97%	53.62%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.49%	0.00%
Municipal Obligations	0.25%	4.42%
Corporate and Deposit Notes	0.21%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	41.96%
1-60 days	39.10%	19.75%
61 days-1 year	13.51%	41.96%
Over 1 year	47.39%	38.29%
Weighted Average Days to Maturity	613	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	24.49%
Corporate and Deposit Notes	A-1+	P-1	0.11%
	AA-	Aa3	0.10%
Los Angeles County Securities	AA+	Aa2	0.25%
Negotiable Certificates of Deposit	A-1	P-1	14.08%
U.S. Agency Securities	AA+	Aaa	55.94%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.40%
U.S. Treasury Bills	AA+	Aaa	3.63%
			<u>100.00%</u>
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	41.96%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.42%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	53.62%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

AUGUST 31, 2016

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 8/31/16	\$ 23,998,001,726
Market Value at 8/31/16	\$ 23,999,222,256
Average Daily Balance	\$ 24,005,205,478
Gains and Losses:	
For the Month	\$ 261,317
For the Past 12 Months	\$ 6,283,929
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 19,688,299
Earnings for the Past 12 Months	\$ 217,067,464
Earnings Rate for the Month	0.96%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF AUGUST 31, 2016

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 90,716,762.45
Bank of the West - Concentration	\$ 52,807,369.31 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 50,616,357.24 (B)
Union Bank- Concentration	\$ 5,450,434.95
Wells Fargo - Concentration	\$ <u>2,868,749.96</u>
Total Ledger Balance for all Banks	\$ <u><u>202,459,673.91</u></u>

(A) \$50 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) \$50 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 AUGUST 2016
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD**

SCHEDULE D

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

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

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

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

Summary of Activity for August 2016

Total Deposits	\$ 3,063,916,693.33
Total Disbursements	\$ 4,647,490,917.45
Discretionary Funds Liquidity Withdrawal Ratio: As of August 31, 2016	1.57

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
September	\$ 6,755,444,000.00	\$ 3,665,700,000.00	\$ 4,352,900,000.00	\$ 6,068,244,000.00
October	\$ 2,763,721,000.00	\$ 5,379,000,000.00	\$ 4,683,000,000.00	\$ 9,527,965,000.00
November	\$ 842,183,000.00	\$ 5,340,200,000.00	\$ 4,406,500,000.00	\$ 11,303,848,000.00
December	\$ 536,125,000.00	\$ 9,113,000,000.00	\$ 5,495,800,000.00	\$ 15,457,173,000.00
January	\$ 358,553,000.00	\$ 3,568,900,000.00	\$ 5,629,200,000.00	\$ 13,755,426,000.00
February	\$ 100,000,000.00	\$ 3,230,900,000.00	\$ 4,303,700,000.00	\$ 12,782,626,000.00

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 August 2016, the Treasurer placed \$165.312 million in the Bank of the West Money Market Plus Account and \$50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$50 million remained in the Bank of the West Money Market Plus Account and \$50 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.

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 AUGUST 2016
COMPLIANCE REPORT

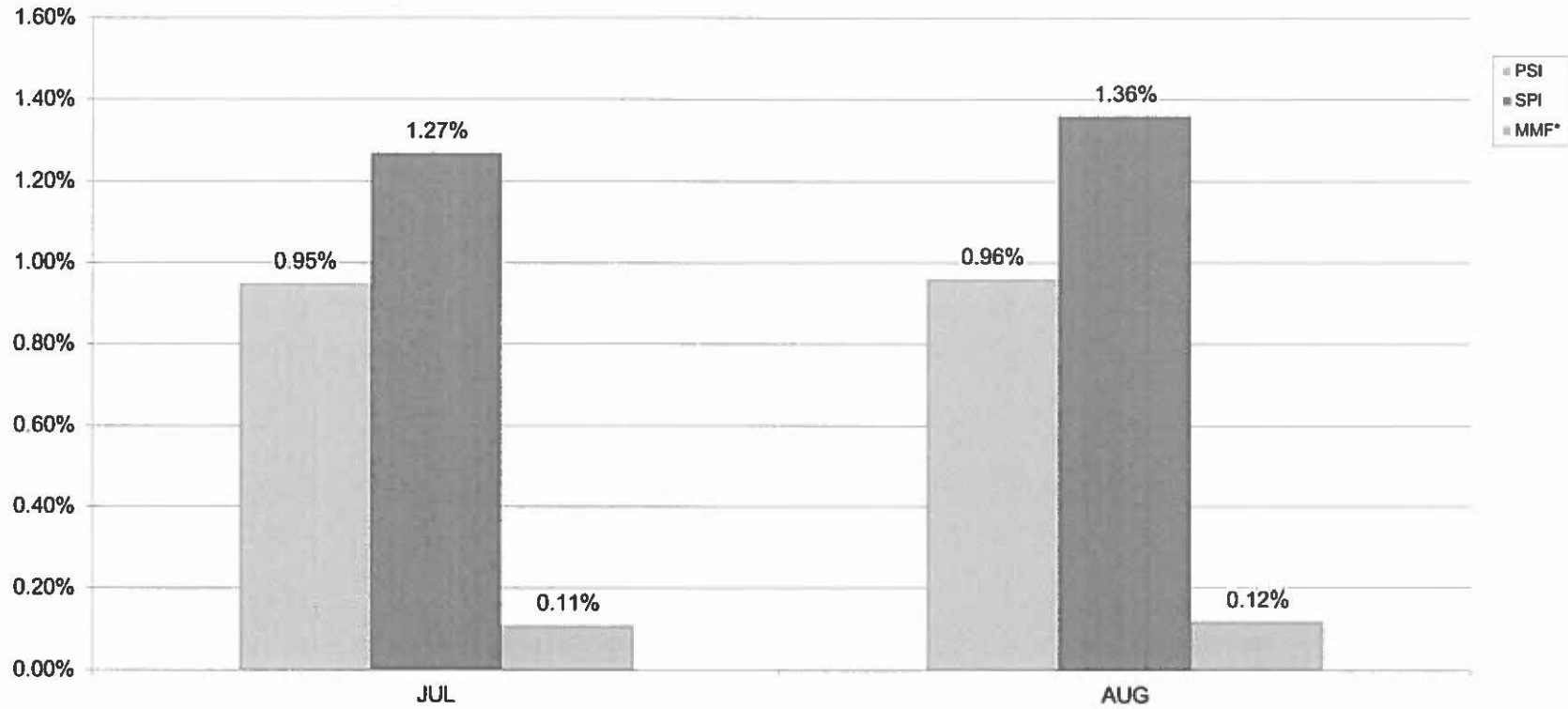
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 8/31/2016
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
7/1/2016	\$	24,775,748,398.85	\$	105,247,887.35
7/2/2016		24,738,588,466.63		105,247,887.35
7/3/2016		24,661,118,446.88		105,247,887.35
7/4/2016		24,565,055,597.47		105,247,887.35
7/5/2016		24,171,040,173.76		105,247,887.35
7/6/2016		24,171,040,173.76		105,247,887.35
7/7/2016		24,096,040,173.76		105,247,887.35
7/8/2016		24,098,436,775.37		105,247,887.35
7/9/2016		24,046,612,635.57		105,247,887.35
7/10/2016		23,987,594,036.46		105,247,887.35
7/11/2016		23,924,195,368.05		105,247,887.35
7/12/2016		23,938,057,303.95		105,247,887.35
7/13/2016		23,938,057,303.95		105,247,887.35
7/14/2016		23,938,057,303.95		105,247,887.35
7/15/2016		23,779,819,810.93		105,247,887.35
7/16/2016		23,758,505,066.45		101,271,887.35
7/17/2016		23,787,588,239.41		101,271,887.35
7/18/2016		23,858,458,370.02		101,271,887.35
7/19/2016		23,732,476,613.38		101,271,887.35
7/20/2016		23,732,476,613.38		101,271,887.35
7/21/2016		23,732,476,613.38		101,271,887.35
7/22/2016		23,633,464,321.72		101,271,887.35
7/23/2016		23,638,996,297.50		101,271,887.35
7/24/2016		23,659,659,196.82		101,271,887.35
7/25/2016		23,725,465,861.05		101,271,887.35
7/26/2016		23,893,360,429.97		101,271,887.35
7/27/2016		23,893,360,429.97		101,271,887.35
7/28/2016		23,839,297,370.51		101,271,887.35
7/29/2016		24,392,669,155.58		101,271,887.35
7/30/2016		24,055,651,542.26		101,271,887.35
7/31/2016		23,998,001,725.87		101,271,926.47
		<u>\$ 24,005,205,477.96</u>		<u>\$ 103,195,759.58</u>

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



* Source: Money Fund Report as of September 20, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 8/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$16,391,879	\$119,177
Gains (Losses) on Sales of Non-Trading Securities.	261,317	-
Gains (Losses) on Sales of Trading Securities.	-	-
Amortization/Accretion	3,035,103	39
Prior Accrual Adjustment	-	-
	<u> </u>	<u> </u>
Total Revenues	<u>\$19,688,299</u>	<u>\$119,216</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,282
	<u> </u>	<u> </u>
	<u>\$0</u>	<u>\$3,282</u>
	<u> </u>	<u> </u>
NET INCOME	<u>\$19,688,299</u>	<u>\$115,934</u>

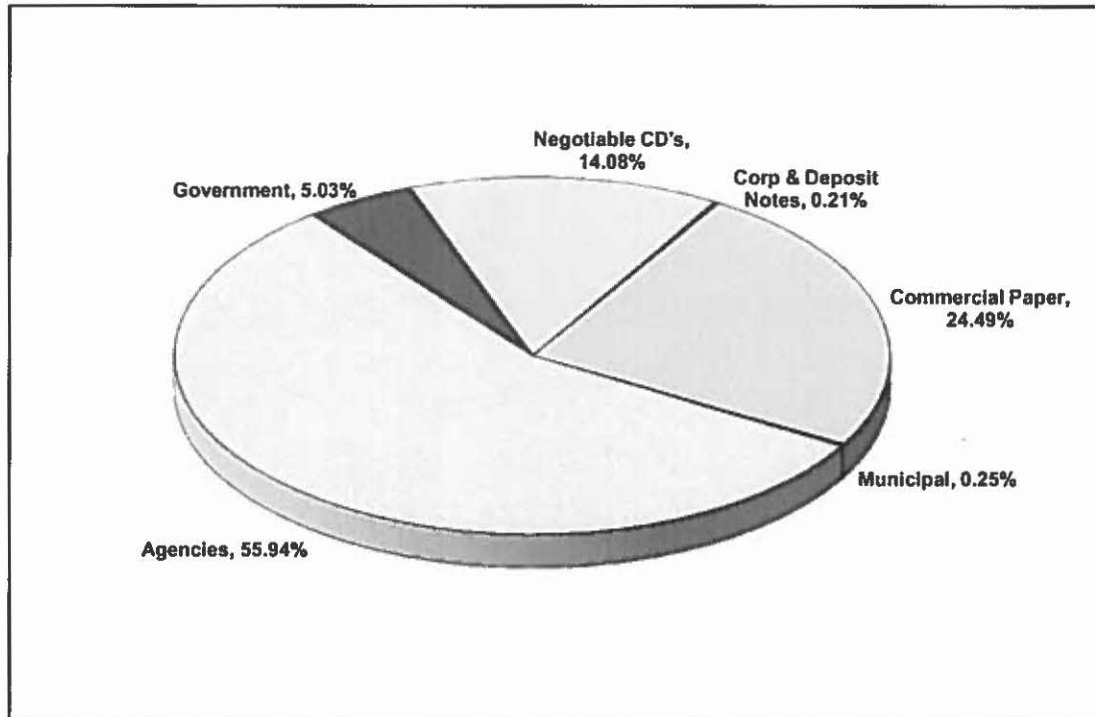
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.51%	
Los Angeles County and Related Entities	38.97%	
Consolidated Sanitation Districts		2.55%
Metropolitan Transportation Authority		0.89%
Miscellaneous Agencies Pooled Investments		2.87%
South Coast Air Quality Management District		2.09%
Miscellaneous		0.03%
Subtotal	<u>90.48%</u>	<u>8.43%</u>
County Bond Proceeds and Repayment Funds		1.09%
Grand Total	<u>90.48%</u>	<u>9.52%</u>

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



	<u>In Thousands</u>
<input type="checkbox"/> Negotiable CD's	3,377,921
<input checked="" type="checkbox"/> Corp & Deposit Notes	49,985
<input type="checkbox"/> Bankers Acceptance	-
<input checked="" type="checkbox"/> Commercial Paper	5,877,442
<input checked="" type="checkbox"/> Municipal	60,000
<input type="checkbox"/> Agencies	13,424,480
<input type="checkbox"/> Other	-
<input checked="" type="checkbox"/> Government	1,208,174
Total	<u>\$ 23,998,002</u>

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	8/1/2016	102274	NATIXIS NY BRANCH CP	0.4	8/2/2016	47,000,000.00	46,999,477.78	0	CITI	UBSSEC
NTRD	CPD	8/1/2016	102270	TOYOTA MOTOR CREDIT CORP CP	0.45	9/16/2016	35,000,000.00	34,979,875.00	0	CITI	TFS
NTRD	CPD	8/1/2016	102271	CREDIT AGRICOLE CIB NY BR	0.42	8/16/2016	50,000,000.00	49,991,250.00	0	CITI	MFR
NTRD	CPD	8/1/2016	102272	CREDIT AGRICOLE CIB NY BR	0.42	8/18/2016	50,000,000.00	49,990,083.33	0	CITI	MFR
NTRD	CPD	8/2/2016	102276	CREDIT AGRICOLE CIB NY BR	0.42	8/16/2016	50,000,000.00	49,991,833.33	0	CITI	MFR
NTRD	CPD	8/2/2016	102277	CREDIT AGRICOLE CIB NY BR	0.42	8/19/2016	50,000,000.00	49,990,083.33	0	CITI	MFR
NTRD	CPD	8/2/2016	102278	AUTOBAHN FUNDING CO LLC CP	0.4	9/2/2016	25,000,000.00	24,991,388.89	0	CITI	LOOP
NTRD	CPD	8/2/2016	102279	AUTOBAHN FUNDING CO LLC CP	0.41	9/2/2016	15,000,000.00	14,994,704.17	0	CITI	CRSU
NTRD	CPD	8/2/2016	102280	ATLANTIC ASSET SEC LLC CP	0.47	9/6/2016	43,000,000.00	42,980,351.39	0	CITI	MS
NTRD	CPD	8/2/2016	102281	CREDIT AGRICOLE CIB NY BR	0.42	8/25/2016	50,000,000.00	49,986,583.33	0	CITI	MFR
NTRD	CPD	8/3/2016	102284	CREDIT AGRICOLE CIB NY BR	0.44	8/25/2016	50,000,000.00	49,986,555.56	0	CITI	MFR
NTRD	CPD	8/3/2016	102285	CREDIT AGRICOLE CIB NY BR	0.44	8/25/2016	50,000,000.00	49,986,555.56	0	CITI	MFR
NTRD	CPD	8/3/2016	102286	ATLANTIC ASSET SEC LLC CP	0.48	9/9/2016	50,000,000.00	49,975,333.33	0	CITI	JPM
NTRD	CPD	8/3/2016	102287	PRIVATE EXPORT FUNDING COR	0.4	9/7/2016	45,000,000.00	44,982,500.00	0	CITI	BLAYBV
NTRD	CPD	8/3/2016	102289	CREDIT AGRICOLE CIB NY BR	0.44	8/30/2016	50,000,000.00	49,983,500.00	0	CITI	MFR
NTRD	CPD	8/4/2016	102293	NATIXIS NY BRANCH CP	0.4	8/17/2016	50,000,000.00	49,992,777.78	0	CITI	RBCCM
NTRD	CPD	8/4/2016	102294	AUTOBAHN FUNDING CO LLC CP	0.4	9/6/2016	25,000,000.00	24,990,833.33	0	CITI	LOOP
NTRD	CPD	8/4/2016	102295	CREDIT AGRICOLE CIB NY BR	0.42	8/23/2016	50,000,000.00	49,988,916.67	0	CITI	MFR
NTRD	CPD	8/4/2016	102296	CREDIT AGRICOLE CIB NY BR	0.42	8/25/2016	50,000,000.00	49,987,750.00	0	CITI	JPM
NTRD	CPD	8/4/2016	102297	AUTOBAHN FUNDING CO LLC CP	0.41	9/8/2016	30,000,000.00	29,988,041.67	0	CITI	BLAYBV
NTRD	CPD	8/4/2016	102298	NATIXIS NY BRANCH CP	0.4	8/18/2016	50,000,000.00	49,992,222.22	0	CITI	MISC
NTRD	CPD	8/4/2016	102288	ATLANTIC ASSET SEC LLC CP	0.47	9/8/2016	50,000,000.00	49,977,152.78	0	CITI	MS
NTRD	CPD	8/5/2016	102301	ATLANTIC ASSET SEC LLC CP	0.47	9/9/2016	35,000,000.00	34,984,006.94	0	CITI	MS
NTRD	CPD	8/5/2016	102302	AUTOBAHN FUNDING CO LLC CP	0.41	9/6/2016	50,000,000.00	49,981,777.78	0	CITI	BLAYBV
NTRD	CPD	8/5/2016	102303	AUTOBAHN FUNDING CO LLC CP	0.41	9/8/2016	25,000,000.00	24,990,319.44	0	CITI	CRSU
NTRD	CPD	8/5/2016	102305	ATLANTIC ASSET SEC LLC CP	0.48	9/9/2016	20,500,000.00	20,490,433.33	0	CITI	BLAYBV
NTRD	CPD	8/5/2016	102306	AUTOBAHN FUNDING CO LLC CP	0.41	9/6/2016	15,268,000.00	15,262,435.66	0	CITI	CRSU
NTRD	CPD	8/8/2016	102308	CREDIT AGRICOLE CIB NY BR	0.42	8/22/2016	50,000,000.00	49,991,833.33	0	CITI	MFR
NTRD	CPD	8/8/2016	102309	SHEFFIELD RECEIVABLES CORP	0.47	8/16/2016	28,250,000.00	28,247,049.44	0	CITI	KEYBANC
NTRD	CPD	8/8/2016	102310	SHEFFIELD RECEIVABLES CORP	0.5	8/23/2016	50,000,000.00	49,989,583.33	0	CITI	JPM
NTRD	CPD	8/8/2016	102311	SHEFFIELD RECEIVABLES CORP	0.52	8/25/2016	50,000,000.00	49,987,722.22	0	CITI	KEYBANC
NTRD	CPD	8/8/2016	102312	SHEFFIELD RECEIVABLES CORP	0.52	8/26/2016	29,169,000.00	29,161,416.06	0	CITI	KEYBANC
NTRD	CPD	8/9/2016	102317	MONT BLANC CAPITAL CORP CP	0.55	9/13/2016	22,163,000.00	22,151,148.95	0	CITI	INGF
NTRD	CPD	8/9/2016	102318	SHEFFIELD RECEIVABLES CORP	0.55	8/30/2016	50,000,000.00	49,983,958.33	0	CITI	JPM
NTRD	CPD	8/9/2016	102319	SHEFFIELD RECEIVABLES CORP	0.5	8/25/2016	27,248,000.00	27,241,944.89	0	CITI	BLAYBV
NTRD	CPD	8/9/2016	102314	NATIXIS NY BRANCH CP	0.41	8/17/2016	50,000,000.00	49,995,444.44	0	CITI	BNY
NTRD	CPD	8/9/2016	102315	JUPITER SEC COMPANY LLC CP	0.45	9/9/2016	49,000,000.00	48,981,012.50	0	CITI	JPM
NTRD	CPD	8/10/2016	102316	AUTOBAHN FUNDING CO LLC CP	0.44	9/12/2016	50,000,000.00	49,979,833.33	0	CITI	LOOP

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NTRD	CPD	8/10/2016	102325	SHEFFIELD RECEIVABLES CORP	0.6	9/6/2016	22,048,000.00	22,038,078.40	0	CITI	BLAYBV
NTRD	CPD	8/10/2016	102320	ABBEY NATIONAL TREAS SV PL	0.43	8/31/2016	50,000,000.00	49,987,458.33	0	CITI	MFR
NTRD	CPD	8/10/2016	102321	AUTOBAHN FUNDING CO LLC CP	0.45	9/12/2016	25,000,000.00	24,989,687.50	0	CITI	CRSU
NTRD	CPD	8/10/2016	102322	AUTOBAHN FUNDING CO LLC CP	0.46	9/15/2016	50,000,000.00	49,977,000.00	0	CITI	BLAYBV
NTRD	CPD	8/10/2016	102323	SHEFFIELD RECEIVABLES CORP	0.55	8/31/2016	50,000,000.00	49,983,958.33	0	CITI	JPM
NTRD	CPD	8/11/2016	102324	REGENCY MARKETS NO. 1 LLC	0.45	8/22/2016	30,000,000.00	29,995,875.00	0	CITI	JPM
NTRD	CPD	8/11/2016	102326	SHEFFIELD RECEIVABLES CORP	0.55	8/25/2016	50,000,000.00	49,989,305.56	0	CITI	JPM
NTRD	CPD	8/11/2016	102327	AUTOBAHN FUNDING CO LLC CP	0.46	9/12/2016	30,000,000.00	29,987,733.33	0	CITI	BLAYBV
NTRD	CPD	8/11/2016	102328	ATLANTIC ASSET SEC LLC CP	0.47	9/12/2016	25,000,000.00	24,989,555.56	0	CITI	MS
NTRD	CPD	8/11/2016	102329	ATLANTIC ASSET SEC LLC CP	0.5	9/13/2016	50,000,000.00	49,977,083.33	0	CITI	CRSU
NTRD	CPD	8/11/2016	102330	TOYOTA MOTOR CREDIT CORP CP	0.48	9/27/2016	30,000,000.00	29,981,200.00	0	CITI	TFS
NTRD	CPD	8/12/2016	102334	SHEFFIELD RECEIVABLES CORP	0.65	9/15/2016	50,000,000.00	49,969,305.56	0	CITI	JPM
NTRD	CPD	8/12/2016	102335	ATLANTIC ASSET SEC LLC CP	0.5	9/13/2016	30,000,000.00	29,986,666.67	0	CITI	BLAYBV
NTRD	CPD	8/12/2016	102336	CREDIT AGRICOLE CIB NY BR	0.47	9/20/2016	50,000,000.00	49,974,541.67	0	CITI	MFR
NTRD	CPD	8/12/2016	102339	NATIXIS NY BRANCH CP	0.4	8/15/2016	44,415,000.00	44,413,519.50	0	CITI	GPS
NTRD	CPD	8/15/2016	102340	TOYOTA MOTOR CREDIT CORP CP	0.5	10/4/2016	50,000,000.00	49,965,277.78	0	CITI	TFS
NTRD	CPD	8/15/2016	102341	ATLANTIC ASSET SEC LLC CP	0.47	9/15/2016	26,000,000.00	25,989,477.22	0	CITI	MS
NTRD	CPD	8/15/2016	102342	SHEFFIELD RECEIVABLES CORP	0.6	9/16/2016	30,000,000.00	29,984,000.00	0	CITI	JPM
NTRD	CPD	8/15/2016	102337	REGENCY MARKETS NO. 1 LLC	0.55	9/14/2016	50,000,000.00	49,977,083.33	0	CITI	JPM
NTRD	CPD	8/15/2016	102338	REGENCY MARKETS NO. 1 LLC	0.55	9/14/2016	14,011,000.00	14,004,578.29	0	CITI	JPM
NTRD	CPD	8/15/2016	102347	ABBEY NATIONAL TREAS SV PL	0.55	10/3/2016	50,000,000.00	49,962,569.44	0	CITI	MFR
NTRD	CPD	8/15/2016	102344	AUTOBAHN FUNDING CO LLC CP	0.45	9/20/2016	50,000,000.00	49,977,500.00	0	CITI	CRSU
NTRD	CPD	8/15/2016	102345	ATLANTIC ASSET SEC LLC CP	0.5	9/15/2016	50,000,000.00	49,978,472.22	0	CITI	BLAYBV
NTRD	CPD	8/16/2016	102349	ATLANTIC ASSET SEC LLC CP	0.47	9/16/2016	24,497,000.00	24,487,085.52	0	CITI	MS
NTRD	CPD	8/16/2016	102350	SHEFFIELD RECEIVABLES CORP	0.6	9/20/2016	20,000,000.00	19,988,333.33	0	CITI	JPM
NTRD	CPD	8/16/2016	102352	ATLANTIC ASSET SEC LLC CP	0.5	9/15/2016	27,500,000.00	27,488,541.67	0	CITI	BLAYBV
NTRD	CPD	8/16/2016	102353	JUPITER SEC COMPANY LLC CP	0.5	9/20/2016	50,000,000.00	49,975,694.44	0	CITI	JPM
NTRD	CPD	8/16/2016	102354	CANCARA ASSET SEC LLC CP	0.52	9/6/2016	20,000,000.00	19,993,933.33	0	CITI	GPS
NTRD	CPD	8/16/2016	102355	SHEFFIELD RECEIVABLES CORP	0.58	9/21/2016	40,000,000.00	39,976,800.00	0	CITI	KEYBANC
NTRD	CPD	8/17/2016	102358	SHEFFIELD RECEIVABLES CORP	0.6	9/12/2016	50,000,000.00	49,978,333.33	0	CITI	JPM
NTRD	CPD	8/17/2016	102359	CREDIT AGRICOLE CIB NY BR	0.47	9/16/2016	50,000,000.00	49,980,416.67	0	CITI	MFR
NTRD	CPD	8/17/2016	102360	AUTOBAHN FUNDING CO LLC CP	0.48	9/16/2016	35,000,000.00	34,986,000.00	0	CITI	CRSU
NTRD	CPD	8/17/2016	102361	ATLANTIC ASSET SEC LLC CP	0.5	9/19/2016	25,000,000.00	24,988,541.67	0	CITI	MS
NTRD	CPD	8/17/2016	102362	SHEFFIELD RECEIVABLES CORP	0.6	9/16/2016	50,000,000.00	49,975,000.00	0	CITI	BLAYBV
NTRD	CPD	8/17/2016	102363	SHEFFIELD RECEIVABLES CORP	0.52	9/8/2016	25,000,000.00	24,992,055.56	0	CITI	KEYBANC
NTRD	CPD	8/17/2016	102364	SHEFFIELD RECEIVABLES CORP	0.52	9/9/2016	25,000,000.00	24,991,694.44	0	CITI	KEYBANC
NTRD	CPD	8/17/2016	102367	REGENCY MARKETS NO. 1 LLC	0.53	9/21/2016	22,516,000.00	22,504,398.01	0	CITI	JPM
NTRD	CPD	8/18/2016	102368	REGENCY MARKETS NO. 1 LLC	0.53	9/21/2016	13,800,000.00	13,793,092.33	0	CITI	JPM

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NTRD	CPD	8/18/2016	102370	AUTOBAHN FUNDING CO LLC CP	0.48	9/19/2016	50,000,000.00	49,978,666.67	0	CITI	BLAYBV
NTRD	CPD	8/18/2016	102371	ATLANTIC ASSET SEC LLC CP	0.58	10/3/2016	50,000,000.00	49,962,944.44	0	CITI	LOOP
NTRD	CPD	8/18/2016	102372	JUPITER SEC COMPANY LLC CP	0.52	9/22/2016	30,000,000.00	29,984,833.33	0	CITI	JPM
NTRD	CPD	8/18/2016	102373	ATLANTIC ASSET SEC LLC CP	0.5	9/20/2016	25,000,000.00	24,988,541.67	0	CITI	MS
NTRD	CPD	8/18/2016	102374	AUTOBAHN FUNDING CO LLC CP	0.48	9/21/2016	25,000,000.00	24,988,666.67	0	CITI	BLAYBV
NTRD	CPD	8/18/2016	102365	CHARIOT FUNDING LLC CP	0.5	9/15/2016	50,000,000.00	49,980,555.56	0	CITI	GPS
NTRD	CPD	8/18/2016	102366	CHARIOT FUNDING LLC CP	0.5	9/15/2016	2,415,000.00	2,414,060.83	0	CITI	GPS
NTRD	CPD	8/18/2016	102376	CREDIT AGRICOLE CIB NY BR	0.47	9/30/2016	25,000,000.00	24,985,965.28	0	CITI	MFR
NTRD	CPD	8/18/2016	102377	SHEFFIELD RECEIVABLES CORP	0.56	9/19/2016	17,749,000.00	17,740,164.94	0	CITI	JPM
NTRD	CPD	8/19/2016	102378	AUTOBAHN FUNDING CO LLC CP	0.48	9/20/2016	50,000,000.00	49,978,666.67	0	CITI	BLAYBV
NTRD	CPD	8/19/2016	102379	CHARIOT FUNDING LLC CP	0.53	9/22/2016	50,000,000.00	49,974,972.22	0	CITI	JPM
NTRD	CPD	8/19/2016	102380	ATLANTIC ASSET SEC LLC CP	0.48	9/16/2016	50,000,000.00	49,981,333.33	0	CITI	MS
NTRD	CPD	8/19/2016	102384	ATLANTIC ASSET SEC LLC CP	0.53	9/15/2016	50,000,000.00	49,980,125.00	0	CITI	BLAYBV
NTRD	CPD	8/19/2016	102385	SHEFFIELD RECEIVABLES CORP	0.56	9/20/2016	20,928,000.00	20,917,582.51	0	CITI	JPM
NTRD	CPD	8/22/2016	102388	REGENCY MARKETS NO. 1 LLC	0.55	9/20/2016	15,000,000.00	14,993,354.17	0	CITI	JPM
NTRD	CPD	8/22/2016	102382	REGENCY MARKETS NO. 1 LLC	0.55	9/19/2016	50,000,000.00	49,978,611.11	0	CITI	JPM
NTRD	CPD	8/22/2016	102390	CHARIOT FUNDING LLC CP	0.54	9/22/2016	42,000,000.00	41,980,470.00	0	CITI	GPS
NTRD	CPD	8/22/2016	102391	AUTOBAHN FUNDING CO LLC CP	0.48	9/21/2016	40,000,000.00	39,984,000.00	0	CITI	BLAYBV
NTRD	CPD	8/22/2016	102392	ATLANTIC ASSET SEC LLC CP	0.47	9/23/2016	25,000,000.00	24,989,555.56	0	CITI	MS
NTRD	CPD	8/23/2016	102394	AUTOBAHN FUNDING CO LLC CP	0.47	9/23/2016	50,000,000.00	49,979,763.89	0	CITI	LOOP
NTRD	CPD	8/23/2016	102395	ATLANTIC ASSET SEC LLC CP	0.56	9/19/2016	50,000,000.00	49,979,000.00	0	CITI	CRSU
NTRD	CPD	8/23/2016	102396	SHEFFIELD RECEIVABLES CORP	0.56	9/21/2016	50,000,000.00	49,977,444.44	0	CITI	BLAYBV
NTRD	CPD	8/23/2016	102397	CREDIT AGRICOLE CIB NY BR	0.47	9/29/2016	45,617,000.00	45,594,964.45	0	CITI	MFR
NTRD	CPD	8/23/2016	102386	REGENCY MARKETS NO. 1 LLC	0.55	9/20/2016	35,000,000.00	34,985,027.78	0	CITI	JPM
NTRD	CPD	8/24/2016	102389	CANCARA ASSET SEC LLC CP	0.67	10/21/2016	25,000,000.00	24,973,013.89	0	CITI	BLAYBV
NTRD	CPD	8/24/2016	102399	CANCARA ASSET SEC LLC CP	0.56	9/30/2016	50,000,000.00	49,971,222.22	0	CITI	JPM
NTRD	CPD	8/24/2016	102401	ABBAY NATIONAL TREAS SV PL	0.55	10/5/2016	50,000,000.00	49,967,916.67	0	CITI	MFR
NTRD	CPD	8/24/2016	102405	CANCARA ASSET SEC LLC CP	0.67	10/21/2016	7,432,000.00	7,423,977.57	0	CITI	GPS
NTRD	CPD	8/24/2016	102406	CAFCO LLC CP	0.85	11/22/2016	21,089,000.00	21,044,185.88	0	CITI	GPS
NTRD	CPD	8/25/2016	102408	ATLANTIC ASSET SEC LLC CP	0.57	10/3/2016	50,000,000.00	49,969,125.00	0	CITI	BLAYBV
NTRD	CPD	8/25/2016	102409	ABBAY NATIONAL TREAS SV PL	0.54	10/3/2016	50,000,000.00	49,970,750.00	0	CITI	MFR
NTRD	CPD	8/25/2016	102400	CANCARA ASSET SEC LLC CP	0.56	9/29/2016	50,000,000.00	49,972,777.78	0	CITI	BLAYBV
NTRD	CPD	8/25/2016	102411	AUTOBAHN FUNDING CO LLC CP	0.52	10/14/2016	35,000,000.00	34,974,722.22	0	CITI	CRSU
NTRD	CPD	8/25/2016	102412	CANCARA ASSET SEC LLC CP	0.57	10/5/2016	50,000,000.00	49,967,541.67	0	CITI	JPM
NTRD	CPD	8/25/2016	102413	SHEFFIELD RECEIVABLES CORP	0.56	9/30/2016	50,000,000.00	49,972,000.00	0	CITI	LOOP
NTRD	CPD	8/25/2016	102414	CANCARA ASSET SEC LLC CP	0.56	10/6/2016	50,000,000.00	49,967,333.33	0	CITI	BLAYBV
NTRD	CPD	8/25/2016	102415	ATLANTIC ASSET SEC LLC CP	0.64	10/20/2016	50,000,000.00	49,950,222.22	0	CITI	MS
NTRD	CPD	8/25/2016	102417	ABBAY NATIONAL TREAS SV PL	0.54	10/4/2016	50,000,000.00	49,970,000.00	0	CITI	MFR

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NTRD	CPD	8/25/2016	102418	SHEFFIELD RECEIVABLES CORP	0.55	10/14/2016	12,990,000.00	12,980,077.08	0	CITI	KEYBANC
NTRD	CPD	8/26/2016	102419	CANCARA ASSET SEC LLC CP	0.56	9/26/2016	35,000,000.00	34,983,122.22	0	CITI	BLAYBV
NTRD	CPD	8/26/2016	102420	NATIXIS NY BRANCH CP	0.41	9/2/2016	50,000,000.00	49,996,013.89	0	CITI	UBSSEC
NTRD	CPD	8/26/2016	102422	SHEFFIELD RECEIVABLES CORP	0.56	9/26/2016	50,000,000.00	49,975,888.89	0	CITI	BLAYBV
NTRD	CPD	8/26/2016	102423	NATIXIS NY BRANCH CP	0.4	9/8/2016	50,000,000.00	49,992,777.78	0	CITI	UBSSEC
NTRD	CPD	8/26/2016	102424	NATIXIS NY BRANCH CP	0.4	9/8/2016	25,000,000.00	24,996,388.89	0	CITI	UBSSEC
NTRD	CPD	8/26/2016	102425	ABBEY NATIONAL TREAS SV PL	0.54	10/5/2016	50,000,000.00	49,970,000.00	0	CITI	MFR
NTRD	CPD	8/26/2016	102426	SHEFFIELD RECEIVABLES CORP	0.57	10/3/2016	50,000,000.00	49,969,916.67	0	CITI	LOOP
NTRD	CPD	8/26/2016	102428	CANCARA ASSET SEC LLC CP	0.53	9/26/2016	33,137,000.00	33,121,876.64	0	CITI	KEYBANC
NTRD	CPD	8/29/2016	102435	ATLANTIC ASSET SEC LLC CP	0.7	10/24/2016	50,000,000.00	49,945,555.56	0	CITI	LOOP
NTRD	CPD	8/29/2016	102436	CANCARA ASSET SEC LLC CP	0.56	9/26/2016	26,863,000.00	26,851,299.67	0	CITI	BLAYBV
NTRD	CPD	8/29/2016	102437	SHEFFIELD RECEIVABLES CORP	0.56	10/5/2016	50,000,000.00	49,971,222.22	0	CITI	BLAYBV
NTRD	CPD	8/29/2016	102438	CREDIT AGRICOLE CIB NY BR	0.5	10/6/2016	50,000,000.00	49,973,611.11	0	CITI	MFR
NTRD	CPD	8/29/2016	102421	REGENCY MARKETS NO. 1 LLC	0.55	9/26/2016	8,735,000.00	8,731,263.36	0	CITI	GPS
NTRD	CPD	8/29/2016	102440	NATIXIS NY BRANCH CP	0.4	8/31/2016	50,000,000.00	49,998,888.89	0	CITI	RBCCM
NTRD	CPD	8/29/2016	102441	NATIXIS NY BRANCH CP	0.4	9/1/2016	50,000,000.00	49,998,333.33	0	CITI	RBCCM
NTRD	CPD	8/29/2016	102442	NATIXIS NY BRANCH CP	0.4	8/30/2016	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	8/29/2016	102443	NATIXIS NY BRANCH CP	0.4	8/30/2016	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	8/29/2016	102444	NATIXIS NY BRANCH CP	0.4	8/31/2016	50,000,000.00	49,998,888.89	0	CITI	UBSSEC
NTRD	CPD	8/29/2016	102445	TOYOTA MOTOR CREDIT CORP CP	0.44	10/5/2016	50,000,000.00	49,977,388.89	0	CITI	TFS
NTRD	CPD	8/29/2016	102446	ATLANTIC ASSET SEC LLC CP	0.64	10/18/2016	35,000,000.00	34,968,888.89	0	CITI	MS
NTRD	CPD	8/29/2016	102447	CAFCO LLC CP	0.81	11/22/2016	16,035,000.00	16,004,333.06	0	CITI	KEYBANC
NTRD	CPD	8/30/2016	102450	AUTOBAHN FUNDING CO LLC CP	0.48	10/3/2016	50,000,000.00	49,977,333.33	0	CITI	BLAYBV
NTRD	CPD	8/30/2016	102451	CREDIT AGRICOLE CIB NY BR	0.49	10/4/2016	50,000,000.00	49,976,180.56	0	CITI	MFR
NTRD	CPD	8/30/2016	102452	CANCARA ASSET SEC LLC CP	0.59	10/5/2016	50,000,000.00	49,970,500.00	0	CITI	LOOP
NTRD	CPD	8/30/2016	102453	CANCARA ASSET SEC LLC CP	0.58	9/26/2016	38,000,000.00	37,983,470.00	0	CITI	JPM
NTRD	CPD	8/30/2016	102454	SHEFFIELD RECEIVABLES CORP	0.56	10/4/2016	50,000,000.00	49,972,777.78	0	CITI	LOOP
NTRD	CPD	8/31/2016	102459	ATLANTIC ASSET SEC LLC CP	0.5	10/4/2016	25,000,000.00	24,988,194.44	0	CITI	CRSU
NTRD	CPD	8/31/2016	102460	SHEFFIELD RECEIVABLES CORP	0.56	10/3/2016	50,000,000.00	49,974,333.33	0	CITI	JPM
NTRD	CPD	8/31/2016	102461	AUTOBAHN FUNDING CO LLC CP	0.42	9/14/2016	49,000,000.00	48,991,996.67	0	CITI	BLAYBV
NTRD	CPD	8/31/2016	102464	SHEFFIELD RECEIVABLES CORP	0.53	10/5/2016	30,000,000.00	29,984,541.67	0	CITI	KEYBANC
NTRD	CPD	8/31/2016	102468	SHEFFIELD RECEIVABLES CORP	0.67	11/1/2016	11,188,000.00	11,175,090.29	0	CITI	KEYBANC
	CPD Total						5,734,563,000.00	5,732,120,638.59	0		
NTRD	FFCB	8/29/2016	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,095,910.00	16,702.40	CITI	RWB
	FFCB Total						32,120,000.00	32,095,910.00	16,702.40		
NTRD	FHLM	8/26/2016	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	0	CITI	FTNFCM

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ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLM	8/29/2016	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
	FHLM Total						100,000,000.00	100,000,000.00	0		
NTRD	FNMA	8/8/2016	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FNMA	8/17/2016	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,200,447.00	0	CITI	RBCCM
NTRD	FNMA	8/25/2016	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	FNMA	8/30/2016	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	0	CITI	BCI
	FNMA Total						146,212,000.00	146,200,447.00	0		
NTRD	FRCDQ2	8/25/2016	102398	TORONTO DOMINION BANK NY F	1.275	5/22/2017	50,000,000.00	50,004,400.51	0	CITI	MFR
	FRCDQ2 Total						50,000,000.00	50,004,400.51	0		
NTRD	YANK1	8/1/2016	102273	BNP PARIBAS SF CD	0.43	9/1/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	8/5/2016	102299	CREDIT SUISSE NY CD	0.9	11/7/2016	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	8/8/2016	102304	DNB BANK ASA NY CD	0.42	9/8/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	8/8/2016	102307	TORONTO DOMINION BANK NY CP	0.41	9/7/2016	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	8/9/2016	102313	BNP PARIBAS SF CD	0.42	9/2/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	8/12/2016	102332	BANK OF MONTREAL CHICAGO CP	0.48	9/22/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	8/15/2016	102343	BNP PARIBAS SF CD	0.43	9/15/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	8/15/2016	102346	BANK OF MONTREAL CHICAGO CP	0.46	9/21/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	8/16/2016	102356	BANK OF MONTREAL CHICAGO CP	0.48	9/20/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	8/18/2016	102375	BNP PARIBAS SF CD	0.42	9/12/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	8/19/2016	102383	SOCIETE GENERALE NY CD	0.61	10/19/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	8/19/2016	102381	BANK OF MONTREAL CHICAGO CP	0.48	9/23/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	8/22/2016	102387	BNP PARIBAS SF CD	0.43	9/29/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	8/24/2016	102402	BARCLAYS BANK PLC NY CD	0.8	11/25/2016	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	8/24/2016	102403	DNB BANK ASA NY CD	0.47	10/24/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	8/24/2016	102404	SVENSKA HANDELSBANKEN NY CF	0.43	10/3/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	8/25/2016	102410	CREDIT SUISSE NY CD	1.01	12/20/2016	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	8/29/2016	102439	SVENSKA HANDELSBANKEN NY CF	0.455	9/30/2016	50,000,000.00	50,000,444.27	0	CITI	RBCCM
NTRD	YANK1	8/31/2016	102465	BNP PARIBAS SF CD	0.43	10/5/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	8/31/2016	102466	SOCIETE GENERALE NY CD	0.69	10/31/2016	50,000,000.00	50,000,846.25	0	CITI	MFR
NTRD	YANK1	8/31/2016	102456	SVENSKA HANDELSBANKEN NY CF	0.45	9/30/2016	50,000,000.00	50,000,000.00	0	CITI	LOOP
	YANK1 Total						1,050,000,000.00	1,050,001,290.52	0		
NTRD Total							7,112,895,000.00	7,110,422,686.62	16,702.40		

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ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
TRADE	NOTE	8/17/2016	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,933,593.75	25,985.05	CITI	MFR
TRADE	NOTE	8/29/2016	102430	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,820,312.50	44,327.45	CITI	MS
	NOTE Total						<u>100,000,000.00</u>	<u>99,753,906.25</u>	<u>70,312.50</u>		
TRADE Total							<u>100,000,000.00</u>	<u>99,753,906.25</u>	<u>70,312.50</u>		
PSI Total							<u>7,212,895,000.00</u>	<u>7,210,176,592.87</u>	<u>87,014.90</u>		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
8/4/2016	NTRD	99129	FFCB 1.94 (CALLABLE)	Call	100	12,000,000.00	12,000,000.00	0		12,000,000.00	0
8/4/2016	NTRD	99130	FFCB 1.94 (CALLABLE)	Call	100	12,000,000.00	12,000,000.00	0		12,000,000.00	0
8/4/2016	NTRD	99148	FFCB 1.94 (CALLABLE)	Call	100	12,000,000.00	12,000,000.00	0		12,000,000.00	12,006.58
8/15/2016	NTRD	91481	FFCB 0.82 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	38,722.22		50,038,722.22	11,982.81
8/15/2016	NTRD	91482	FFCB 0.82 (CALLABLE)	Call	100	32,030,000.00	32,030,000.00	24,805.46		32,054,805.46	7,676.19
8/17/2016	NTRD	100674	FFCB 1.70 (CALLABLE)	Call	100	41,050,000.00	41,050,000.00	0		41,050,000.00	0
8/17/2016	NTRD	100689	FFCB 1.70 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0		25,000,000.00	16,890.41
			FFCB Total			184,080,000.00	184,080,000.00	63,527.68		184,143,527.68	48,555.99
8/7/2016	NTRD	95818	FHLB 6.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0		25,000,000.00	0
8/7/2016	NTRD	95837	FHLB 6.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0		25,000,000.00	0
8/15/2016	NTRD	95825	FHLB 6.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0		25,000,000.00	0
8/25/2016	NTRD	101508	FHLB 2.55 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	159,375.00		25,159,375.00	0
8/25/2016	NTRD	101507	FHLB 2.55 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	159,375.00		25,159,375.00	0
			FHLB Total			125,000,000.00	125,000,000.00	318,750.00		125,318,750.00	0.00
8/7/2016	NTRD	93005	FHLMC 1.10 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	68,750.00		25,068,750.00	0
8/17/2016	NTRD	101488	FHLMC 1.50 (CALLABLE)	Call	100	17,000,000.00	17,000,000.00	63,750.00		17,063,750.00	0
8/24/2016	NTRD	101536	FHLMC 1.35 (CALLABLE)	Call	100	17,000,000.00	17,000,000.00	57,375.00		17,057,375.00	0
8/25/2016	NTRD	98730	FHLMC 1.25 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	156,250.00		50,156,250.00	2,916.67
8/25/2016	NTRD	98734	FHLMC 1.25 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	156,250.00		50,156,250.00	0
8/28/2016	NTRD	94804	FHLMC 1.03 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	128,750.00		50,128,750.00	88,657.95
8/28/2016	NTRD	94805	FHLMC 1.03 (CALLABLE)	Call	100	4,165,000.00	4,165,000.00	10,724.88		4,175,724.88	7,385.21
			FHLMC Total			213,165,000.00	213,165,000.00	641,849.88		213,806,849.88	98,959.83
8/12/2016	NTRD	99801	FNMA 1.45 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	90,625.00		25,090,625.00	0
8/19/2016	NTRD	91807	FNMA 1.25 (CALLABLE)	Call	100	22,650,000.00	22,650,000.00	70,781.25		22,720,781.25	0
8/25/2016	NTRD	94856	FNMA 1.125 (CALLABLE)	Call	100	29,855,000.00	29,855,000.00	83,967.19		29,938,967.19	113,800.78
8/26/2016	NTRD	100587	FNMA 1.52 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	95,000.00		25,095,000.00	0
8/26/2016	NTRD	100747	FNMA 1.55 (CALLABLE)	Call	100	15,000,000.00	15,000,000.00	116,250.00		15,116,250.00	0
			FNMA Total			117,505,000.00	117,505,000.00	456,623.44		117,961,623.44	113,800.78
			PSI Total			639,750,000.00	639,750,000.00	1,480,751.00		641,230,751.00	261,316.60

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Settle Date	Portfolio Instrument		Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued	Net Cash Flow	Profit/(Loss)
	ID	ID						Interest		
8/16/2016	PHHPA	101422	FNMA 3.20 (CALLABLE)	Call	100	3,976,000.00	3,976,000.00	63,616.00	4,039,616.00	0
	FNMA Total					3,976,000.00	3,976,000.00	63,616.00	4,039,616.00	0
			SPI Total			3,976,000.00	3,976,000.00	63,616.00	4,039,616.00	0

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 Comparison of Investment Cost to Market Value
 As of August 31, 2016
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,377,921,214.42	3,378,043,677.40	\$122,462.98	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	5,877,441,999.67	5,877,395,718.58	(\$46,281.09)	0.00	0.00	0.00
Governments	1,208,173,715.19	1,208,851,769.00	\$678,053.81	0.00	0.00	0.00
Agencies	13,424,480,359.09	13,424,834,891.27	\$354,532.18	54,298,216.78	54,196,285.88	(101,930.90)
Municipals	60,000,000.00	60,000,000.00	\$0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,984,437.50	50,096,200.00	\$111,762.50	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	42,498,710.69	42,498,710.69	0.00
TOTAL	<u>\$23,998,001,725.87</u>	<u>\$23,999,222,256.25</u>	<u>\$1,220,530.38</u>	<u>\$101,271,927.47</u>	<u>\$101,169,996.57</u>	<u>(\$101,930.90)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.25% of the PSI Portfolio.

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Market Pricing Exceptions
As of August 31, 2016
Attachment IXa**

Security ID	Security Description	Calculated Market Price
102465	BNP PARIBAS SF CD	99.998056
102466	SOCIETE GENERALE NY CD	100.016928
102456	SVENSKA HANDELSBANKEN NY CD	100.000000
96727	FHLB 7.35 (CALLABLE)	99.888000
102282	FNMA 1.50 (CALLABLE)	99.665000

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.84	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	0.932	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
			BAN Total				60,000,000.00	60,000,000.00	60,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.9646	10/11/2016	25,000,000.00	25,000,000.00	24,998,250.00
			CNFRQ Total				25,000,000.00	25,000,000.00	24,998,250.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,492,218.75	12,548,975.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,492,218.75	12,548,975.00
			CNFX Total				25,000,000.00	24,984,437.50	25,097,950.00
PSI	NTRD	CPD	101771	CRC FUNDING LLC CP	0.63	9/1/2016	4,332,000.00	4,332,000.00	4,331,943.68
PSI	NTRD	CPD	101792	UNILEVER CAPITAL CORP CP	0.54	9/6/2016	15,800,000.00	15,798,815.00	15,799,029.88
PSI	NTRD	CPD	101795	CRC FUNDING LLC CP	0.6	9/12/2016	10,000,000.00	9,998,166.67	9,998,303.00
PSI	NTRD	CPD	101878	CRC FUNDING LLC CP	0.59	9/14/2016	25,000,000.00	24,994,673.61	24,994,982.50
PSI	NTRD	CPD	101890	MONT BLANC CAPITAL CORP CP	0.63	9/13/2016	30,000,000.00	29,993,700.00	29,994,690.00
PSI	NTRD	CPD	101903	MONT BLANC CAPITAL CORP CP	0.61	9/14/2016	18,351,000.00	18,346,957.68	18,347,467.43
PSI	NTRD	CPD	101941	DANSKE CORP CP	0.56	9/1/2016	7,284,000.00	7,284,000.00	7,283,876.90
PSI	NTRD	CPD	101958	DANSKE CORP CP	0.57	9/1/2016	14,558,000.00	14,558,000.00	14,557,753.97
PSI	NTRD	CPD	101989	CRC FUNDING LLC CP	0.6	9/22/2016	13,277,000.00	13,272,353.05	13,272,593.36
PSI	NTRD	CPD	101999	CRC FUNDING LLC CP	0.61	9/22/2016	16,198,000.00	16,192,236.21	16,192,623.88
PSI	NTRD	CPD	102029	MICROSOFT CORPORATION CP	0.41	9/7/2016	25,000,000.00	24,998,291.67	24,998,540.00
PSI	NTRD	CPD	102032	MICROSOFT CORPORATION CP	0.4	9/14/2016	4,400,000.00	4,399,364.44	4,399,455.72
PSI	NTRD	CPD	102038	DANSKE CORP CP	0.59	9/30/2016	30,000,000.00	29,985,741.67	29,983,500.00
PSI	NTRD	CPD	102063	MICROSOFT CORPORATION CP	0.41	9/14/2016	17,626,000.00	17,623,390.37	17,623,819.66
PSI	NTRD	CPD	102072	MONT BLANC CAPITAL CORP CP	0.67	9/27/2016	30,000,000.00	29,985,483.33	29,987,466.00
PSI	NTRD	CPD	102122	MONT BLANC CAPITAL CORP CP	0.67	10/13/2016	15,737,000.00	15,724,698.91	15,724,987.95
PSI	NTRD	CPD	102127	CRC FUNDING LLC CP	0.5	9/1/2016	24,000,000.00	24,000,000.00	23,999,688.00
PSI	NTRD	CPD	102157	DANSKE CORP CP	0.67	10/18/2016	42,000,000.00	41,963,261.66	41,961,360.00
PSI	NTRD	CPD	102169	JUPITER SEC COMPANY LLC CP	0.45	9/2/2016	50,000,000.00	49,999,375.00	49,998,790.00
PSI	NTRD	CPD	102170	JUPITER SEC COMPANY LLC CP	0.44	9/6/2016	50,000,000.00	49,996,944.44	49,996,205.00
PSI	NTRD	CPD	102175	JUPITER SEC COMPANY LLC CP	0.45	9/2/2016	35,000,000.00	34,999,562.50	34,999,153.00
PSI	NTRD	CPD	102194	JUPITER SEC COMPANY LLC CP	0.45	9/6/2016	25,000,000.00	24,998,437.50	24,998,102.50
PSI	NTRD	CPD	102195	ATLANTIC ASSET SEC LLC CP	0.52	9/1/2016	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	CPD	102201	JUPITER SEC COMPANY LLC CP	0.45	9/6/2016	50,000,000.00	49,996,875.00	49,996,205.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102203	ATLANTIC ASSET SEC LLC CP	0.53	9/1/2016	18,936,000.00	18,936,000.00	18,935,772.77
PSI	NTRD	CPD	102208	TOYOTA MOTOR CREDIT CORP CP	0.41	9/2/2016	50,000,000.00	49,999,430.56	49,999,170.00
PSI	NTRD	CPD	102210	DANSKE CORP CP	0.71	10/18/2016	30,000,000.00	29,972,191.66	29,972,400.00
PSI	NTRD	CPD	102213	JUPITER SEC COMPANY LLC CP	0.44	9/7/2016	50,000,000.00	49,996,333.33	49,995,525.00
PSI	NTRD	CPD	102214	ATLANTIC ASSET SEC LLC CP	0.48	9/1/2016	12,531,000.00	12,531,000.00	12,530,849.63
PSI	NTRD	CPD	102216	ATLANTIC ASSET SEC LLC CP	0.53	9/2/2016	50,000,000.00	49,999,263.89	49,998,790.00
PSI	NTRD	CPD	102217	ATLANTIC ASSET SEC LLC CP	0.55	9/29/2016	33,000,000.00	32,985,883.33	32,984,952.00
PSI	NTRD	CPD	102218	ING U.S. FUNDING LLC CP	0.83	11/29/2016	20,000,000.00	19,958,961.11	19,960,250.00
PSI	NTRD	CPD	102220	JUPITER SEC COMPANY LLC CP	0.44	9/7/2016	50,000,000.00	49,996,333.33	49,995,525.00
PSI	NTRD	CPD	102221	JUPITER SEC COMPANY LLC CP	0.44	9/7/2016	24,100,000.00	24,098,232.67	24,097,843.05
PSI	NTRD	CPD	102223	EMERSON ELECTRIC COMPANY CP	0.4	9/1/2016	50,000,000.00	50,000,000.00	49,999,560.00
PSI	NTRD	CPD	102224	TOYOTA MOTOR CREDIT CORP CP	0.47	9/16/2016	25,000,000.00	24,995,104.17	24,995,855.00
PSI	NTRD	CPD	102226	ATLANTIC ASSET SEC LLC CP	0.52	9/6/2016	25,000,000.00	24,998,194.44	24,998,102.50
PSI	NTRD	CPD	102227	PRIVATE EXPORT FUNDING COR	0.47	9/30/2016	40,000,000.00	39,984,855.55	39,986,332.00
PSI	NTRD	CPD	102231	ATLANTIC ASSET SEC LLC CP	0.51	9/6/2016	50,000,000.00	49,996,458.33	49,996,205.00
PSI	NTRD	CPD	102234	AUTOBAHN FUNDING CO LLC CP	0.41	9/2/2016	40,000,000.00	39,999,544.44	39,999,032.00
PSI	NTRD	CPD	102237	ATLANTIC ASSET SEC LLC CP	0.51	9/2/2016	20,000,000.00	19,999,716.67	19,999,516.00
PSI	NTRD	CPD	102238	ATLANTIC ASSET SEC LLC CP	0.51	9/1/2016	18,533,000.00	18,533,000.00	18,532,777.60
PSI	NTRD	CPD	102242	EXXON MOBIL CORP CP	0.39	9/7/2016	50,000,000.00	49,996,750.00	49,996,605.00
PSI	NTRD	CPD	102243	EXXON MOBIL CORP CP	0.39	9/8/2016	50,000,000.00	49,996,208.33	49,996,100.00
PSI	NTRD	CPD	102246	TOYOTA MOTOR CREDIT CORP CP	0.47	9/16/2016	50,000,000.00	49,990,208.33	49,991,710.00
PSI	NTRD	CPD	102250	EMERSON ELECTRIC COMPANY CP	0.43	9/26/2016	25,000,000.00	24,992,534.72	24,993,300.00
PSI	NTRD	CPD	102257	ATLANTIC ASSET SEC LLC CP	0.51	9/8/2016	50,000,000.00	49,995,041.67	49,994,830.00
PSI	NTRD	CPD	102259	ATLANTIC ASSET SEC LLC CP	0.52	9/1/2016	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	CPD	102265	ATLANTIC ASSET SEC LLC CP	0.51	9/6/2016	25,000,000.00	24,998,229.17	24,998,102.50
PSI	NTRD	CPD	102267	ATLANTIC ASSET SEC LLC CP	0.5	9/1/2016	40,000,000.00	40,000,000.00	39,999,520.00
PSI	NTRD	CPD	102270	TOYOTA MOTOR CREDIT CORP CP	0.45	9/16/2016	35,000,000.00	34,993,437.50	34,994,197.00
PSI	NTRD	CPD	102278	AUTOBAHN FUNDING CO LLC CP	0.4	9/2/2016	25,000,000.00	24,999,722.22	24,999,395.00
PSI	NTRD	CPD	102279	AUTOBAHN FUNDING CO LLC CP	0.41	9/2/2016	15,000,000.00	14,999,829.17	14,999,637.00
PSI	NTRD	CPD	102280	ATLANTIC ASSET SEC LLC CP	0.47	9/6/2016	43,000,000.00	42,997,193.06	42,996,736.30
PSI	NTRD	CPD	102286	ATLANTIC ASSET SEC LLC CP	0.48	9/9/2016	50,000,000.00	49,994,666.67	49,994,125.00
PSI	NTRD	CPD	102287	PRIVATE EXPORT FUNDING COR	0.4	9/7/2016	45,000,000.00	44,997,000.00	44,996,760.00
PSI	NTRD	CPD	102288	ATLANTIC ASSET SEC LLC CP	0.47	9/8/2016	50,000,000.00	49,995,430.56	49,994,830.00
PSI	NTRD	CPD	102294	AUTOBAHN FUNDING CO LLC CP	0.4	9/6/2016	25,000,000.00	24,998,611.11	24,998,102.50
PSI	NTRD	CPD	102297	AUTOBAHN FUNDING CO LLC CP	0.41	9/8/2016	30,000,000.00	29,997,608.33	29,996,898.00
PSI	NTRD	CPD	102301	ATLANTIC ASSET SEC LLC CP	0.47	9/9/2016	35,000,000.00	34,996,344.44	34,995,887.50
PSI	NTRD	CPD	102302	AUTOBAHN FUNDING CO LLC CP	0.41	9/6/2016	50,000,000.00	49,997,152.78	49,996,205.00
PSI	NTRD	CPD	102303	AUTOBAHN FUNDING CO LLC CP	0.41	9/8/2016	25,000,000.00	24,998,006.94	24,997,415.00
PSI	NTRD	CPD	102305	ATLANTIC ASSET SEC LLC CP	0.48	9/9/2016	20,500,000.00	20,497,813.33	20,497,591.25

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102306	AUTOBAHN FUNDING CO LLC CP	0.41	9/6/2016	15,268,000.00	15,267,130.57	15,266,841.16
PSI	NTRD	CPD	102315	JUPITER SEC COMPANY LLC CP	0.45	9/9/2016	49,000,000.00	48,995,100.00	48,994,242.50
PSI	NTRD	CPD	102316	AUTOBAHN FUNDING CO LLC CP	0.44	9/12/2016	50,000,000.00	49,993,277.78	49,991,915.00
PSI	NTRD	CPD	102317	MONT BLANC CAPITAL CORP CP	0.55	9/13/2016	22,163,000.00	22,158,936.78	22,159,077.15
PSI	NTRD	CPD	102321	AUTOBAHN FUNDING CO LLC CP	0.45	9/12/2016	25,000,000.00	24,996,562.50	24,995,957.50
PSI	NTRD	CPD	102322	AUTOBAHN FUNDING CO LLC CP	0.46	9/15/2016	50,000,000.00	49,991,055.56	49,989,580.00
PSI	NTRD	CPD	102325	SHEFFIELD RECEIVABLES CORP	0.6	9/6/2016	22,048,000.00	22,046,162.67	22,046,456.64
PSI	NTRD	CPD	102327	AUTOBAHN FUNDING CO LLC CP	0.46	9/12/2016	30,000,000.00	29,995,783.33	29,995,149.00
PSI	NTRD	CPD	102328	ATLANTIC ASSET SEC LLC CP	0.47	9/12/2016	25,000,000.00	24,996,409.72	24,995,957.50
PSI	NTRD	CPD	102329	ATLANTIC ASSET SEC LLC CP	0.5	9/13/2016	50,000,000.00	49,991,666.67	49,991,150.00
PSI	NTRD	CPD	102330	TOYOTA MOTOR CREDIT CORP CP	0.48	9/27/2016	30,000,000.00	29,989,600.00	29,990,256.00
PSI	NTRD	CPD	102334	SHEFFIELD RECEIVABLES CORP CP	0.65	9/15/2016	50,000,000.00	49,987,361.11	49,990,625.00
PSI	NTRD	CPD	102335	ATLANTIC ASSET SEC LLC CP	0.5	9/13/2016	30,000,000.00	29,995,000.00	29,994,690.00
PSI	NTRD	CPD	102336	CREDIT AGRICOLE CIB NY BR	0.47	9/20/2016	50,000,000.00	49,987,597.22	49,987,415.00
PSI	NTRD	CPD	102337	REGENCY MARKETS NO. 1 LLC	0.55	9/14/2016	50,000,000.00	49,990,069.44	49,990,375.00
PSI	NTRD	CPD	102338	REGENCY MARKETS NO. 1 LLC	0.55	9/14/2016	14,011,000.00	14,008,217.26	14,008,302.88
PSI	NTRD	CPD	102340	TOYOTA MOTOR CREDIT CORP CP	0.5	10/4/2016	50,000,000.00	49,977,083.33	49,977,755.00
PSI	NTRD	CPD	102341	ATLANTIC ASSET SEC LLC CP	0.47	9/15/2016	26,000,000.00	25,995,247.78	25,994,581.60
PSI	NTRD	CPD	102342	SHEFFIELD RECEIVABLES CORP	0.6	9/16/2016	30,000,000.00	29,992,500.00	29,993,958.00
PSI	NTRD	CPD	102344	AUTOBAHN FUNDING CO LLC CP	0.45	9/20/2016	50,000,000.00	49,988,125.00	49,985,415.00
PSI	NTRD	CPD	102345	ATLANTIC ASSET SEC LLC CP	0.5	9/15/2016	50,000,000.00	49,990,277.78	49,989,580.00
PSI	NTRD	CPD	102347	ABBAY NATIONAL TREAS SV PL	0.55	10/3/2016	50,000,000.00	49,975,555.55	49,975,430.00
PSI	NTRD	CPD	102349	ATLANTIC ASSET SEC LLC CP	0.47	9/16/2016	24,497,000.00	24,492,202.67	24,491,500.42
PSI	NTRD	CPD	102350	SHEFFIELD RECEIVABLES CORP	0.6	9/20/2016	20,000,000.00	19,993,666.66	19,994,810.00
PSI	NTRD	CPD	102352	ATLANTIC ASSET SEC LLC CP	0.5	9/15/2016	27,500,000.00	27,494,652.78	27,494,269.00
PSI	NTRD	CPD	102353	JUPITER SEC COMPANY LLC CP	0.5	9/20/2016	50,000,000.00	49,986,805.55	49,985,415.00
PSI	NTRD	CPD	102354	CANCARA ASSET SEC LLC CP	0.52	9/6/2016	20,000,000.00	19,998,555.55	19,998,482.00
PSI	NTRD	CPD	102355	SHEFFIELD RECEIVABLES CORP	0.58	9/21/2016	40,000,000.00	39,987,111.11	39,989,032.00
PSI	NTRD	CPD	102358	SHEFFIELD RECEIVABLES CORP	0.6	9/12/2016	50,000,000.00	49,990,833.33	49,992,665.00
PSI	NTRD	CPD	102359	CREDIT AGRICOLE CIB NY BR	0.47	9/16/2016	50,000,000.00	49,990,208.34	49,990,155.00
PSI	NTRD	CPD	102360	AUTOBAHN FUNDING CO LLC CP	0.48	9/16/2016	35,000,000.00	34,993,000.00	34,992,142.50
PSI	NTRD	CPD	102361	ATLANTIC ASSET SEC LLC CP	0.5	9/19/2016	25,000,000.00	24,993,750.00	24,993,137.50
PSI	NTRD	CPD	102362	SHEFFIELD RECEIVABLES CORP	0.6	9/16/2016	50,000,000.00	49,987,500.00	49,989,930.00
PSI	NTRD	CPD	102363	SHEFFIELD RECEIVABLES CORP	0.52	9/8/2016	25,000,000.00	24,997,472.22	24,997,632.50
PSI	NTRD	CPD	102364	SHEFFIELD RECEIVABLES CORP	0.52	9/9/2016	25,000,000.00	24,997,111.11	24,997,312.50
PSI	NTRD	CPD	102365	CHARIOT FUNDING LLC CP	0.5	9/15/2016	50,000,000.00	49,990,277.78	49,989,580.00
PSI	NTRD	CPD	102366	CHARIOT FUNDING LLC CP	0.5	9/15/2016	2,415,000.00	2,414,530.42	2,414,496.71
PSI	NTRD	CPD	102367	REGENCY MARKETS NO. 1 LLC	0.53	9/21/2016	22,516,000.00	22,509,370.29	22,509,038.05
PSI	NTRD	CPD	102368	REGENCY MARKETS NO. 1 LLC	0.53	9/21/2016	13,800,000.00	13,795,936.66	13,795,733.04

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102370	AUTOBAHN FUNDING CO LLC CP	0.48	9/19/2016	50,000,000.00	49,988,000.00	49,986,275.00
PSI	NTRD	CPD	102371	ATLANTIC ASSET SEC LLC CP	0.58	10/3/2016	50,000,000.00	49,974,222.22	49,973,140.00
PSI	NTRD	CPD	102372	JUPITER SEC COMPANY LLC CP	0.52	9/22/2016	30,000,000.00	29,990,900.00	29,990,208.00
PSI	NTRD	CPD	102373	ATLANTIC ASSET SEC LLC CP	0.5	9/20/2016	25,000,000.00	24,993,402.78	24,992,707.50
PSI	NTRD	CPD	102374	AUTOBAHN FUNDING CO LLC CP	0.48	9/21/2016	25,000,000.00	24,993,333.34	24,992,270.00
PSI	NTRD	CPD	102376	CREDIT AGRICOLE CIB NY BR	0.47	9/30/2016	25,000,000.00	24,990,534.72	24,990,000.00
PSI	NTRD	CPD	102377	SHEFFIELD RECEIVABLES CORP	0.56	9/19/2016	17,749,000.00	17,744,030.28	17,744,662.14
PSI	NTRD	CPD	102378	AUTOBAHN FUNDING CO LLC CP	0.48	9/20/2016	50,000,000.00	49,987,333.34	49,985,415.00
PSI	NTRD	CPD	102379	CHARIOT FUNDING LLC CP	0.53	9/22/2016	50,000,000.00	49,984,541.67	49,983,680.00
PSI	NTRD	CPD	102380	ATLANTIC ASSET SEC LLC CP	0.48	9/16/2016	50,000,000.00	49,990,000.00	49,988,775.00
PSI	NTRD	CPD	102382	REGENCY MARKETS NO. 1 LLC	0.55	9/19/2016	50,000,000.00	49,986,250.00	49,986,275.00
PSI	NTRD	CPD	102384	ATLANTIC ASSET SEC LLC CP	0.53	9/15/2016	50,000,000.00	49,989,694.44	49,989,580.00
PSI	NTRD	CPD	102385	SHEFFIELD RECEIVABLES CORP	0.56	9/20/2016	20,928,000.00	20,921,814.62	20,922,569.18
PSI	NTRD	CPD	102386	REGENCY MARKETS NO. 1 LLC	0.55	9/20/2016	35,000,000.00	34,989,840.28	34,989,790.50
PSI	NTRD	CPD	102388	REGENCY MARKETS NO. 1 LLC	0.55	9/20/2016	15,000,000.00	14,995,645.84	14,995,624.50
PSI	NTRD	CPD	102389	CANCARA ASSET SEC LLC CP	0.67	10/21/2016	25,000,000.00	24,976,736.11	24,976,127.50
PSI	NTRD	CPD	102390	CHARIOT FUNDING LLC CP	0.54	9/22/2016	42,000,000.00	41,986,770.00	41,986,291.20
PSI	NTRD	CPD	102391	AUTOBAHN FUNDING CO LLC CP	0.48	9/21/2016	40,000,000.00	39,989,333.33	39,987,632.00
PSI	NTRD	CPD	102392	ATLANTIC ASSET SEC LLC CP	0.47	9/23/2016	25,000,000.00	24,992,819.45	24,991,390.00
PSI	NTRD	CPD	102394	AUTOBAHN FUNDING CO LLC CP	0.47	9/23/2016	50,000,000.00	49,985,638.89	49,982,780.00
PSI	NTRD	CPD	102395	ATLANTIC ASSET SEC LLC CP	0.56	9/19/2016	50,000,000.00	49,986,000.00	49,986,275.00
PSI	NTRD	CPD	102396	SHEFFIELD RECEIVABLES CORP	0.56	9/21/2016	50,000,000.00	49,984,444.44	49,986,290.00
PSI	NTRD	CPD	102397	CREDIT AGRICOLE CIB NY BR	0.47	9/29/2016	45,617,000.00	45,600,324.45	45,599,469.39
PSI	NTRD	CPD	102399	CANCARA ASSET SEC LLC CP	0.56	9/30/2016	50,000,000.00	49,977,444.44	49,976,250.00
PSI	NTRD	CPD	102400	CANCARA ASSET SEC LLC CP	0.56	9/29/2016	50,000,000.00	49,978,222.22	49,977,200.00
PSI	NTRD	CPD	102401	ABBEY NATIONAL TREAS SV PL	0.55	10/5/2016	50,000,000.00	49,974,027.78	49,973,750.00
PSI	NTRD	CPD	102405	CANCARA ASSET SEC LLC CP	0.67	10/21/2016	7,432,000.00	7,425,084.11	7,424,903.18
PSI	NTRD	CPD	102406	CAFCO LLC CP	0.85	11/22/2016	21,089,000.00	21,048,169.36	21,052,191.26
PSI	NTRD	CPD	102408	ATLANTIC ASSET SEC LLC CP	0.57	10/3/2016	50,000,000.00	49,974,666.67	49,973,140.00
PSI	NTRD	CPD	102409	ABBEY NATIONAL TREAS SV PL	0.54	10/3/2016	50,000,000.00	49,976,000.00	49,975,430.00
PSI	NTRD	CPD	102411	AUTOBAHN FUNDING CO LLC CP	0.52	10/14/2016	35,000,000.00	34,978,261.11	34,972,406.00
PSI	NTRD	CPD	102412	CANCARA ASSET SEC LLC CP	0.57	10/5/2016	50,000,000.00	49,973,083.34	49,970,975.00
PSI	NTRD	CPD	102413	SHEFFIELD RECEIVABLES CORP	0.56	9/30/2016	50,000,000.00	49,977,444.44	49,979,165.00
PSI	NTRD	CPD	102414	CANCARA ASSET SEC LLC CP	0.56	10/6/2016	50,000,000.00	49,972,777.77	49,969,900.00
PSI	NTRD	CPD	102415	ATLANTIC ASSET SEC LLC CP	0.64	10/20/2016	50,000,000.00	49,956,444.44	49,953,470.00
PSI	NTRD	CPD	102417	ABBEY NATIONAL TREAS SV PL	0.54	10/4/2016	50,000,000.00	49,975,250.00	49,974,590.00
PSI	NTRD	CPD	102418	SHEFFIELD RECEIVABLES CORP	0.55	10/14/2016	12,990,000.00	12,981,466.29	12,981,314.89
PSI	NTRD	CPD	102419	CANCARA ASSET SEC LLC CP	0.56	9/26/2016	35,000,000.00	34,986,388.89	34,986,045.50
PSI	NTRD	CPD	102420	NATIXIS NY BRANCH CP	0.41	9/2/2016	50,000,000.00	49,999,430.56	49,999,275.00

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PSI	NTRD	CPD	102421	REGENCY MARKETS NO. 1 LLC	0.55	9/26/2016	8,735,000.00	8,731,663.71	8,731,517.36
PSI	NTRD	CPD	102422	SHEFFIELD RECEIVABLES CORP	0.56	9/26/2016	50,000,000.00	49,980,555.56	49,982,410.00
PSI	NTRD	CPD	102423	NATIXIS NY BRANCH CP	0.4	9/8/2016	50,000,000.00	49,996,111.11	49,996,755.00
PSI	NTRD	CPD	102424	NATIXIS NY BRANCH CP	0.4	9/8/2016	25,000,000.00	24,998,055.56	24,998,377.50
PSI	NTRD	CPD	102425	ABBEY NATIONAL TREAS SV PL	0.54	10/5/2016	50,000,000.00	49,974,500.00	49,973,750.00
PSI	NTRD	CPD	102426	SHEFFIELD RECEIVABLES CORP	0.57	10/3/2016	50,000,000.00	49,974,666.67	49,976,625.00
PSI	NTRD	CPD	102428	CANCARA ASSET SEC LLC CP	0.53	9/26/2016	33,137,000.00	33,124,803.74	33,123,788.28
PSI	NTRD	CPD	102435	ATLANTIC ASSET SEC LLC CP	0.7	10/24/2016	50,000,000.00	49,948,472.23	49,948,550.00
PSI	NTRD	CPD	102436	CANCARA ASSET SEC LLC CP	0.56	9/26/2016	26,863,000.00	26,852,553.28	26,852,289.72
PSI	NTRD	CPD	102437	SHEFFIELD RECEIVABLES CORP	0.56	10/5/2016	50,000,000.00	49,973,555.55	49,974,865.00
PSI	NTRD	CPD	102438	CREDIT AGRICOLE CIB NY BR	0.5	10/6/2016	50,000,000.00	49,975,694.44	49,975,200.00
PSI	NTRD	CPD	102441	NATIXIS NY BRANCH CP	0.4	9/1/2016	50,000,000.00	50,000,000.00	49,999,645.00
PSI	NTRD	CPD	102445	TOYOTA MOTOR CREDIT CORP CP	0.44	10/5/2016	50,000,000.00	49,979,222.22	49,976,860.00
PSI	NTRD	CPD	102446	ATLANTIC ASSET SEC LLC CP	0.64	10/18/2016	35,000,000.00	34,970,755.56	34,969,105.50
PSI	NTRD	CPD	102447	CAFCO LLC CP	0.81	11/22/2016	16,035,000.00	16,005,415.42	16,007,012.51
PSI	NTRD	CPD	102450	AUTOBAHN FUNDING CO LLC CP	0.48	10/3/2016	50,000,000.00	49,978,666.66	49,973,140.00
PSI	NTRD	CPD	102451	CREDIT AGRICOLE CIB NY BR	0.49	10/4/2016	50,000,000.00	49,977,541.67	49,976,810.00
PSI	NTRD	CPD	102452	CANCARA ASSET SEC LLC CP	0.59	10/5/2016	50,000,000.00	49,972,138.89	49,970,975.00
PSI	NTRD	CPD	102453	CANCARA ASSET SEC LLC CP	0.58	9/26/2016	38,000,000.00	37,984,694.44	37,984,849.40
PSI	NTRD	CPD	102454	SHEFFIELD RECEIVABLES CORP	0.56	10/4/2016	50,000,000.00	49,974,333.34	49,975,775.00
PSI	NTRD	CPD	102459	ATLANTIC ASSET SEC LLC CP	0.5	10/4/2016	25,000,000.00	24,988,541.66	24,986,045.00
PSI	NTRD	CPD	102460	SHEFFIELD RECEIVABLES CORP	0.56	10/3/2016	50,000,000.00	49,975,111.11	49,976,625.00
PSI	NTRD	CPD	102461	AUTOBAHN FUNDING CO LLC CP	0.42	9/14/2016	49,000,000.00	48,992,568.34	48,990,567.50
PSI	NTRD	CPD	102464	SHEFFIELD RECEIVABLES CORP	0.53	10/5/2016	30,000,000.00	29,984,983.34	29,984,919.00
PSI	NTRD	CPD	102468	SHEFFIELD RECEIVABLES CORP	0.67	11/1/2016	11,188,000.00	11,175,298.51	11,176,245.89
CPD Total							5,879,144,000.00	5,877,441,999.67	5,877,395,718.58
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,985,902.78	49,989,550.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,990,131.94	34,992,685.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,997,790.00	33,998,538.00
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,955,375.00	49,972,850.00
FCDN Total							169,000,000.00	168,929,199.72	168,953,623.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,993,668.26	27,000,648.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,984,624.60	25,000,025.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,946,463.85
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,929,625.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,990,087.72	49,966,900.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,527,757.10	36,510,813.83

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,817,906.50
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,728,327.51	23,731,190.00
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,954,921.38	49,960,400.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,864.76	149,881.20
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,987,944.96	25,000,100.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,241.33
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,993,567.32	24,958,000.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,488,614.16	43,426,920.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,977,150.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,980,311.50	25,000,600.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,980,311.50	25,000,600.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,980,311.50	25,000,600.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,989,252.46	24,986,125.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,778,579.11	32,981,685.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,051,963.43
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,003,800.00
PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,005,225.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,005,225.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,960,574.95	24,996,025.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,996,025.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,996,025.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,990,408.30	25,032,400.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,521,567.06
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,085,075.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,024,297.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,024,297.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,169,350.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,977,944.80	25,002,000.00
PSI	NTRD	FFCB	100627	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,024,075.00
PSI	NTRD	FFCB	100628	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,024,075.00

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PSI	NTRD	FFCB	100641	FFCB 1.4 (CALLABLE)	1.4	2/24/2020	27,000,000.00	27,000,000.00	27,026,001.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,168,441.45
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,955,342.47	50,014,000.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,971,550.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,983,688.40	25,024,075.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,429.25	12,402,687.36
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,401,272.94	19,429,875.84
PSI	NTRD	FFCB	100950	FFCB 1.59 (CALLABLE)	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,063,150.00
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,736,402.70	30,750,830.25
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,977,682.48	49,929,950.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,518,780.50	47,473,396.46
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,989,250.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,050,300.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,994,625.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,977,515.40	50,050,300.00
PSI	NTRD	FFCB	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,003,075.00
PSI	NTRD	FFCB	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,003,075.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,050,300.00
PSI	NTRD	FFCB	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,993,143.25	25,003,075.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,976,944.14	24,838,475.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,977,150.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,977,150.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,954,300.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,575,169.54	33,382,910.40
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,459,008.50	35,270,634.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,962,935.38	50,004,750.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,976,834.61	25,002,375.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,415,535.74	26,269,171.16
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,963,842.19	30,002,850.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,027,800.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,912,120.80
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,027,800.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,027,800.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,027,800.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,560,015.32	46,602,366.47
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,976,656.63	25,032,975.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,976,656.63	25,032,975.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,661,707.11	20,711,967.45
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,958,051.70	25,052,850.00

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PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	50,073,650.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,036,825.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,036,825.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	40,000,800.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,989,837.01	27,000,540.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,976,707.47	25,000,500.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,970,371.91	30,000,600.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,584,757.26	23,536,516.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,628,488.94	45,698,297.70
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,964,697.43	25,026,450.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,970,658.12	24,946,175.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,974,868.88	24,946,175.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,974,883.35	24,946,175.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,970,406.34	29,935,410.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	25,068,400.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,976,878.01	48,977,019.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,972,975.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,968,387.57	32,964,327.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	9,004,626.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,492,143.88	41,480,536.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,004,400.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,004,400.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,928,600.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,999,950.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,733,120.48
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,004,400.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,480,897.17	35,333,363.00
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,759,727.10	27,613,545.40
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	49,828,800.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,914,400.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	34,880,160.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,623.63	27,988,135.95
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,095,949.86	31,996,466.48
			FFCB Total				3,474,476,000.00	3,472,992,970.70	3,473,260,390.85
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,990,851.26	45,105,570.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,005,032.01
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,195,714.15	45,201,582.00

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PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,995,259.01	50,001,750.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,994,690.10	28,000,980.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,881,449.89	45,787,590.90
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,979,792.91	49,877,550.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,930,395.08	37,852,072.70
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,372,303.07	22,554,664.40
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	50,005,950.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,057,148.55
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,103,875.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,975.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,986,521.38	50,000,800.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,304.28	10,000,160.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,997,121.21	50,001,150.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,502,898.20	36,505,839.62
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,487,167.36	34,500,759.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	25,000,150.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,976,932.44	50,000,300.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	FHLB	101687	FHLB 1.875 (CALLABLE)	1.875	6/7/2021	25,000,000.00	25,000,000.00	25,002,025.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	31,197,784.80
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,822,650.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,794,274.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,829,756.70
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	49,734,100.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,687,755.14	29,404,582.90
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,952,528.00
			FHLB Total				986,555,000.00	986,186,155.48	985,302,150.58
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,884,035.56	44,885,048.30
PSI	NTRD	FHLD	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,987,500.00	49,993,500.00
PSI	NTRD	FHLD	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,984,722.22	49,992,050.00
PSI	NTRD	FHLD	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,984,722.22	49,992,050.00
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,878,000.00	49,920,000.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,960,150.68	37,992,115.20
PSI	NTRD	FHLD	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,979,861.11	49,989,550.00
PSI	NTRD	FHLD	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,991,944.44	19,995,820.00
PSI	NTRD	FHLD	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,860,383.11	29,865,965.86
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,877,500.00	49,918,350.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,449,775.00	20,466,523.50

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PSI	NTRD	FHLD	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,894,275.25	18,896,278.54
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,944,786.25	20,954,747.48
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,079,342.02	36,093,968.63
PSI	NTRD	FHLD	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,984,833.33	49,990,600.00
PSI	NTRD	FHLD	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,988,155.56	39,992,480.00
PSI	NTRD	FHLD	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,992,125.00	24,995,125.00
PSI	NTRD	FHLD	101150	FHLB D/N	0.45	9/15/2016	50,000,000.00	49,991,250.00	49,994,950.00
PSI	NTRD	FHLD	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,980,888.89	49,986,650.00
PSI	NTRD	FHLD	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,647,060.27	34,650,745.78
PSI	NTRD	FHLD	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,986,622.22	34,990,655.00
PSI	NTRD	FHLD	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,837,179.63	17,839,235.65
PSI	NTRD	FHLD	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,144,127.68	37,148,078.81
FHLD Total							868,982,000.00	868,309,240.44	868,544,487.75
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,781,467.14
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,986,650.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,986,650.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,986,650.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,086,419.79	18,188,224.60
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,835,481.02	50,317,750.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,835,481.02	50,317,750.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,896,238.91	50,317,750.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,896,238.91	50,317,750.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,924,776.62	50,317,750.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,924,776.62	50,317,750.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,618,460.62	50,327,900.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,618,460.62	50,327,900.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,530,526.19	45,285,975.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,508,042.30	50,317,750.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,042,200.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,012,750.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,030,325.00
PSI	NTRD	FHLM	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,930,722.11	50,011,950.00
PSI	NTRD	FHLM	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,003,925.00
PSI	NTRD	FHLM	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,003,925.00
PSI	NTRD	FHLM	101003	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,003,925.00
PSI	NTRD	FHLM	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	25,004,425.00
PSI	NTRD	FHLM	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,001,600.00
PSI	NTRD	FHLM	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	25,004,500.00

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PSI	NTRD	FHLM	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,009,300.00
PSI	NTRD	FHLM	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,001,600.00
PSI	NTRD	FHLM	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	25,009,175.00
PSI	NTRD	FHLM	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,989,292.24	50,009,050.00
PSI	NTRD	FHLM	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,989,292.24	50,009,050.00
PSI	NTRD	FHLM	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLM	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,752,537.25
PSI	NTRD	FHLM	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	24,728,881.83
PSI	NTRD	FHLM	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	25,008,950.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,988,579.03	50,003,800.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	50,009,750.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	50,002,200.00
PSI	NTRD	FHLM	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	25,000,625.00
PSI	NTRD	FHLM	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	25,004,025.00
PSI	NTRD	FHLM	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	50,007,500.00
PSI	NTRD	FHLM	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	50,007,850.00
PSI	NTRD	FHLM	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	25,005,075.00
PSI	NTRD	FHLM	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	50,010,450.00
PSI	NTRD	FHLM	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	25,005,200.00
PSI	NTRD	FHLM	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	25,003,775.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,046,600.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	18,009,936.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,207.80	25,005,400.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	25,003,975.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,004,825.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,004,925.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	10,001,930.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,011,250.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	25,013,250.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,000,450.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,626,100.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,626,100.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,813,050.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,626,100.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,617,600.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,634,500.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	49,460,900.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,626,100.00

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PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,626,100.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	49,766,400.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	49,977,400.00
FHLM Total							2,501,415,000.00	2,498,780,996.04	2,501,314,876.82
PSI	NTRD	FHLMD	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,991,666.67	49,994,950.00
PSI	NTRD	FHLMD	101206	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,993,680.56	49,995,650.00
PSI	NTRD	FHLMD	101207	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,993,680.56	49,995,650.00
FHLMD Total							150,000,000.00	149,979,027.79	149,986,250.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,021,868.07	50,099,650.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,020,371.40	50,099,650.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,509,163.93	50,644,250.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,509,163.93	50,644,250.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,015,187.50	50,099,650.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,017,379.40	50,099,650.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,042,171.73	50,157,000.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,042,528.56	50,099,650.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,021,264.28	25,049,825.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,037,457.17	50,099,650.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,037,457.17	50,099,650.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,042,171.73	50,157,000.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,325.05	14,790,750.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,995,524.37	50,002,500.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,221,550.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,576,978.75
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,891,987.22	20,900,982.30
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,008,500.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,004,850.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,005,350.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,001,605.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,008,350.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,448.88	36,509,890.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,005,625.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,005,625.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,002,350.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	25,000,175.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,984,328.33	25,004,225.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,915,101.63	12,975,090.83
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,678,639.90	49,928,000.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,204,613.06	30,356,224.00
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,815,105.85	25,003,925.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,794,100.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,794,100.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,794,100.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,813,377.37	50,794,100.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,003,750.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,264,474.04	31,363,901.04
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,769,933.40	49,960,850.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,769,933.40	49,960,850.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,925,440.57	40,078,593.87
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,874,900.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	25,002,575.00
PSI	NTRD	FNMA	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	25,000,975.00
PSI	NTRD	FNMA	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	25,001,175.00
PSI	NTRD	FNMA	100746	FNMA 1.73 (CALLABLE)	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,010,350.00
PSI	NTRD	FNMA	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	25,001,825.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,113,268.73	31,132,883.68
PSI	NTRD	FNMA	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,462.76	25,001,825.00
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,962,450.00
PSI	NTRD	FNMA	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,835,272.20	20,841,521.32
PSI	NTRD	FNMA	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	25,003,500.00
PSI	NTRD	FNMA	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	25,005,375.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,957,609.71	49,977,650.00
PSI	NTRD	FNMA	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,007,500.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	50,008,150.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	25,010,725.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,005,100.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,298.67	25,005,525.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	25,008,750.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	25,011,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	25,013,125.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	25,003,825.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	25,003,050.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	49,790,950.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,912,525.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,912,525.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	49,797,800.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,900,500.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,996,340.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	49,791,500.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,829,475.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,815,200.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,823,175.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	49,630,400.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,815,200.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,822,300.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,823,250.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,925,450.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,878,275.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,860,850.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,860,300.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,856,675.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,924,550.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,859,050.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,990,197.15	24,859,050.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,890,025.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,923,275.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	49,832,500.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,200,541.90	46,012,040.68
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,919,125.00
			FNMA Total				3,444,877,000.00	3,444,402,069.06	3,446,384,427.27
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,980,291.67	49,982,100.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,980,291.67	49,982,100.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,980,291.67	49,982,100.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,980,291.67	49,982,100.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,980,291.67	49,982,100.00
			FNMD Total				250,000,000.00	249,901,458.35	249,910,500.00

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PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	1.007	11/14/2016	27,900,000.00	27,900,000.00	27,919,139.40
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.275	5/22/2017	50,000,000.00	50,004,286.42	50,022,100.00
				FRCDQ2 Total			77,900,000.00	77,904,286.42	77,941,239.40
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,883,000.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,830,650.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,833,550.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,833,550.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,756,500.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,795,250.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,861,900.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,857,000.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,834,950.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,846,950.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,855,400.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,871,000.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,952,225.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,937,825.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,863,175.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,863,175.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,905,025.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,905,025.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,857,700.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,868,825.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,873,375.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,832,950.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,916,475.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,916,475.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,001,150.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,003,050.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,036,750.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,052,950.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,972,000.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	25,001,750.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,015,550.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,015,550.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,013,275.00

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PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,005,300.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,005,300.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,956,800.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,999,975.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	2.75	6/29/2021	10,000,000.00	10,000,000.00	9,887,960.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2.35	7/27/2021	25,000,000.00	25,000,000.00	24,905,650.00
MCPN Total							1,335,000,000.00	1,335,000,000.00	1,331,624,910.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,241.51	50,000,300.00
PSI	NTRD	MCSA	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	25,004,200.00
PSI	NTRD	MCSA	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	25,008,600.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	50,075,800.00
PSI	NTRD	MCSA	101631	FHLB 2.60 (CALLABLE)	2.6	6/8/2021	25,000,000.00	25,000,000.00	25,007,125.00
PSI	NTRD	MCSA	101689	FHLB 2.80 (CALLABLE)	2.8	6/16/2021	25,000,000.00	25,000,000.00	25,017,450.00
PSI	NTRD	MCSA	101960	FHLMC 2.75 (CALLABLE)	2.75	6/29/2021	50,000,000.00	50,000,000.00	49,439,800.00
MCSA Total							250,000,000.00	249,999,241.51	249,553,275.00
PSI	NTRD	NCD1	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	50,001,950.00
PSI	NTRD	NCD1	101681	WELLS FARGO BANK, NA CD	0.63	9/1/2016	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	NCD1	101682	WELLS FARGO BANK, NA CD	0.63	9/15/2016	50,000,000.00	50,000,000.00	49,996,400.00
PSI	NTRD	NCD1	101866	MUFG UNION BANK NA CD	0.55	9/2/2016	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	NCD1	102054	MUFG UNION BANK NA CD	0.45	9/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	102125	MUFG UNION BANK NA CD	0.45	9/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	102134	WELLS FARGO BANK, NA CD	0.94	1/20/2017	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	NCD1	102209	MUFG UNION BANK NA CD	0.55	10/17/2016	50,000,000.00	50,000,000.00	50,008,200.00
PSI	NTRD	NCD1	102233	WELLS FARGO BANK, NA CD	1.05	1/20/2017	50,000,000.00	50,000,000.00	50,019,650.00
NCD1 Total							450,000,000.00	450,000,000.00	450,024,700.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,997,011.25	36,005,544.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,966,617.21	49,993,150.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,966,617.21	49,993,150.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,980,219.41	50,001,950.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,962,668.92	50,001,950.00
NOTE Total							236,000,000.00	235,873,134.00	235,995,744.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,984,745.83	49,986,150.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,992,372.92	24,993,075.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,981,916.67	49,986,150.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,982,500.00	49,986,150.00

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PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,951,777.78	49,973,200.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,848,333.34	49,884,050.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,848,333.34	49,884,050.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,848,333.34	49,884,050.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,848,333.34	49,884,050.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,848,333.33	49,884,050.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,848,333.33	49,884,050.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,810,416.67	49,864,500.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,810,416.67	49,864,500.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,804,972.22	49,849,200.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,804,972.22	49,849,200.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,801,666.67	49,849,200.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,765,033.33	49,839,250.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,765,033.33	49,839,250.00
		TBIL Total					875,000,000.00	872,545,824.33	873,184,125.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,015,150.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,015,150.00
PSI	NTRD	YANK1	101118	ROYAL BANK OF CANADA NY CD	0.855	9/30/2016	50,000,000.00	50,000,000.00	50,016,800.00
PSI	NTRD	YANK1	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,016,350.00
PSI	NTRD	YANK1	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,016,350.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,003,036.14	49,957,950.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,003,036.14	49,957,950.00
PSI	NTRD	YANK1	101195	AU & NZ BANKING GRP NY CD	0.75	9/30/2016	50,000,000.00	50,000,000.00	50,006,900.00
PSI	NTRD	YANK1	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	50,006,950.00
PSI	NTRD	YANK1	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	50,006,950.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,003,172.95	49,962,550.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,003,172.95	49,962,550.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	49,940,150.00
PSI	NTRD	YANK1	101694	CREDIT SUISSE NY CD	0.7	9/1/2016	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	101695	CREDIT SUISSE NY CD	0.7	9/2/2016	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	101808	BARCLAYS BANK PLC NY CD	0.68	9/9/2016	50,000,000.00	50,000,000.00	50,004,400.00
PSI	NTRD	YANK1	101914	SVENSKA HANDELSBANKEN NY CD	0.605	9/26/2016	50,000,000.00	50,000,173.34	50,005,800.00
PSI	NTRD	YANK1	101917	UBS AG STAMFORD CT CD	0.6	9/19/2016	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	YANK1	101926	NORDEA BK FINLAND PLC NY CD	0.6	9/23/2016	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	YANK1	101955	BANK OF NOVA SCOTIA HOUSTO	0.62	9/23/2016	50,000,000.00	50,000,000.00	50,006,050.00
PSI	NTRD	YANK1	102010	AU & NZ BANKING GRP NY CD	0.65	11/1/2016	50,000,000.00	50,000,000.00	49,992,950.00
PSI	NTRD	YANK1	102022	UBS AG STAMFORD CT CD	0.69	10/25/2016	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	YANK1	102051	TORONTO DOMINION BANK NY CD	0.465	9/2/2016	50,000,000.00	50,000,000.00	50,000,300.00

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PSI	NTRD	YANK1	102053	ROYAL BANK OF CANADA NY CD	0.76	12/20/2016	50,000,000.00	50,000,000.00	49,973,050.00
PSI	NTRD	YANK1	102107	UBS AG STAMFORD CT CD	0.78	11/9/2016	50,000,000.00	50,000,000.00	50,009,300.00
PSI	NTRD	YANK1	102108	CANADIAN IMP. BK OF COM NY	0.65	10/12/2016	50,000,000.00	50,000,000.00	50,012,800.00
PSI	NTRD	YANK1	102158	UBS AG STAMFORD CT CD	0.91	12/20/2016	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	102181	CANADIAN IMP. BK OF COM NY	0.98	12/20/2016	50,000,000.00	50,001,521.55	50,033,850.00
PSI	NTRD	YANK1	102222	NORDEA BK FINLAND PLC NY CD	0.66	10/25/2016	50,000,000.00	50,000,000.00	50,015,750.00
PSI	NTRD	YANK1	102225	SOCIETE GENERALE NY CD	0.57	9/30/2016	50,000,000.00	50,000,000.00	50,007,050.00
PSI	NTRD	YANK1	102244	ROYAL BANK OF CANADA NY CD	0.9	12/20/2016	50,000,000.00	50,000,000.00	49,994,600.00
PSI	NTRD	YANK1	102247	SOCIETE GENERALE NY CD	0.57	9/30/2016	50,000,000.00	50,000,402.37	50,007,050.00
PSI	NTRD	YANK1	102248	BANK OF MONTREAL CHICAGO CD	0.97	12/20/2016	50,000,000.00	50,000,000.00	50,032,150.00
PSI	NTRD	YANK1	102249	SVENSKA HANDELSBANKEN NY CD	0.42	9/2/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	102261	TORONTO DOMINION BANK NY CD	0.73	10/31/2016	50,000,000.00	50,000,000.00	50,010,200.00
PSI	NTRD	YANK1	102266	NORDEA BK FINLAND PLC NY CD	0.78	11/25/2016	50,000,000.00	50,001,177.56	50,009,100.00
PSI	NTRD	YANK1	102273	BNP PARIBAS SF CD	0.43	9/1/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	102299	CREDIT SUISSE NY CD	0.9	11/7/2016	50,000,000.00	50,000,000.00	50,022,400.00
PSI	NTRD	YANK1	102304	DNB BANK ASA NY CD	0.42	9/8/2016	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	102307	TORONTO DOMINION BANK NY CD	0.41	9/7/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	102313	BNP PARIBAS SF CD	0.42	9/2/2016	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	102332	BANK OF MONTREAL CHICAGO CD	0.48	9/22/2016	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	102343	BNP PARIBAS SF CD	0.43	9/15/2016	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	102346	BANK OF MONTREAL CHICAGO CD	0.46	9/21/2016	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	102356	BANK OF MONTREAL CHICAGO CD	0.48	9/20/2016	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	102375	BNP PARIBAS SF CD	0.42	9/12/2016	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	102381	BANK OF MONTREAL CHICAGO CD	0.48	9/23/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	102383	SOCIETE GENERALE NY CD	0.61	10/19/2016	50,000,000.00	50,000,000.00	50,004,300.00
PSI	NTRD	YANK1	102387	BNP PARIBAS SF CD	0.43	9/29/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	102402	BARCLAYS BANK PLC NY CD	0.8	11/25/2016	50,000,000.00	50,000,000.00	50,020,850.00
PSI	NTRD	YANK1	102403	DNB BANK ASA NY CD	0.47	10/24/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	102404	SVENSKA HANDELSBANKEN NY CD	0.43	10/3/2016	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	YANK1	102410	CREDIT SUISSE NY CD	1.01	12/20/2016	50,000,000.00	50,000,000.00	50,003,650.00
PSI	NTRD	YANK1	102439	SVENSKA HANDELSBANKEN NY CD	0.455	9/30/2016	50,000,000.00	50,000,402.62	49,999,750.00
PSI	NTRD	YANK1	102456	SVENSKA HANDELSBANKEN NY CD	0.45	9/30/2016	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	102465	BNP PARIBAS SF CD	0.43	10/5/2016	50,000,000.00	50,000,000.00	49,999,028.00
PSI	NTRD	YANK1	102466	SOCIETE GENERALE NY CD	0.69	10/31/2016	50,000,000.00	50,000,832.38	50,008,460.00
YANK1 Total							2,850,000,000.00	2,850,016,928.00	2,850,077,738.00
NTRD Total							23,908,349,000.00	23,898,246,969.01	23,899,550,356.25
NTRD-PSI Historical Total								23,909,528,396.68	

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PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,934,144.38	49,835,950.00
PSI	TRADE	NOTE	102430	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,820,612.48	49,835,950.00
			NOTE Total				<u>100,000,000.00</u>	<u>99,754,756.86</u>	<u>99,671,900.00</u>
	TRADE Total						<u>100,000,000.00</u>	<u>99,754,756.86</u>	<u>99,671,900.00</u>
			TRADE-PSI Historical Total					<u>99,753,906.25</u>	
	PSI Total						<u>24,008,349,000.00</u>	<u>23,998,001,725.87</u>	<u>23,999,222,256.25</u>
			PSI Historical Total					<u>24,009,282,302.93</u>	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,019,305.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	501,143.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,543.12	1,500,583.50
		FFCB Total					7,000,000.00	6,992,543.12	7,021,032.00
SPI	PHHPA	FHLB	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	2,200,059.40
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,014,710.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	4,001,368.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,866,510.00
		FHLB Total					21,200,000.00	21,200,000.00	21,082,647.40
	PHHPA Total						28,200,000.00	28,192,543.12	28,103,679.40
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,966.75	129,933.70
		FFCB Total					130,000.00	129,966.75	129,933.70
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,705.91	596,175.00
		FHLB Total					600,000.00	599,705.91	596,175.00
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,083.78
		FHLM Total					476,000.00	476,000.00	476,083.78
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,296.00
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,884,478.00
		FNMA Total					4,900,000.00	4,900,000.00	4,884,774.00
	SANIT Total						6,106,000.00	6,105,672.66	6,086,966.48
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25

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SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2016	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2016	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2016	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2016	53,353.16	53,353.16	53,353.16
	SCAQM Total						39,269,816.42	39,269,816.42	39,269,816.42
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,002,820.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,002,820.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,002,820.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,002,820.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62

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SPI	SLIM	CTDQ	81110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	82782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71289	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2016	4,334.51	4,334.51	4,334.51
SLIM Total							3,190,353.30	3,190,353.30	3,190,353.30
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2016	52.36	52.36	52.36
WASIA Total							38540.97	38540.97	38540.97
SPI Total							101,279,710.69	101,271,926.47	101,169,996.57
SPI Historical Total								101,271,780.69	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2016
TRUSTEE: DEUTSCHE BANK
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ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>2,930,306.24</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$2,930,306.24</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
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TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
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ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	N/A
03/08/06	CCTSA TOBACCO BONDS 2006	38,343,114.79
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.09
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	715,249.62
12/21/11	LAC-CAL 2011 SERIES A	<u>2,056,574.11</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$41,114,938.61</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 8/31/2016
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	16,483,273.35
03/21/12	DISNEY PROJECT, 2012	4,819,800.26
12/02/02	MASTER REFUNDING 2002B	1,785,264.44
03/02/05	MASTER REFUNDING 2005A	10,100.08
12/13/06	MASTER REFUNDING 2006 A & B	11,300,618.31
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	143,933,241.86
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	45,401,992.64
06/26/14	COMMERCIAL PAPER 2014	1,018,011.79
01/05/06	COMMERCIAL PAPER 2016	5,128,830.86
	U.S. BANK - TRUSTEE TOTAL	<u>\$229,881,133.59</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,758,981.69
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,805,618.34
	LEASE REVENUE BONDS (2016 SERIES D)	<u>3,864,076.05</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$48,428,676.08</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 8/31/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,645.03</u>
	TREASURER TOTAL	<u><u>\$301,645.03</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 8/31/16
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.96	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				25,000,000.00	25,000,000.00	
FRCDQ2						
99496	NORDEA BK FINLAND PLC NY FRCD	1.01	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US\$LIBOR+19bp.
102398	TORONTO DOMINION BANK NY FRCD	1.28	05/22/17	50,000,000.00	50,004,286.42	Cpn rate=Qtrly US\$LIBOR+45bp.
FRCDQ2 Totals				77,900,000.00	77,904,286.42	
CORPORATE AND AGENCY ISSUED TOTAL				102,900,000.00	102,904,286.42	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	0.84	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	0.93	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				60,000,000.00	60,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				60,000,000.00	60,000,000.00	
NTRD - PSI NON-TRADING Total				162,900,000.00	162,904,286.42	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 8/31/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 8/31/16
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,377,921,214.42	61.10	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	5,877,441,999.67	19.82	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,108,418,958.33	177.44	DAYS	99,754,756.86	1,795.00	DAYS
AGENCIES	13,424,480,359.09	1,040.06	DAYS	0.00	0.00	DAYS
MUNICIPALS	60,000,000.00	485.50	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,984,437.50	269.93	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$23,898,246,969.01	607.76	DAYS	\$99,754,756.86	1,795.00	DAYS

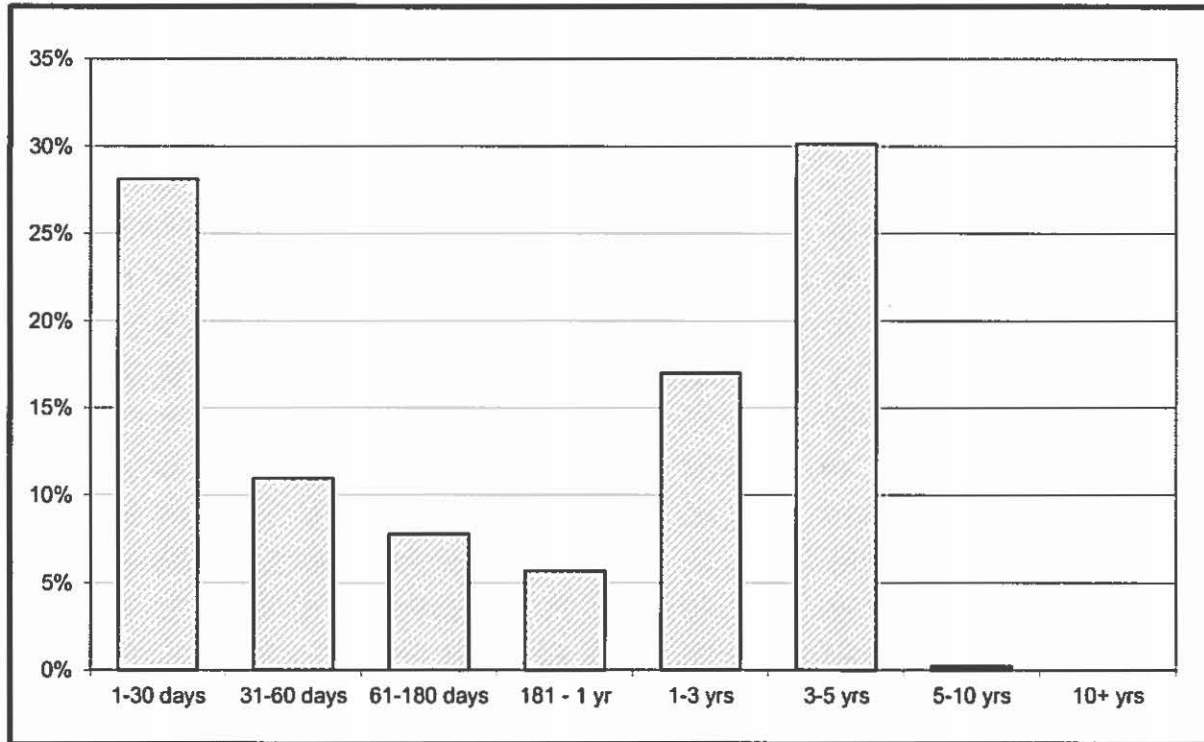
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 8/31/16
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	09/01/16 - 09/30/16	\$6,755,444,000.00	28.14	28.14	\$6,754,448,764.06	28.15	28.15
31 to 60 Days	10/01/16 - 10/30/16	\$2,627,721,000.00	10.94	39.08	\$2,626,721,902.31	10.95	39.10
61 to 90 Days	10/31/16 - 11/29/16	\$957,212,000.00	3.99	43.07	\$957,207,531.92	3.99	43.09
91 to 120 Days	11/30/16 - 12/29/16	\$557,096,000.00	2.32	45.39	\$558,043,977.68	2.33	45.42
121 to 180 Days	12/30/16 - 02/27/17	\$358,553,000.00	1.49	46.88	\$358,249,769.14	1.49	46.91
181 to 270 Days	02/28/17 - 05/28/17	\$1,181,505,000.00	4.92	51.80	\$1,179,093,320.82	4.91	51.82
271 to 365 Days	05/29/17 - 08/31/17	\$190,000,000.00	0.79	52.59	\$189,942,129.84	0.79	52.61
1 to 1.5 YEARS	09/01/17 - 03/01/18	\$661,910,000.00	2.76	55.35	\$661,872,806.69	2.76	55.37
1.5 to 2 YEARS	03/02/18 - 08/31/18	\$397,850,000.00	1.66	57.01	\$396,487,965.16	1.65	57.02
2 to 3 YEARS	08/31/18 - 08/31/19	\$3,029,320,000.00	12.62	69.63	\$3,027,302,535.09	12.61	69.63
3 to 4 YEARS	08/31/19 - 08/31/20	\$3,599,646,000.00	14.99	84.62	\$3,597,525,739.79	14.99	84.62
4 to 5 YEARS	08/31/20 - 08/31/21	\$3,642,092,000.00	15.17	99.79	\$3,641,105,283.37	15.17	99.79
5 to 10 YEARS	08/31/21 - 08/31/26	\$50,000,000.00	0.21	100.00	\$50,000,000.00	0.21	100.00
Portfolio Total:		\$24,008,349,000.00			\$23,998,001,725.87		
GF							
5 to 10 YEARS	08/31/21 - 08/31/26	\$4,475,000.00	100.00	100.00	\$4,475,000.00	100.00	100.00
Portfolio Total:		\$4,475,000.00			\$4,475,000.00		
PHHPA							
10 + YEARS	08/31/26 - 08/31/66	\$28,200,000.00	100.00	100.00	\$28,192,543.12	100.00	100.00
Portfolio Total:		\$28,200,000.00			\$28,192,543.12		
SANIT							
1 to 1.5 YEARS	09/01/17 - 03/01/18	\$130,000.00	2.13	2.13	\$129,966.75	2.13	2.13
1.5 to 2 YEARS	03/02/18 - 08/31/18	\$476,000.00	7.80	9.93	\$476,000.00	7.80	9.93
4 to 5 YEARS	08/31/20 - 08/31/21	\$5,500,000.00	90.07	100.00	\$5,499,705.91	90.07	100.00
Portfolio Total:		\$6,106,000.00			\$6,105,672.66		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 8/31/16
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
121 to 180 Days	12/30/16 - 02/27/17	<u>\$39,269,816.42</u>	100.00	100.00	<u>\$39,269,816.42</u>	100.00	100.00
Portfolio Total:		\$39,269,816.42			\$39,269,816.42		
SCP61							
1 to 30 Days	09/01/16 - 09/30/16	<u>\$10,000,000.00</u>	100.00	100.00	<u>\$10,000,000.00</u>	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SCP6F							
1 to 30 Days	09/01/16 - 09/30/16	<u>\$10,000,000.00</u>	100.00	100.00	<u>\$10,000,000.00</u>	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SLIM							
121 to 180 Days	12/30/16 - 02/27/17	<u>\$3,190,353.30</u>	100.00	100.00	<u>\$3,190,353.30</u>	100.00	100.00
Portfolio Total:		\$3,190,353.30			\$3,190,353.30		
WASIA							
121 to 180 Days	12/30/16 - 02/27/17	<u>\$38,540.97</u>	100.00	100.00	<u>\$38,540.97</u>	100.00	100.00
Portfolio Total:		\$38,540.97			\$38,540.97		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,754,449	28.15%
31 - 60 days	2,626,722	10.95%
61 - 180 days	1,873,501	7.81%
181 - 1 yr	1,369,035	5.70%
1 - 3 yrs	4,085,663	17.02%
3 - 5 yrs	7,238,631	30.16%
5 - 10 yrs	50,000	0.21%
10+ yrs	-	0.00%
	<u>\$ 23,998,002</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 8/31/16
ATTACHMENT XVII

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



POOLED MONEY INVESTMENT ACCOUNT

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

	July 2016	July 2015	Change
Average Daily Portfolio (\$)	72,079,182	67,145,149	+4,934,033
Accrued Earnings (\$)	35,973	18,223	+17,750
Effective Yield (%)	0.588	0.320	+0.268
Average Life-Month End (In Days)	169	240	-71
Total Security Transactions			
Amount (\$)	23,255,063	23,437,210	-182,147
Number	466	471	-5
Total Time Deposit Transactions			
Amount (\$)	3,833,000	4,114,000	-281,000
Number	157	155	+2
Average Workday Investment Activity (\$)	1,354,403	1,197,879	+156,524
Prescribed Demand Account Balances For Services (\$)	2,117,500	2,141,900	-24,400



**Selected Investment Data
 Analysis of the Pooled Money Investment Account Portfolio**

(Dollars In Thousands)

July 31, 2016

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	11,504,294	16.46	+0.27
Bonds	0	0.00	0
Notes	21,299,759	30.47	+1.74
Strips	0	0.00	0
Total Government	<u>32,804,053</u>	<u>46.93</u>	<u>+2.01</u>
Agency Debentures	1,858,725	2.67	+0.12
Certificates of Deposit	13,225,008	18.92	-3.07
Bank Notes	800,000	1.14	+0.08
Repurchases	0	0.00	0
Agency Discount Notes	7,677,402	10.98	+0.20
Time Deposits	5,330,440	7.63	+0.27
GNMAs	0	0.00	0
Commercial Paper	7,136,669	10.21	+0.28
FHLMC/Remics	58,553	0.08	0
Corporate Bonds	0	0.00	0
AB 55 Loans	502,313	0.72	+0.05
GF Loans	0	0.00	0
Other	499,990	0.72	+0.06
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>69,893,153</u>	<u>100.00</u>	

INVESTMENT ACTIVITY

JULY 2016

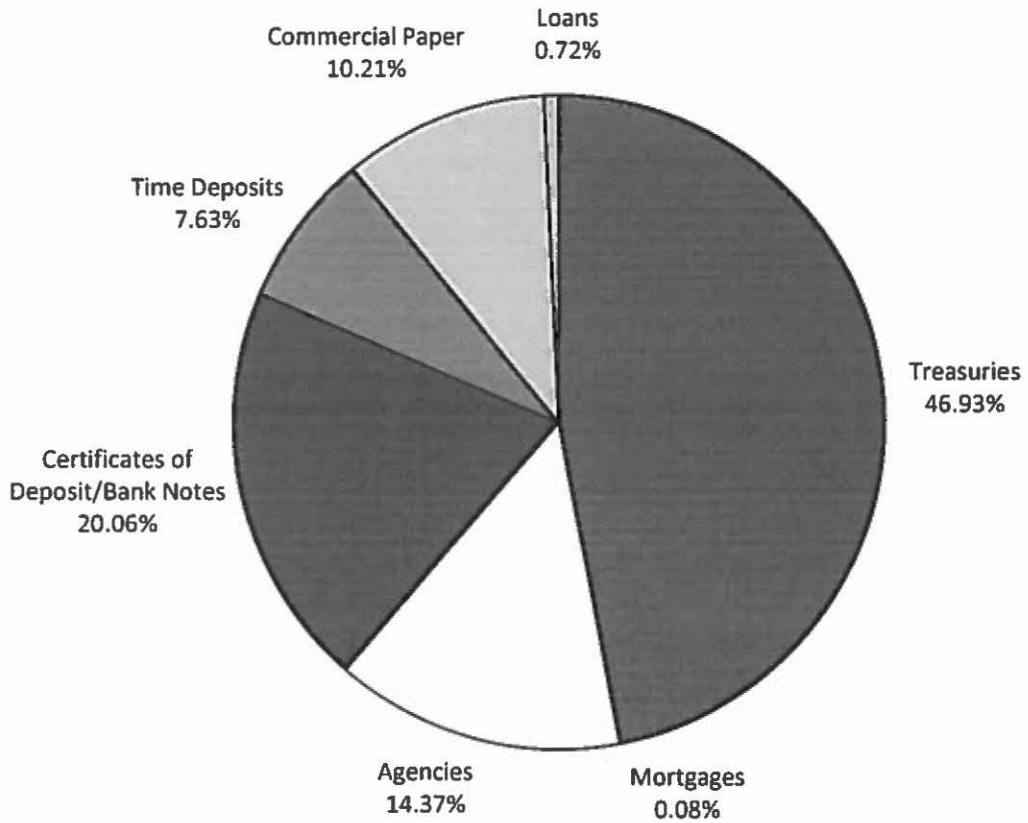
JUNE 2016

	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	466	23,255,063	613	30,591,728
Other	2	310	47	1,103,011
Time Deposits	<u>157</u>	<u>3,833,000</u>	<u>132</u>	<u>2,914,980</u>
Total	<u>625</u>	<u>27,088,373</u>	<u>792</u>	<u>34,609,719</u>

PMIA Monthly Average Effective Yield (%) 0.588 0.576

Year to Date Yield Last Day of Month (%) 0.588 0.434

Pooled Money Investment Account Portfolio Composition \$69.9 billion 7/31/16



INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/01/16	REDEMPTIONS								
	CD	BOWEST	0.500	07/01/16	0.500	50,000	64	44,444.44	0.507
	CD	BOWEST	0.500	07/01/16	0.500	50,000	64	44,444.44	0.507
	CD	MUFG UNION	0.600	07/01/16	0.600	50,000	85	70,833.33	0.608
	CD	MUFG UNION	0.600	07/01/16	0.600	50,000	85	70,833.33	0.608
	CD	BOWEST	0.620	07/01/16	0.620	50,000	87	74,916.67	0.629
	CD	BOWEST	0.620	07/01/16	0.620	50,000	87	74,916.67	0.629
	CD	BOWEST	0.620	07/01/16	0.620	50,000	87	74,916.67	0.629
	CD	BOWEST	0.650	07/01/16	0.650	50,000	106	95,694.44	0.659
	CD	BOWEST	0.650	07/01/16	0.650	50,000	106	95,694.44	0.659
	CD	MUFG UNION	0.570	07/01/16	0.570	50,000	108	85,500.00	0.578
	CD	MUFG UNION	0.570	07/01/16	0.570	50,000	108	85,500.00	0.578
	CD	MUFG UNION	0.570	07/01/16	0.570	50,000	108	85,500.00	0.578
	CD	US BANK	0.620	07/01/16	0.620	50,000	127	109,361.11	0.630
	CD	US BANK	0.620	07/01/16	0.620	50,000	127	109,361.11	0.630
	CD	US BANK	0.600	07/01/16	0.600	50,000	150	125,000.00	0.610
	CD	US BANK	0.600	07/01/16	0.600	50,000	150	125,000.00	0.610
	CD	BOWEST	0.650	07/01/16	0.650	50,000	150	135,416.67	0.661
	CD	BOWEST	0.650	07/01/16	0.650	50,000	150	135,416.67	0.661
	CD	WELLS FGO	0.830	07/01/16	0.830	50,000	177	204,041.67	0.844
	CD	WELLS FGO	0.830	07/01/16	0.830	50,000	177	204,041.67	0.844
	CP	BNP NY		07/01/16	0.430	50,000	42	25,083.33	0.436
	CP	BNP NY		07/01/16	0.430	50,000	42	25,083.33	0.436
	CP	BNP NY		07/01/16	0.430	50,000	42	25,083.33	0.436
	CP	TOKYO NY		07/01/16	0.550	50,000	78	59,583.33	0.558
	CP	TOKYO NY		07/01/16	0.550	50,000	78	59,583.33	0.558
	CP	TOYOTA		07/01/16	0.570	50,000	106	83,916.67	0.579
	CP	TOYOTA		07/01/16	0.570	50,000	106	83,916.67	0.579
	CP	RABO NY		07/01/16	0.665	50,000	129	119,145.83	0.678
	CP	RABO NY		07/01/16	0.665	50,000	129	119,145.83	0.678
	CP	MIZUHO NY		07/01/16	0.700	50,000	134	130,277.78	0.714
	CP	MIZUHO NY		07/01/16	0.700	50,000	134	130,277.78	0.714
	CP	JPM LLC		07/01/16	0.850	50,000	177	208,958.33	0.868
	CP	JPM LLC		07/01/16	0.850	50,000	177	208,958.33	0.868
	DN	IBRD		07/01/16	0.250	50,000	57	19,791.67	0.254
	DN	IBRD		07/01/16	0.250	50,000	57	19,791.67	0.254
	DN	FHLMC		07/01/16	0.330	50,000	106	48,583.33	0.335
	DN	FHLMC		07/01/16	0.330	50,000	106	48,583.33	0.335
	DN	FNMA		07/01/16	0.430	50,000	162	96,750.00	0.437
	DN	FNMA		07/01/16	0.430	50,000	162	96,750.00	0.437
	DN	FNMA		07/01/16	0.305	50,000	346	146,569.44	0.311
	DN	FNMA		07/01/16	0.305	50,000	346	146,569.44	0.311
	YCD	BNP	0.420	07/01/16	0.420	50,000	38	22,166.67	0.426
	YCD	BNP	0.420	07/01/16	0.420	50,000	38	22,166.67	0.426
	YCD	BNP	0.420	07/01/16	0.420	50,000	38	22,166.67	0.426
	YCD	BNP	0.420	07/01/16	0.420	50,000	38	22,166.67	0.426
	YCD	BNP	0.480	07/01/16	0.480	50,000	60	40,000.00	0.487
	YCD	BNP	0.480	07/01/16	0.480	50,000	60	40,000.00	0.487
	YCD	BNP	0.480	07/01/16	0.480	50,000	60	40,000.00	0.487
	YCD	SUMITOMO	0.480	07/01/16	0.480	50,000	64	42,666.67	0.487
	YCD	SUMITOMO	0.480	07/01/16	0.480	50,000	64	42,666.67	0.487

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/01/16 REDEMPTIONS (Continued)									
YCD	DNB		0.440	07/01/16	0.440	50,000	70	42,777.78	0.446
YCD	DNB		0.440	07/01/16	0.440	50,000	70	42,777.78	0.446
YCD	SWEDBANK		0.430	07/01/16	0.430	50,000	71	42,402.78	0.436
YCD	SWEDBANK		0.430	07/01/16	0.430	50,000	71	42,402.78	0.436
YCD	SWEDBANK		0.430	07/01/16	0.430	50,000	71	42,402.78	0.436
YCD	SWEDBANK		0.430	07/01/16	0.430	50,000	71	42,402.78	0.436
YCD	MONTREAL		0.470	07/01/16	0.470	50,000	71	46,347.22	0.477
YCD	MONTREAL		0.470	07/01/16	0.470	50,000	71	46,347.22	0.477
YCD	MONTREAL		0.470	07/01/16	0.470	50,000	71	46,347.22	0.477
YCD	MONTREAL		0.470	07/01/16	0.470	50,000	71	46,347.22	0.477
YCD	MONTREAL		0.470	07/01/16	0.470	50,000	71	46,347.22	0.477
YCD	DNB		0.440	07/01/16	0.440	50,000	73	44,611.11	0.446
YCD	DNB		0.440	07/01/16	0.440	50,000	73	44,611.11	0.446
YCD	MIZUHO		0.600	07/01/16	0.600	50,000	91	75,833.33	0.608
YCD	MIZUHO		0.600	07/01/16	0.600	50,000	91	75,833.33	0.608
YCD	MONTREAL		0.500	07/01/16	0.500	50,000	93	64,583.33	0.507
YCD	MONTREAL		0.500	07/01/16	0.500	50,000	93	64,583.33	0.507
YCD	NORDEA		0.530	07/01/16	0.530	50,000	93	68,458.33	0.537
YCD	NORDEA		0.530	07/01/16	0.530	50,000	93	68,458.33	0.537
YCD	SVENSKA		0.530	07/01/16	0.530	50,000	93	68,458.33	0.537
YCD	SVENSKA		0.530	07/01/16	0.530	50,000	93	68,458.33	0.537
YCD	TOKYO-MIT		0.610	07/01/16	0.610	50,000	94	79,638.89	0.618
YCD	TOKYO-MIT		0.610	07/01/16	0.610	50,000	94	79,638.89	0.618
YCD	BARCLAYS		0.680	07/01/16	0.680	50,000	106	100,111.11	0.689
YCD	BARCLAYS		0.680	07/01/16	0.680	50,000	106	100,111.11	0.689
YCD	RB CANADA		0.610	07/01/16	0.610	50,000	107	90,652.78	0.618
YCD	RB CANADA		0.610	07/01/16	0.610	50,000	107	90,652.78	0.618
YCD	RB CANADA		0.710	07/01/16	0.710	50,000	156	153,833.33	0.722
YCD	RB CANADA		0.710	07/01/16	0.710	50,000	156	153,833.33	0.722
YCD	TORONTO		0.840	07/01/16	0.840	50,000	177	206,500.00	0.854
YCD	TORONTO		0.840	07/01/16	0.840	50,000	177	206,500.00	0.854
YCD	TORONTO		0.840	07/01/16	0.840	50,000	177	206,500.00	0.854
YCD	TORONTO		0.840	07/01/16	0.840	50,000	177	206,500.00	0.854
YCD	CB AUS		0.485	07/01/16	0.480	50,000	371	247,346.01	0.488
YCD	CB AUS		0.485	07/01/16	0.480	50,000	371	247,346.01	0.488

07/01/16 NO PURCHASES

07/05/16 REDEMPTIONS

DEB	FNMA		0.375	07/05/16	0.420	30,000	529	182,625.00	0.421
DEB	FNMA		0.375	07/05/16	0.491	50,000	812	544,666.67	0.492

07/05/16 PURCHASES

CP	RABO NY			07/18/16	0.420	50,000			
CP	RABO NY			07/18/16	0.420	50,000			
CP	RABO NY			07/18/16	0.420	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/06/16 NO REDEMPTIONS									
07/06/16 PURCHASES									
	CD	BOWEST	0.620	09/28/16	0.620	50,000			
	CD	BOWEST	0.620	09/28/16	0.620	50,000			
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000			
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000			
	CP	GE CO		07/18/16	0.340	50,000			
	CP	GE CO		07/18/16	0.340	50,000			
	CP	GE CO		07/18/16	0.340	50,000			
	CP	GE CO		07/18/16	0.340	50,000			
	CP	SOC GEN NY		07/22/16	0.390	50,000			
	CP	SOC GEN NY		07/22/16	0.390	50,000			
	CP	RABO NY		07/29/16	0.420	50,000			
	CP	RABO NY		07/29/16	0.420	50,000			
	CP	RABO NY		07/29/16	0.420	50,000			
	CP	RABO NY		07/29/16	0.420	50,000			
	CP	BNP NY		08/08/16	0.430	50,000			
	CP	BNP NY		08/08/16	0.430	50,000			
	YCD	DNB	0.400	07/18/16	0.400	50,000			
	YCD	DNB	0.400	07/18/16	0.400	50,000			
	YCD	MONTREAL	0.400	07/18/16	0.400	50,000			
	YCD	MONTREAL	0.400	07/18/16	0.400	50,000			
07/07/16 NO REDEMPTIONS									
07/07/16 PURCHASES									
	CD	BOWEST	0.570	09/23/16	0.570	50,000			
	CD	BOWEST	0.570	09/23/16	0.570	50,000			
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000			
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000			
	CP	RABO NY		07/20/16	0.410	50,000			
	CP	RABO NY		07/20/16	0.410	50,000			
	CP	BNP NY		07/27/16	0.420	50,000			
	CP	BNP NY		07/27/16	0.420	50,000			
	CP	SOC GEN NY		07/29/16	0.420	50,000			
	CP	TOKYO NY		08/05/16	0.480	50,000			
	CP	TOKYO NY		08/05/16	0.480	50,000			
	CP	MIZUHO NY		08/15/16	0.470	50,000			
	CP	MIZUHO NY		08/15/16	0.470	50,000			
	CP	PEPSICO		09/06/16	0.400	50,000			
	CP	PEPSICO		09/06/16	0.400	50,000			
	CP	GE CO		09/23/16	0.420	50,000			
	CP	GE CO		09/23/16	0.420	50,000			
	CP	GE CO		09/28/16	0.480	50,000			
	CP	GE CO		09/28/16	0.480	50,000			
	CP	LIBERTY		10/11/16	0.690	50,000			
	CP	JPM LLC		04/03/17	1.010	50,000			
	CP	JPM LLC		04/03/17	1.010	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/07/16 PURCHASES (Continued)									
	DN	FHLMC		02/01/17	0.400	50,000			
	DN	FHLMC		02/01/17	0.400	50,000			
	YCD	DNB	0.400	07/27/16	0.400	50,000			
	YCD	DNB	0.400	07/27/16	0.400	50,000			
	YCD	RB CANADA	0.890	01/27/17	0.890	50,000			
	YCD	RB CANADA	0.890	01/27/17	0.890	50,000			
	YCD	NB CANADA	0.910	01/27/17	0.910	50,000			
	YCD	NB CANADA	0.910	01/27/17	0.910	50,000			
	YCD	CB AUS	0.940	04/03/17	0.940	50,000			
	YCD	CB AUS	0.940	04/03/17	0.940	50,000			
07/08/16 REDEMPTIONS									
	CP	BNP NY		07/08/16	0.420	50,000	44	25,666.67	0.426
	CP	BNP NY		07/08/16	0.420	50,000	44	25,666.67	0.426
	CP	BNP NY		07/08/16	0.420	50,000	44	25,666.67	0.426
	YCD	SWEDBANK	0.370	07/08/16	0.370	50,000	60	30,833.33	0.375
	YCD	SWEDBANK	0.370	07/08/16	0.370	50,000	60	30,833.33	0.375
	YCD	DNB	0.370	07/08/16	0.370	50,000	67	34,430.56	0.375
	YCD	DNB	0.370	07/08/16	0.370	50,000	67	34,430.56	0.375
07/08/16 PURCHASES									
	CD	MUFG UNION	0.450	09/01/16	0.450	50,000			
	CD	MUFG UNION	0.450	09/01/16	0.450	50,000			
	CP	BNP NY		08/17/16	0.440	50,000			
	CP	BNP NY		08/17/16	0.440	50,000			
	CP	TD USA		10/11/16	0.600	50,000			
	CP	TD USA		10/11/16	0.600	50,000			
	TR	BILL		06/22/17	0.460	50,000			
	TR	BILL		06/22/17	0.460	50,000			
	YCD	MONTREAL	0.380	08/08/16	0.380	50,000			
	YCD	DNB	0.400	08/09/16	0.400	50,000			
	YCD	DNB	0.400	08/09/16	0.400	50,000			
	YCD	SWEDBANK	0.400	08/15/16	0.400	50,000			
	YCD	SWEDBANK	0.400	08/15/16	0.400	50,000			
	YCD	SUMITOMO	0.700	10/03/16	0.700	50,000			
	YCD	SUMITOMO	0.700	10/03/16	0.700	50,000			
07/11/16 REDEMPTIONS									
	CP	BNP NY		07/11/16	0.400	50,000	32	17,777.78	0.406
	CP	BNP NY		07/11/16	0.400	50,000	32	17,777.78	0.406
	CP	TOKYO NY		07/11/16	0.510	50,000	47	33,291.67	0.517
	CP	TOKYO NY		07/11/16	0.510	50,000	47	33,291.67	0.517
	CP	TOKYO NY		07/11/16	0.510	50,000	47	33,291.67	0.517
	CP	TOKYO NY		07/11/16	0.510	50,000	47	33,291.67	0.517
	CP	TOKYO NY		07/11/16	0.500	50,000	56	38,888.89	0.507
	CP	TOKYO NY		07/11/16	0.500	50,000	56	38,888.89	0.507

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/11/16 REDEMPTIONS (Continued)									
	CP	GE CTS		07/11/16	0.420	50,000	68	39,666.67	0.426
	CP	GE CTS		07/11/16	0.420	50,000	68	39,666.67	0.426
	CP	TOYOTA		07/11/16	0.490	50,000	75	51,041.67	0.497
	CP	TOYOTA		07/11/16	0.490	50,000	75	51,041.67	0.497
	CP	TOYOTA		07/11/16	0.520	50,000	96	69,333.33	0.528
	DN	IBRD		07/11/16	0.290	50,000	63	25,375.00	0.294
	DN	IBRD		07/11/16	0.290	50,000	63	25,375.00	0.294
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000	31	17,652.78	0.416
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000	31	17,652.78	0.416
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000	31	17,652.78	0.416
	YCD	SUMITOMO	0.410	07/11/16	0.410	50,000	31	17,652.78	0.416
	YCD	DNB	0.370	07/11/16	0.370	50,000	32	16,444.44	0.375
	YCD	DNB	0.370	07/11/16	0.370	50,000	32	16,444.44	0.375
07/11/16 PURCHASES									
	CP	TOKYO NY		08/17/16	0.480	50,000			
	CP	TOKYO NY		08/17/16	0.480	50,000			
	CP	TOKYO NY		08/17/16	0.480	50,000			
	CP	GE CTS		08/26/16	0.380	50,000			
	CP	GE CTS		08/26/16	0.380	50,000			
	CP	LIBERTY		10/24/16	0.720	50,000			
	CP	SCOTIA NY		11/01/16	0.750	50,000			
	CP	SCOTIA NY		11/01/16	0.750	50,000			
	TR	NOTE	0.625	06/30/18	0.633	50,000			
	TR	NOTE	0.625	06/30/18	0.633	50,000			
	YCD	SUMITOMO	0.450	08/17/16	0.450	50,000			
	YCD	SUMITOMO	0.450	08/17/16	0.450	50,000			
07/12/16 REDEMPTIONS									
	CP	TOKYO NY		07/12/16	0.450	50,000	28	17,500.00	0.456
	CP	TOKYO NY		07/12/16	0.450	50,000	28	17,500.00	0.456
	CP	TOYOTA		07/12/16	0.340	50,000	33	15,583.33	0.345
	CP	TOYOTA		07/12/16	0.340	50,000	33	15,583.33	0.345
	CP	NISSAN		07/12/16	0.680	50,000	36	34,000.00	0.690
	CP	BNP NY		07/12/16	0.420	50,000	39	22,750.00	0.426
	CP	BNP NY		07/12/16	0.420	50,000	39	22,750.00	0.426
	CP	BNP NY		07/12/16	0.420	50,000	39	22,750.00	0.426
	CP	TOYOTA		07/12/16	0.410	50,000	48	27,333.33	0.416
	CP	GE CTS		07/12/16	0.400	50,000	64	35,555.56	0.406
	CP	GE CTS		07/12/16	0.400	50,000	64	35,555.56	0.406
	CP	GE CTS		07/12/16	0.400	50,000	64	35,555.56	0.406
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000	27	16,125.00	0.436
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000	27	16,125.00	0.436
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000	27	16,125.00	0.436
	YCD	TOKYO-MIT	0.430	07/12/16	0.430	50,000	27	16,125.00	0.436
	YCD	CIBC	0.400	07/12/16	0.400	50,000	33	18,333.33	0.406
	YCD	CIBC	0.400	07/12/16	0.400	50,000	33	18,333.33	0.406
	YCD	CIBC	0.400	07/12/16	0.400	50,000	33	18,333.33	0.406

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/12/16 REDEMPTIONS (Continued)									
	YCD	BNP	0.420	07/12/16	0.420	50,000	34	19,833.33	0.426
	YCD	BNP	0.420	07/12/16	0.420	50,000	34	19,833.33	0.426
	YCD	SUMITOMO	0.510	07/12/16	0.510	50,000	71	50,291.67	0.517
	YCD	SUMITOMO	0.510	07/12/16	0.510	50,000	71	50,291.67	0.517
	YCD	DNB	0.430	07/12/16	0.430	50,000	75	44,791.67	0.436
	YCD	DNB	0.430	07/12/16	0.430	50,000	75	44,791.67	0.436
	YCD	MONTREAL	0.450	07/12/16	0.450	50,000	76	47,500.00	0.456
	YCD	MONTREAL	0.450	07/12/16	0.450	50,000	76	47,500.00	0.456

07/12/16 PURCHASES

	CD	US BANK	0.770	04/03/17	0.770	50,000			
	CD	US BANK	0.770	04/03/17	0.770	50,000			
	CP	BNP NY		07/20/16	0.410	50,000			
	CP	BNP NY		07/20/16	0.410	50,000			
	CP	RABO NY		07/25/16	0.410	50,000			
	CP	RABO NY		07/25/16	0.410	50,000			
	CP	RABO NY		07/27/16	0.420	50,000			
	CP	RABO NY		07/27/16	0.420	50,000			
	CP	GE CTS		08/04/16	0.340	50,000			
	CP	GE CTS		08/04/16	0.340	50,000			
	CP	LIBERTY		08/15/16	0.470	50,000			
	CP	LIBERTY		08/15/16	0.470	50,000			
	CP	OLD LINE		11/08/16	0.700	50,000			
	CP	OLD LINE		11/08/16	0.700	50,000			
	DN	FHLMC		04/03/17	0.480	50,000			
	DN	FHLMC		04/03/17	0.480	50,000			
	TR	NOTE	0.625	06/30/18	0.649	50,000			
	TR	NOTE	0.625	06/30/18	0.649	50,000			
	TR	NOTE	0.625	06/30/18	0.657	50,000			
	TR	NOTE	0.625	06/30/18	0.657	50,000			
	TR	NOTE	0.625	06/30/18	0.669	50,000			
	TR	NOTE	0.625	06/30/18	0.669	50,000			
	YCD	SWEDBANK	0.400	08/17/16	0.400	50,000			
	YCD	SWEDBANK	0.400	08/17/16	0.400	50,000			

07/13/16 NO REDEMPTIONS

07/13/16 PURCHASES

	CP	BNP NY		08/05/16	0.420	50,000			
	CP	BNP NY		08/05/16	0.420	50,000			
	CP	BNP NY		08/05/16	0.420	50,000			
	CP	BNP NY		08/05/16	0.420	50,000			

07/14/16 NO REDEMPTIONS

07/14/16 NO PURCHASES

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/15/16 REDEMPTIONS									
	TR	NOTE	0.625	07/15/16	0.529	50,000	807	585,138.98	0.529
	TR	NOTE	0.625	07/15/16	0.529	50,000	807	585,138.98	0.529
	TR	NOTE	0.625	07/15/16	0.529	50,000	807	585,138.98	0.529
	TR	NOTE	0.625	07/15/16	0.529	50,000	807	585,138.98	0.529
	TR	NOTE	0.625	07/15/16	0.538	50,000	807	594,904.60	0.539
	TR	NOTE	0.625	07/15/16	0.538	50,000	807	594,904.60	0.539
	TR	NOTE	0.625	07/15/16	0.527	50,000	809	584,912.37	0.528
	TR	NOTE	0.625	07/15/16	0.527	50,000	809	584,912.37	0.528
	TR	NOTE	0.625	07/15/16	0.527	50,000	809	584,912.37	0.528
	TR	NOTE	0.625	07/15/16	0.499	50,000	821	562,068.37	0.500
	TR	NOTE	0.625	07/15/16	0.499	50,000	821	562,068.37	0.500
	TR	NOTE	0.625	07/15/16	0.499	50,000	822	562,931.63	0.500
	TR	NOTE	0.625	07/15/16	0.499	50,000	822	562,931.63	0.500
	TR	NOTE	0.625	07/15/16	0.499	50,000	822	562,931.63	0.500
	TR	NOTE	0.625	07/15/16	0.499	50,000	822	562,931.63	0.500
	TR	NOTE	0.625	07/15/16	0.514	50,000	983	693,104.62	0.515
	TR	NOTE	0.625	07/15/16	0.514	50,000	983	693,104.62	0.515
07/15/16 PURCHASES									
	CP	RABO NY		07/20/16	0.400	50,000			
	CP	RABO NY		07/20/16	0.400	50,000			
07/18/16 REDEMPTIONS									
	CP	GE CO		07/18/16	0.340	50,000	12	5,666.67	0.345
	CP	GE CO		07/18/16	0.340	50,000	12	5,666.67	0.345
	CP	GE CO		07/18/16	0.340	50,000	12	5,666.67	0.345
	CP	GE CO		07/18/16	0.340	50,000	12	5,666.67	0.345
	CP	RABO NY		07/18/16	0.420	50,000	13	7,583.33	0.426
	CP	RABO NY		07/18/16	0.420	50,000	13	7,583.33	0.426
	CP	RABO NY		07/18/16	0.420	50,000	13	7,583.33	0.426
	CP	TOKYO NY		07/18/16	0.440	50,000	19	11,611.11	0.446
	CP	TOKYO NY		07/18/16	0.440	50,000	19	11,611.11	0.446
	CP	TOKYO NY		07/18/16	0.420	50,000	24	14,000.00	0.426
	CP	TOKYO NY		07/18/16	0.420	50,000	24	14,000.00	0.426
	CP	TOYOTA		07/18/16	0.340	50,000	35	16,527.78	0.345
	YCD	DNB	0.400	07/18/16	0.400	50,000	12	6,666.67	0.406
	YCD	DNB	0.400	07/18/16	0.400	50,000	12	6,666.67	0.406
	YCD	MONTREAL	0.400	07/18/16	0.400	50,000	12	6,666.67	0.406
	YCD	MONTREAL	0.400	07/18/16	0.400	50,000	12	6,666.67	0.406
	YCD	SWEDBANK	0.370	07/18/16	0.370	50,000	33	16,958.33	0.375
	YCD	SWEDBANK	0.370	07/18/16	0.370	50,000	33	16,958.33	0.375
07/18/16 PURCHASES									
	CP	RABO NY		07/20/16	0.410	50,000			
	CP	RABO NY		07/20/16	0.410	50,000			
	CP	TOKYO NY		08/04/16	0.450	50,000			
	CP	TOKYO NY		08/04/16	0.450	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/18/16 PURCHASES (Continued)									
	YCD	BNP	0.430	08/22/16	0.430	50,000			
	YCD	BNP	0.430	08/22/16	0.430	50,000			
07/19/16 REDEMPTIONS									
	YCD	SUMITOMO	0.380	07/19/16	0.380	50,000	28	14,777.78	0.385
	YCD	SUMITOMO	0.380	07/19/16	0.380	50,000	28	14,777.78	0.385
07/19/16 PURCHASES									
	CD	WELLS FGO	1.200	06/30/17	1.200	50,000			
	CD	WELLS FGO	1.200	06/30/17	1.200	50,000			
	CD	BOFA	1.200	07/03/17	1.200	50,000			
	CD	BOFA	1.200	07/03/17	1.200	50,000			
	CP	RABO NY		07/20/16	0.400	50,000			
	CP	RABO NY		07/20/16	0.400	50,000			
	CP	RABO NY		07/25/16	0.410	50,000			
	CP	RABO NY		07/25/16	0.410	50,000			
	CP	TOKYO NY		08/02/16	0.450	50,000			
	CP	TOKYO NY		08/02/16	0.450	50,000			
	CP	BNP NY		08/17/16	0.420	50,000			
	CP	BNP NY		08/17/16	0.420	50,000			
	CP	CIBC HLD		11/01/16	0.700	50,000			
	CP	CIBC HLD		11/01/16	0.700	50,000			
	YCD	SUMITOMO	0.420	08/09/16	0.420	50,000			
	YCD	SUMITOMO	0.420	08/09/16	0.420	50,000			
	YCD	DNB	0.400	08/22/16	0.400	50,000			
	YCD	DNB	0.400	08/22/16	0.400	50,000			
	YCD	NB CANADA	0.470	08/26/16	0.470	50,000			
	YCD	NB CANADA	0.470	08/26/16	0.470	50,000			
	YCD	MONTREAL	0.740	11/01/16	0.740	50,000			
	YCD	MONTREAL	0.740	11/01/16	0.740	50,000			
07/20/16 REDEMPTIONS									
	CP	RABO NY		07/20/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		07/20/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		07/20/16	0.410	50,000	2	1,138.89	0.416
	CP	RABO NY		07/20/16	0.410	50,000	2	1,138.89	0.416
	CP	RABO NY		07/20/16	0.400	50,000	5	2,777.78	0.406
	CP	RABO NY		07/20/16	0.400	50,000	5	2,777.78	0.406
	CP	BNP NY		07/20/16	0.410	50,000	8	4,555.56	0.416
	CP	BNP NY		07/20/16	0.410	50,000	8	4,555.56	0.416
	CP	RABO NY		07/20/16	0.410	50,000	13	7,402.78	0.416
	CP	RABO NY		07/20/16	0.410	50,000	13	7,402.78	0.416
	CP	BNP NY		07/20/16	0.400	50,000	35	19,444.44	0.406
	CP	BNP NY		07/20/16	0.400	50,000	35	19,444.44	0.406
	CP	BNP NY		07/20/16	0.400	50,000	35	19,444.44	0.406
	CP	BNP NY		07/20/16	0.400	50,000	35	19,444.44	0.406

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/20/16 REDEMPTIONS (Continued)									
	CP	BNP NY		07/20/16	0.400	50,000	36	20,000.00	0.406
	CP	BNP NY		07/20/16	0.400	50,000	36	20,000.00	0.406
	CP	TOKYO NY		07/20/16	0.550	50,000	72	55,000.00	0.558
	CP	TOKYO NY		07/20/16	0.550	50,000	72	55,000.00	0.558
	YCD	TOKYO-MIT	0.520	07/20/16	0.520	50,000	61	44,055.56	0.527
	YCD	TOKYO-MIT	0.520	07/20/16	0.520	50,000	61	44,055.56	0.527
07/20/16 PURCHASES									
	CD	CHASE USA	1.000	04/03/17	1.000	50,000			
	CD	CHASE USA	1.000	04/03/17	1.000	50,000			
	CP	BNP NY		08/26/16	0.430	50,000			
	CP	BNP NY		08/26/16	0.430	50,000			
	CP	BNP NY		08/26/16	0.430	50,000			
07/21/16 REDEMPTIONS									
	TR	BILL		07/21/16	0.358	50,000	337	167,329.86	0.365
	TR	BILL		07/21/16	0.358	50,000	337	167,329.86	0.365
	TR	BILL		07/21/16	0.355	50,000	343	169,118.06	0.362
	TR	BILL		07/21/16	0.355	50,000	343	169,118.06	0.362
	TR	BILL		07/21/16	0.328	50,000	350	159,201.39	0.334
	TR	BILL		07/21/16	0.328	50,000	350	159,201.39	0.334
	TR	BILL		07/21/16	0.333	50,000	357	164,864.58	0.339
	TR	BILL		07/21/16	0.333	50,000	357	164,864.58	0.339
	TR	BILL		07/21/16	0.333	50,000	357	164,864.58	0.339
	TR	BILL		07/21/16	0.333	50,000	357	164,864.58	0.339
	TR	BILL		07/21/16	0.326	50,000	364	164,811.11	0.333
	TR	BILL		07/21/16	0.326	50,000	364	164,811.11	0.333
	TR	BILL		07/21/16	0.326	50,000	364	164,811.11	0.333
	TR	BILL		07/21/16	0.326	50,000	364	164,811.11	0.333
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
	TR	BILL		07/21/16	0.328	50,000	364	165,569.44	0.334
07/21/16 PURCHASES									
	CP	RABO NY		07/28/16	0.410	50,000			
	CP	RABO NY		07/28/16	0.410	50,000			
	CP	BNP NY		08/22/16	0.430	50,000			
	CP	BNP NY		08/22/16	0.430	50,000			
	TR	BILL		07/20/17	0.538	50,000			
	TR	BILL		07/20/17	0.538	50,000			
	TR	BILL		07/20/17	0.548	50,000			
	TR	BILL		07/20/17	0.548	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/21/16 PURCHASES (Continued)									
	TR	BILL		07/20/17	0.568	50,000			
	TR	BILL		07/20/17	0.568	50,000			
	TR	NOTE	0.625	06/30/18	0.714	50,000			
	TR	NOTE	0.625	06/30/18	0.714	50,000			
07/22/16 REDEMPTIONS									
	CP	SOC GEN NY		07/22/16	0.390	50,000	16	8,666.67	0.395
	CP	SOC GEN NY		07/22/16	0.390	50,000	16	8,666.67	0.395
07/22/16 NO PURCHASES									
07/25/16 REDEMPTIONS									
	CP	RABO NY		07/25/16	0.410	50,000	6	3,416.67	0.416
	CP	RABO NY		07/25/16	0.410	50,000	6	3,416.67	0.416
	CP	RABO NY		07/25/16	0.410	50,000	13	7,402.78	0.416
	CP	RABO NY		07/25/16	0.410	50,000	13	7,402.78	0.416
	CP	GE CTS		07/25/16	0.420	50,000	63	36,750.00	0.426
	CP	TD USA		07/25/16	0.450	50,000	81	50,625.00	0.457
	CP	TD USA		07/25/16	0.450	50,000	81	50,625.00	0.457
	CP	LIBERTY		07/25/16	0.590	50,000	90	73,750.00	0.599
	CP	LIBERTY		07/25/16	0.590	50,000	90	73,750.00	0.599
	CP	TOKYO NY		07/25/16	0.640	50,000	94	83,555.56	0.650
	CP	TOKYO NY		07/25/16	0.640	50,000	94	83,555.56	0.650
	CP	TOKYO NY		07/25/16	0.640	50,000	94	83,555.56	0.650
	YCD	BNP	0.400	07/25/16	0.400	50,000	32	17,777.78	0.406
	YCD	BNP	0.400	07/25/16	0.400	50,000	32	17,777.78	0.406
	YCD	SWEDBANK	0.370	07/25/16	0.370	50,000	34	17,472.22	0.375
	YCD	SWEDBANK	0.370	07/25/16	0.370	50,000	34	17,472.22	0.375
	YCD	SE BANKEN	0.320	07/25/16	0.320	50,000	35	15,555.56	0.324
	YCD	SE BANKEN	0.320	07/25/16	0.320	50,000	35	15,555.56	0.324
	YCD	BARCLAYS	0.650	07/25/16	0.650	50,000	77	69,513.89	0.659
	YCD	BARCLAYS	0.650	07/25/16	0.650	50,000	77	69,513.89	0.659
	YCD	NORDEA	0.490	07/25/16	0.490	50,000	96	65,333.33	0.497
	YCD	NORDEA	0.490	07/25/16	0.490	50,000	96	65,333.33	0.497
	YCD	MONTREAL	0.570	07/25/16	0.570	50,000	124	98,166.67	0.578
	YCD	MONTREAL	0.570	07/25/16	0.570	50,000	124	98,166.67	0.578
07/25/16 NO PURCHASES									
07/26/16 NO REDEMPTIONS									
07/26/16 PURCHASES									
	CP	BNP NY		08/01/16	0.400	50,000			
	CP	TOKYO NY		08/15/16	0.460	50,000			
	CP	TOKYO NY		08/15/16	0.460	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
07/27/16 REDEMPTIONS									
	CP	RABO NY		07/27/16	0.420	50,000	15	8,750.00	0.426
	CP	RABO NY		07/27/16	0.420	50,000	15	8,750.00	0.426
	CP	BNP NY		07/27/16	0.420	50,000	20	11,666.67	0.426
	CP	BNP NY		07/27/16	0.420	50,000	20	11,666.67	0.426
	CP	MIZUHO NY		07/27/16	0.600	50,000	92	76,666.67	0.609
	CP	MIZUHO NY		07/27/16	0.600	50,000	92	76,666.67	0.609
	CP	THUNDER		07/27/16	0.630	50,000	112	98,000.00	0.640
	CP	THUNDER		07/27/16	0.630	50,000	112	98,000.00	0.640
	CP	TOYOTA		07/27/16	0.610	50,000	132	111,833.33	0.620
	DN	FHLMC		07/27/16	0.500	50,000	209	145,138.89	0.510
	DN	FHLMC		07/27/16	0.500	50,000	209	145,138.89	0.510
	DN	FHLMC		07/27/16	0.500	50,000	209	145,138.89	0.510
	YCD	DNB	0.400	07/27/16	0.400	50,000	20	11,111.11	0.406
	YCD	DNB	0.400	07/27/16	0.400	50,000	20	11,111.11	0.406
	YCD	NORINCHUK	0.420	07/27/16	0.420	50,000	34	19,833.33	0.426
	YCD	NORINCHUK	0.420	07/27/16	0.420	50,000	34	19,833.33	0.426
	YCD	TOKYO-MIT	0.540	07/27/16	0.540	50,000	57	42,750.00	0.548
	YCD	TOKYO-MIT	0.540	07/27/16	0.540	50,000	57	42,750.00	0.548
	YCD	MIZUHO	0.600	07/27/16	0.600	50,000	90	75,000.00	0.608
	YCD	MIZUHO	0.600	07/27/16	0.600	50,000	90	75,000.00	0.608
	YCD	BARCLAYS	0.600	07/27/16	0.600	50,000	96	80,000.00	0.608
	YCD	BARCLAYS	0.600	07/27/16	0.600	50,000	96	80,000.00	0.608
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000	99	83,875.00	0.618
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000	99	83,875.00	0.618
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000	99	83,875.00	0.618
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000	99	83,875.00	0.618
07/27/16 PURCHASES									
	CP	BNP NY		08/08/16	0.410	50,000			
	SBA FR	POOL #509855	0.750	07/25/41	0.750	31,155			
	YCD	SUMITOMO	0.470	08/22/16	0.470	50,000			
	YCD	SUMITOMO	0.470	08/22/16	0.470	50,000			
07/28/16 REDEMPTIONS									
	CP	RABO NY		07/28/16	0.410	50,000	7	3,986.11	0.416
	CP	RABO NY		07/28/16	0.410	50,000	7	3,986.11	0.416
07/28/16 PURCHASES									
	CP	GE CTS		08/17/16	0.340	50,000			
	CP	GE CTS		08/17/16	0.340	50,000			
	CP	TOYOTA		10/24/16	0.660	50,000			
	CP	TOYOTA		10/24/16	0.660	50,000			
	YCD	TOKYO-MIT	0.420	08/08/16	0.420	50,000			
	YCD	TOKYO-MIT	0.420	08/08/16	0.420	50,000			
	YCD	MIZUHO	0.880	10/24/16	0.880	50,000			
	YCD	MIZUHO	0.880	10/24/16	0.880	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
07/29/16 REDEMPTIONS									
	CP	SOC GEN NY		07/29/16	0.420	50,000	22	12,833.33	0.426
	CP	RABO NY		07/29/16	0.420	50,000	23	13,416.67	0.426
	CP	RABO NY		07/29/16	0.420	50,000	23	13,416.67	0.426
	CP	RABO NY		07/29/16	0.420	50,000	23	13,416.67	0.426
	CP	RABO NY		07/29/16	0.420	50,000	23	13,416.67	0.426
	YCD	DNB	0.370	07/29/16	0.370	50,000	30	15,416.67	0.375
	YCD	DNB	0.370	07/29/16	0.370	50,000	30	15,416.67	0.375
	YCD	DNB	0.370	07/29/16	0.370	50,000	30	15,416.67	0.375
07/29/16 PURCHASES									
	CP	BNP NY		09/01/16	0.430	50,000			
	CP	BNP NY		09/01/16	0.430	50,000			
	YCD	MONTREAL	0.370	08/05/16	0.370	50,000			
	YCD	MONTREAL	0.370	08/05/16	0.370	50,000			
	YCD	DNB	0.410	08/30/16	0.410	50,000			
	YCD	DNB	0.410	08/30/16	0.410	50,000			
07/31/16 REDEMPTIONS									
	TR	NOTE	0.500	07/31/16	0.418	50,000	139	79,842.03	0.418
	TR	NOTE	0.500	07/31/16	0.418	50,000	139	79,842.03	0.418
	TR	NOTE	0.500	07/31/16	0.359	50,000	375	184,622.58	0.359
	TR	NOTE	0.500	07/31/16	0.309	50,000	390	165,012.09	0.309
	TR	NOTE	0.500	07/31/16	0.309	50,000	390	165,012.09	0.309

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	02/12/16	0.440	2,000,000.00	08/12/16
New Omni Bank, NA	07/21/16	0.340	4,000,000.00	10/20/16
New Omni Bank, NA	07/28/16	0.340	5,000,000.00	10/27/16
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
AUBURN				
Community 1st Bank	03/18/16	0.560	2,000,000.00	09/16/16
Community 1st Bank	04/06/16	0.370	4,000,000.00	10/05/16
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
BREA				
Pacific Western Bank	02/24/16	0.460	50,000,000.00	08/24/16
Pacific Western Bank	03/16/16	0.520	40,000,000.00	09/14/16
Pacific Western Bank	04/08/16	0.370	10,000,000.00	10/07/16
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
BUENA PARK				
Uniti Bank	06/01/16	0.470	2,000,000.00	11/30/16
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
CHICO				
Tri Counties Bank	06/08/16	0.310	50,000,000.00	09/07/16
DIAMOND BAR				
Prospectors Federal Credit Union	03/10/16	0.490	4,000,000.00	09/08/16
DOWNEY				
Financial Partners Credit Union	07/06/16	0.310	10,000,000.00	10/05/16
EL CENTRO				
Community Valley Bank	05/31/16	0.300	3,000,000.00	08/19/16
FOLSOM				
Folsom Lake Bank	06/01/16	0.340	3,000,000.00	08/31/16
Folsom Lake Bank	07/13/16	0.330	1,500,000.00	10/12/16
Folsom Lake Bank	07/29/16	0.350	3,500,000.00	10/28/16
SAFE Credit Union	06/03/16	0.390	5,000,000.00	09/02/16
SAFE Credit Union	07/06/16	0.300	20,000,000.00	10/05/16
Sierra Vista Bank	05/04/16	0.240	3,000,000.00	08/03/16
Sierra Vista Bank	02/17/16	0.420	2,000,000.00	08/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	05/25/16	0.320	5,000,000.00	08/24/16
GOLETA				
Community West Bank	07/13/16	0.330	13,000,000.00	10/12/16
Community West Bank	06/03/16	0.470	13,000,000.00	10/20/16
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
IRVINE				
Banc of California, NA	05/20/16	0.330	100,000,000.00	08/19/16
Banc of California, NA	06/23/16	0.330	50,000,000.00	09/22/16
Banc of California, NA	07/21/16	0.370	100,000,000.00	10/20/16
CommerceWest Bank	06/10/16	0.290	5,000,000.00	09/09/16
CommerceWest Bank	07/14/16	0.330	5,000,000.00	10/13/16
CommerceWest Bank	07/29/16	0.330	5,000,000.00	10/28/16
First Foundation Bank	05/12/16	0.290	12,000,000.00	08/11/16
First Foundation Bank	05/25/16	0.360	30,000,000.00	08/24/16
First Foundation Bank	06/02/16	0.340	32,000,000.00	09/01/16
First Foundation Bank	07/08/16	0.310	12,000,000.00	10/07/16
First Foundation Bank	07/22/16	0.370	25,000,000.00	10/21/16
Pacific Enterprise Bank	06/02/16	0.340	25,000,000.00	09/01/16
LODI				
Farmers & Merchants Bk Cen CA	06/01/16	0.320	35,000,000.00	08/31/16
Farmers & Merchants Bk Cen CA	06/08/16	0.290	20,000,000.00	09/07/16
Farmers & Merchants Bk Cen CA	07/06/16	0.270	25,000,000.00	10/05/16
Farmers & Merchants Bk Cen CA	07/15/16	0.320	35,000,000.00	10/14/16
Farmers & Merchants Bk Cen CA	04/21/16	0.370	35,000,000.00	10/20/16
LOS ANGELES				
Bank Leumi USA	05/04/16	0.240	20,000,000.00	08/03/16
Bank Leumi USA	07/08/16	0.320	25,000,000.00	10/07/16
Bank Leumi USA	07/20/16	0.360	30,000,000.00	10/19/16
BBCN Bank	06/01/16	0.340	90,000,000.00	08/31/16
BBCN Bank	06/10/16	0.310	75,000,000.00	09/09/16
BBCN Bank	07/07/16	0.290	90,000,000.00	10/06/16
BBCN Bank	07/13/16	0.330	45,000,000.00	10/12/16
California United Bank	07/01/16	0.310	10,000,000.00	09/30/16
Commonwealth Business Bank	05/13/16	0.270	5,000,000.00	08/12/16
Commonwealth Business Bank	05/20/16	0.300	18,000,000.00	08/19/16
Commonwealth Business Bank	06/10/16	0.290	8,500,000.00	09/09/16
Commonwealth Business Bank	06/17/16	0.290	10,000,000.00	09/16/16
Commonwealth Business Bank	07/08/16	0.290	15,000,000.00	10/07/16
Commonwealth Business Bank	07/29/16	0.330	15,000,000.00	10/28/16
CTBC Bank Corp. (USA)	04/28/16	0.450	10,000,000.00	10/27/16
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
Hanmi Bank	02/04/16	0.470	30,000,000.00	08/04/16
Hanmi Bank	04/06/16	0.350	30,000,000.00	10/05/16
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Manufacturers Bank	05/12/16	0.290	35,000,000.00	08/11/16
Manufacturers Bank	06/09/16	0.320	50,000,000.00	09/08/16
Manufacturers Bank	07/08/16	0.310	100,000,000.00	10/07/16
Manufacturers Bank	07/15/16	0.340	50,000,000.00	10/14/16
Open Bank	06/09/16	0.300	10,000,000.00	09/08/16
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	05/11/16	0.230	17,200,000.00	08/10/16
Pacific City Bank	06/20/16	0.240	1,500,000.00	08/10/16
Pacific City Bank	03/10/16	0.490	30,000,000.00	09/08/16
Pacific City Bank	07/08/16	0.290	30,000,000.00	10/07/16
Pacific Commerce Bank	03/18/16	0.560	10,000,000.00	09/16/16
Preferred Bank	05/20/16	0.300	30,000,000.00	08/19/16
Premier Business Bank	06/29/16	0.260	10,000,000.00	09/28/16
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
MONTEREY				
1st Capital Bank	06/09/16	0.320	1,000,000.00	09/08/16
OAKDALE				
Oak Valley Community Bank	06/02/16	0.350	3,500,000.00	09/01/16
OAKLAND				
Beneficial State Bank	03/30/16	0.500	7,500,000.00	09/28/16
Beneficial State Bank	06/29/16	0.290	7,500,000.00	09/28/16
Beneficial State Bank	07/15/16	0.350	15,000,000.00	10/14/16
Beneficial State Bank	07/22/16	0.380	10,000,000.00	10/21/16
California Bank of Commerce	05/12/16	0.290	5,000,000.00	08/11/16
California Bank of Commerce	06/10/16	0.310	10,000,000.00	09/09/16
California Bank of Commerce	07/06/16	0.290	13,500,000.00	10/05/16
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	02/25/16	0.480	1,000,000.00	08/25/16
Metropolitan Bank	03/10/16	0.490	6,000,000.00	09/08/16
Metropolitan Bank	04/14/16	0.370	3,000,000.00	10/13/16
ONTARIO				
Citizens Business Bank	05/04/16	0.220	30,000,000.00	08/03/16
Citizens Business Bank	05/12/16	0.270	50,000,000.00	08/11/16
Citizens Business Bank	05/18/16	0.290	30,000,000.00	08/17/16
Citizens Business Bank	06/03/16	0.360	50,000,000.00	09/02/16
Citizens Business Bank	07/06/16	0.270	40,000,000.00	10/05/16

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
ORANGE				
Grandpoint Bank	05/05/16	0.250	50,000,000.00	08/04/16
Grandpoint Bank	07/14/16	0.350	50,000,000.00	10/13/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	05/05/16	0.230	10,000,000.00	08/04/16
Malaga Bank, FSB	06/01/16	0.320	12,000,000.00	08/31/16
Malaga Bank, FSB	07/07/16	0.270	5,000,000.00	10/06/16
Malaga Bank, FSB	07/22/16	0.350	46,000,000.00	10/21/16
Malaga Bank, FSB	07/29/16	0.330	9,000,000.00	10/28/16
PASADENA				
American Plus Bank, NA	02/24/16	0.460	1,000,000.00	08/24/16
American Plus Bank, NA	06/16/16	0.290	2,240,000.00	09/15/16
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
Community Bank	05/04/16	0.240	30,000,000.00	08/03/16
Community Bank	05/13/16	0.290	25,000,000.00	08/12/16
Community Bank	06/08/16	0.310	30,000,000.00	09/07/16
Community Bank	06/15/16	0.290	35,000,000.00	09/14/16
Community Bank	07/01/16	0.310	25,000,000.00	09/30/16
Community Bank	07/13/16	0.330	25,000,000.00	10/12/16
East West Bank	05/06/16	0.250	75,000,000.00	08/05/16
East West Bank	07/14/16	0.350	50,000,000.00	10/13/16
East West Bank	07/20/16	0.350	125,000,000.00	10/19/16
East West Bank	07/22/16	0.370	50,000,000.00	10/21/16
EverTrust Bank	05/18/16	0.290	10,000,000.00	08/17/16
EverTrust Bank	05/27/16	0.370	20,000,000.00	08/26/16
EverTrust Bank	06/08/16	0.290	30,000,000.00	09/07/16
Wescom Central Credit Union	05/19/16	0.330	50,000,000.00	08/18/16
Wescom Central Credit Union	06/16/16	0.330	50,000,000.00	09/15/16
Wescom Central Credit Union	07/27/16	0.370	50,000,000.00	10/26/16
PASO ROBLES				
Heritage Oaks Bank	06/08/16	0.310	25,000,000.00	09/07/16
PORTERVILLE				
Bank of the Sierra	05/05/16	0.250	15,000,000.00	08/04/16
Bank of the Sierra	05/12/16	0.290	20,000,000.00	08/11/16
Bank of the Sierra	06/02/16	0.340	15,000,000.00	09/01/16
Bank of the Sierra	06/09/16	0.320	20,000,000.00	09/08/16
Bank of the Sierra	07/06/16	0.290	10,000,000.00	10/05/16
Bank of the Sierra	07/22/16	0.370	20,000,000.00	10/21/16
RANCHO CORDOVA				
American River Bank	02/04/16	0.490	2,500,000.00	08/04/16
American River Bank	03/10/16	0.430	1,500,000.00	08/04/16
American River Bank	05/19/16	0.300	1,000,000.00	08/04/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
RANCHO CORDOVA (Continued)				
American River Bank	02/11/16	0.450	7,500,000.00	08/11/16
American River Bank	07/20/16	0.350	3,000,000.00	10/19/16
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
REDDING				
Cornerstone Community Bank	05/23/16	0.340	7,000,000.00	08/24/16
REDWOOD CITY				
Provident Credit Union	05/18/16	0.290	20,000,000.00	08/17/16
Provident Credit Union	05/26/16	0.380	20,000,000.00	08/25/16
Provident Credit Union	06/10/16	0.290	20,000,000.00	09/09/16
Provident Credit Union	06/15/16	0.270	20,000,000.00	09/14/16
Provident Credit Union	07/14/16	0.330	20,000,000.00	10/13/16
Provident Credit Union	07/21/16	0.340	40,000,000.00	10/20/16
Provident Credit Union	07/27/16	0.330	40,000,000.00	10/26/16
RICHMOND				
Mechanics Bank	05/12/16	0.290	20,000,000.00	08/11/16
Mechanics Bank	06/09/16	0.320	20,000,000.00	09/08/16
Mechanics Bank	07/13/16	0.330	20,000,000.00	10/12/16
Mechanics Bank	07/21/16	0.360	20,000,000.00	10/20/16
ROCKLIN				
Five Star Bank	06/27/16	0.300	5,000,000.00	09/28/16
Five Star Bank	04/13/16	0.340	2,000,000.00	10/12/16
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
ROSEMEAD				
Pacific Alliance Bank	04/13/16	0.340	4,000,000.00	10/12/16
ROSEVILLE				
Umpqua Bank	03/16/16	0.540	100,000,000.00	09/14/16
Umpqua Bank	03/24/16	0.480	20,000,000.00	09/22/16
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
SACRAMENTO				
Merchants National Bank of Sacramento	02/03/16	0.470	2,000,000.00	08/03/16
Merchants National Bank of Sacramento	05/18/16	0.300	2,000,000.00	08/03/16
Merchants National Bank of Sacramento	06/01/16	0.490	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/27/16	0.360	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SACRAMENTO (Continued)				
River City Bank	02/12/16	0.460	20,000,000.00	08/12/16
River City Bank	02/19/16	0.460	35,000,000.00	08/19/16
River City Bank	06/03/16	0.380	15,000,000.00	09/02/16
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
Schools Financial Credit Union	05/25/16	0.360	30,000,000.00	08/24/16
SAN DIEGO				
Bofl Federal Bank	05/31/16	0.280	25,000,000.00	08/31/16
California Coast Credit Union	06/01/16	0.470	25,000,000.00	11/30/16
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
Mission Federal Credit Union	05/18/16	0.290	10,000,000.00	08/17/16
Mission Federal Credit Union	07/13/16	0.310	10,000,000.00	10/12/16
San Diego County Credit Union	02/12/16	0.420	50,000,000.00	08/12/16
San Diego County Credit Union	04/14/16	0.290	50,000,000.00	09/15/16
San Diego County Credit Union	06/15/16	0.270	50,000,000.00	09/29/16
San Diego County Credit Union	05/12/16	0.310	50,000,000.00	10/13/16
San Diego County Credit Union	07/13/16	0.300	50,000,000.00	11/16/16
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
Western Alliance Bank	05/12/16	0.290	65,000,000.00	08/11/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
SAN FRANCISCO				
Bank of San Francisco	06/17/16	0.290	10,000,000.00	09/16/16
First Republic Bank	05/04/16	0.240	150,000,000.00	08/03/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	02/03/16	0.470	10,000,000.00	08/03/16
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Trans Pacific National Bank	06/17/16	0.310	3,000,000.00	09/16/16
Trans Pacific National Bank	07/22/16	0.370	2,000,000.00	10/21/16
SAN JOSE				
Heritage Bank of Commerce	05/13/16	0.290	13,000,000.00	08/12/16
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Meriwest Credit Union	07/21/16	0.370	30,000,000.00	10/20/16
SAN RAMON				
Tri-Valley Bank	02/18/16	0.440	6,000,000.00	08/18/16
Tri-Valley Bank	05/25/16	0.370	4,000,000.00	08/24/16
SANTA CLARITA				
Bank of Santa Clarita	07/01/16	0.310	15,000,000.00	09/30/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SANTA ROSA				
Summit State Bank	05/04/16	0.220	8,000,000.00	08/03/16
Summit State Bank	06/03/16	0.380	12,000,000.00	09/02/16
Summit State Bank	06/17/16	0.310	7,000,000.00	09/16/16
Summit State Bank	07/13/16	0.330	14,000,000.00	10/12/16
Summit State Bank	07/22/16	0.370	3,500,000.00	10/21/16
Summit State Bank	07/27/16	0.350	4,000,000.00	10/21/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/01/16	0.490	19,000,000.00	11/30/16
VACAVILLE				
Travis Credit Union	06/03/16	0.380	50,000,000.00	09/02/16
Travis Credit Union	04/07/16	0.380	50,000,000.00	10/06/16
WATSONVILLE				
Santa Cruz County Bank	07/15/16	0.320	10,000,000.00	10/14/16
Santa Cruz County Bank	07/29/16	0.330	10,000,000.00	10/28/16
WEST SACRAMENTO				
Community Business Bank	02/24/16	0.460	3,000,000.00	08/24/16
Community Business Bank	05/13/16	0.260	5,000,000.00	09/15/16
Community Business Bank	05/25/16	0.420	3,000,000.00	10/13/16
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
Community Business Bank	07/06/16	0.310	3,000,000.00	12/08/16
TOTAL TIME DEPOSITS JULY 2016			5,330,440,000.00	

BANK DEMAND DEPOSITS
JULY 2016
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	2,249,131	\$	1,386,421
2		2,249,131		1,386,421
3		2,249,131		1,386,421
4		2,249,131		1,386,421
5		2,237,201		605,034
6		2,454,316		568,404
7		2,318,907		347,318
8		2,348,842		1,751,000
9		2,348,842		1,751,000
10		2,348,842		1,751,000
11		2,401,975		1,838,322
12		2,212,456		1,811,391
13		2,190,049		3,536,385
14		1,933,028		2,139,204
15		2,295,569		4,435,979
16		2,295,569		4,440,380
17		2,295,569		4,440,380
18		2,410,827		3,444,083
19		2,200,571		3,399,850
20		2,349,556		4,952,256
21		2,382,930		3,891,881
22		1,683,289		3,425,251
23		1,683,289		3,425,251
24		1,683,289		3,425,251
25		1,445,032		2,518,893
26		2,414,550		2,219,317
27		2,286,786		4,076,053
28		2,371,444		3,453,033
29		2,351,576		3,587,598
30		2,351,576		3,587,598
31		2,351,576		3,588,365

AVERAGE DOLLAR DAYS \$2,214,322 ^{a/}

^{a/} The prescribed bank balance for July was \$2,196,079. This consisted of \$2,117,453 in compensating balances for services, balances for uncollected funds of \$79,728 and a deduction of \$1,102 for July 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 July 20, 2016, has determined and designated the amount of money available for deposit and investment as of July 13, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

- In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: \$ 2,117,500,000

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

- 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:

	<u>From</u>	<u>To</u>	<u>Transactions</u>	<u>In Securities (section 16430)*</u>	<u>Time Deposits in Various Financial Institutions (sections 16503a and 16602)*</u>	<u>Estimated Total</u>
(1)	7/18/2016	7/22/2016	\$ (2,326,400,000)	\$ (2,742,800,000)	\$ 5,489,400,000	\$ 2,746,600,000
(2)	7/25/2016	7/29/2016	\$ (608,400,000)	\$ (3,351,200,000)	\$ 5,489,400,000	\$ 2,138,200,000
(3)	8/1/2016	8/5/2016	\$ (396,500,000)	\$ (3,747,700,000)	\$ 5,489,400,000	\$ 1,741,700,000
(4)	8/8/2016	8/12/2016	\$ (1,081,400,000)	\$ (4,829,100,000)	\$ 5,489,400,000	\$ 660,300,000
(5)	8/15/2016	8/19/2016	\$ (272,400,000)	\$ (5,101,500,000)	\$ 5,489,400,000	\$ 387,900,000

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 \$ 2,117,500,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
 Chairperson

Member

Member

Los Angeles County Treasurer
 Pending Transactions Detail Report
 As of 8/31/16
 Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>										
09/01/16	08/24/16	CITGM	102407	FFCB 1.46 (CALLABLE)	1.46	09/01/21	99.95	\$25,000,000.00	\$24,987,500.00	\$0.00
09/01/16	08/26/16	JPM	102427	FHLB 1.55 (CALLABLE)	1.55	09/01/21	99.9	\$25,000,000.00	\$24,975,000.00	\$0.00
09/06/16	08/26/16	MISC	102431	FFCB 1.46 (CALLABLE)	1.46	09/01/21	99.895	\$25,000,000.00	\$24,973,750.00	\$5,069.44
09/16/16	08/26/16	DRE	102432	FHLMC 1.62 (CALLABLE)	1.62	09/16/21	100	\$25,000,000.00	\$25,000,000.00	\$0.00
09/14/16	08/26/16	GPS	102433	FHLMC 1.46 (CALLABLE)	1.46	09/14/20	100	\$25,000,000.00	\$25,000,000.00	\$0.00
09/21/16	08/29/16	BLAYBV	102448	FHLMC 1.43 (CALLABLE)	1.43	09/21/20	100	\$25,000,000.00	\$25,000,000.00	\$0.00
09/14/16	08/29/16	WFI	102449	FHLMC 1.45 (CALLABLE)	1.45	09/14/20	100	\$25,000,000.00	\$25,000,000.00	\$0.00
09/21/16	08/30/16	MORCO	102455	FHLB 1.56 (CALLABLE)	1.56	09/21/21	100	\$25,000,000.00	\$25,000,000.00	\$0.00
09/23/16	08/30/16	BNY	102458	FHLMC 1.625 (CALLABLE)	1.63	09/23/21	100	\$25,000,000.00	\$25,000,000.00	\$0.00
09/01/16	08/31/16	BLAYBV	102462	CANCARA ASSET SEC LLC CP	0.60	10/04/16	0.6000	\$25,000,000.00	\$24,986,250.00	\$0.00
09/01/16	08/31/16	CRSU	102463	ATLANTIC ASSET SEC LLC CP	0.50	10/04/16	0.5000	\$25,000,000.00	\$24,988,541.67	\$0.00
PSI Non-Trading Total								\$275,000,000.00	\$274,911,041.67	\$5,069.44
<u>PHHPA - PH HABITAT PRESERVATION AUTH</u>										
09/08/16	08/17/16	MS	102369	FHLMC 2.75 (CALLABLE)	2.75	09/08/36	100	\$3,976,000.00	\$3,976,000.00	\$0.00
SPI Total								\$3,976,000.00	\$3,976,000.00	\$0.00
TOTAL								\$278,976,000.00	\$278,887,041.67	\$5,069.44