COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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March 2, 2016

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of January 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 January 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. The complete monthly Report of Investments can be found at the following link:

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

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

JK:NI:rkl

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 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 JANUARY 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 JANUARY 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 JANUARY 31, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 1/31/16		
At Cost	$ 26,317,292,835	$ 126,328,220
At Market	$ 26,325,493,308	$ 126,235,104
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.83%	0.00%
United States Government and Agency Obligations	55.40%	62.90%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.40%	0.00%
Municipal Obligations	0.18%	3.54%
Corporate and Deposit Notes	0.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	33.56%
1-60 days	46.43%	0.00%
61 days-1 year	11.00%	49.46%
Over 1 year	42.57%	50.54%
Weighted Average Days to Maturity	533	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 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 January 31, 2016:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	29.40%
Corporate and Deposit Notes	A-1+	P-1	0.10%
	AA-	Aa3	0.09%
Los Angeles County Securities	AA+	Aa2	0.18%
Negotiable Certificates of Deposit	A-1	P-1	14.83%
U.S. Agency Securities	AA+	Aaa	51.94%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.14%
U.S. Treasury Bills	AA+	Aaa	3.32%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	33.56%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.54%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	62.83%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.07%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 1/31/16	$ 26,317,292,835
Market Value at 1/31/16	$ 26,325,493,308
Average Daily Balance	$ 26,179,852,973
Gains and Losses:	
For the Month	$ 480,216
For the Past 12 Months	$ 2,840,984
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 18,128,588
Earnings for the Past 12 Months	$ 173,624,683
Earnings Rate for the Month	0.81%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	42,861,696.47	
Bank of the West - Concentration	$	48,225,978.25	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	102,882,996.96	(B)
Union Bank- Concentration	$	1,501,400.29	
Wells Fargo - Concentration	$	2,461,925.20	
Total Ledger Balance for all Banks	$	197,933,997.17	

(A) $46.773 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) $100 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 JANUARY 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 January 2016

Total Deposits	$ 4,032,179,861.93
Total Disbursements	$ 5,291,981,807.53
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2016	1.84

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 6,293,538,000.00	$ 3,249,000,000.00	$ 4,352,900,000.00	$ 5,189,638,000.00
March	$ 5,927,339,000.00	$ 4,695,400,000.00	$ 4,201,600,000.00	$ 11,610,777,000.00
April	$ 813,210,000.00	$ 7,785,200,000.00	$ 4,969,700,000.00	$ 15,239,487,000.00
May	$ 225,000,000.00	$ 2,807,500,000.00	$ 5,369,200,000.00	$ 12,902,787,000.00
June	$ 207,000,000.00	$ 3,984,400,000.00	$ 5,986,400,000.00	$ 11,107,787,000.00
July	$ 100,000,000.00	$ 3,301,900,000.00	$ 4,860,100,000.00	$ 9,649,587,000.00

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 January 2016, the Treasurer placed $187.287 million in the Bank of the West Money Market Plus Account and $260.853 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $46.773 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

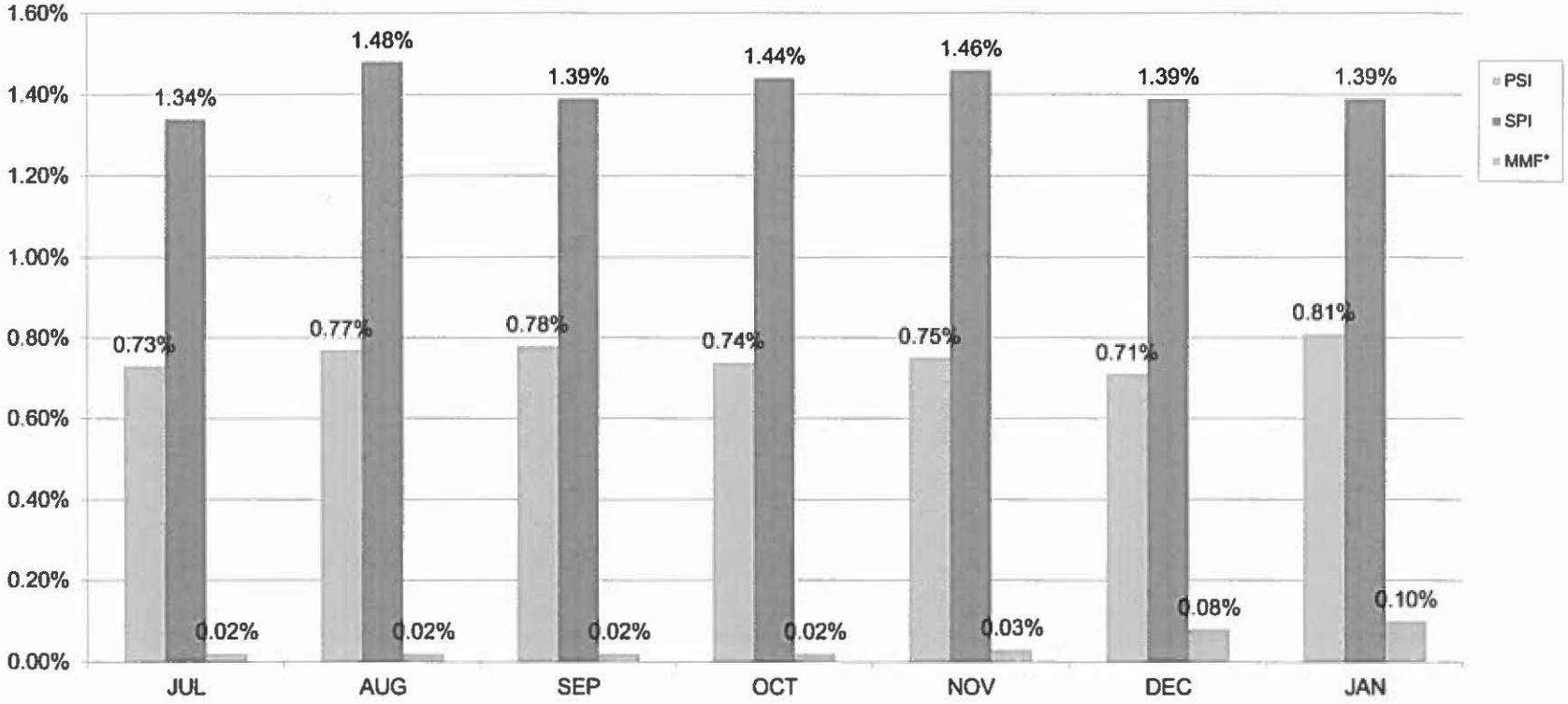
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 1/31/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1/1/2016	$ 27,383,439,094.63	$ 126,301,875.08
1/2/2016	27,383,439,094.63	126,301,875.08
1/3/2016	27,383,439,094.63	126,301,875.08
1/4/2016	26,604,725,272.53	126,301,875.08
1/5/2016	26,375,683,924.11	126,301,875.08
1/6/2016	26,243,414,492.32	126,301,875.08
1/7/2016	26,172,773,902.88	126,301,875.08
1/8/2016	26,018,959,547.30	126,301,875.08
1/9/2016	26,018,959,547.30	126,301,875.08
1/10/2016	26,018,959,547.30	126,301,875.08
1/11/2016	26,023,911,906.26	126,301,875.08
1/12/2016	26,010,396,216.09	126,301,875.08
1/13/2016	25,949,452,155.09	126,301,875.08
1/14/2016	25,994,414,585.52	126,301,875.08
1/15/2016	26,186,177,815.74	126,341,086.17
1/16/2016	26,186,177,815.74	126,341,086.17
1/17/2016	26,186,177,815.74	126,341,086.17
1/18/2016	26,186,177,815.74	126,341,086.17
1/19/2016	26,059,650,001.92	126,341,086.17
1/20/2016	25,597,235,873.48	126,341,086.17
1/21/2016	25,569,251,503.33	126,341,086.17
1/22/2016	25,566,081,378.53	126,341,086.17
1/23/2016	25,566,081,378.53	126,341,086.17
1/24/2016	25,566,081,378.53	126,341,086.17
1/25/2016	25,484,544,647.78	126,341,086.17
1/26/2016	25,470,940,286.50	126,341,086.17
1/27/2016	26,608,711,713.57	126,328,086.17
1/28/2016	26,813,633,171.10	126,328,086.17
1/29/2016	26,314,629,179.51	126,328,086.17
1/30/2016	26,314,629,179.51	126,328,086.17
1/31/2016	26,317,292,835.00	126,328,219.77
	$ 26,179,852,973.25	**$ 126,321,285.47**

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



* Source: Money Fund Report as of February 9, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 1/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$14,272,997	$148,848
Gains (Losses) on Sales of Non-Trading Securities.		
Gains (Losses) on Sales of Trading Securities.	480,216	
Amortization/Accretion	3,375,375	134
Prior Accrual Adjustment	0	0
Total Revenues	$18,128,588	$148,982
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,512
	$0	$3,512
NET INCOME	$18,128,588	$145,470

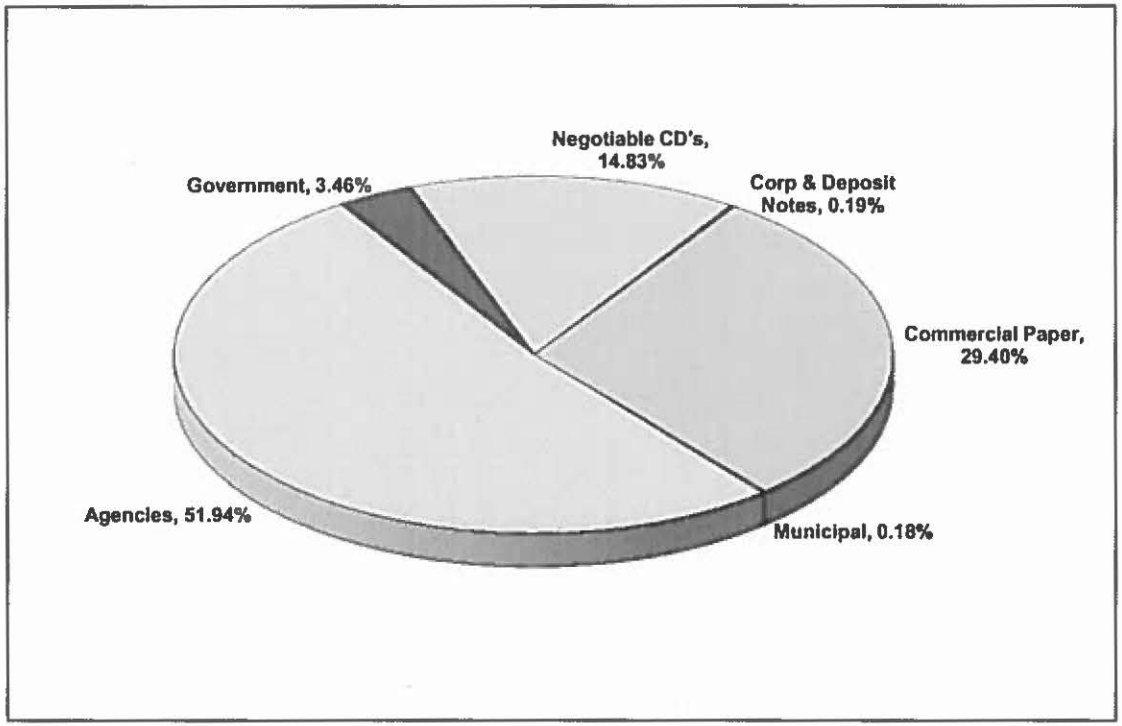
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	47.21%	
Los Angeles County and Related Entities	44.64%	
Consolidated Sanitation Districts		2.30%
Metropolitan Transportation Authority		0.83%
Miscellaneous Agencies Pooled Investments		2.19%
South Coast Air Quality Management District		1.76%
Miscellaneous		0.02%
Subtotal	91.85%	7.10%
County Bond Proceeds and Repayment Funds		1.05%
Grand Total	91.85%	8.15%

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



	In Thousands
Negotiable CD's	3,902,922
Corp & Deposit Notes	49,978
Bankers Acceptance	-
Commercial Paper	7,737,423
Municipal	47,000
Agencies	13,669,709
Other	-
Government	910,261
Total	$ 26,317,293

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: January 1, 2016 to January 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	01/04/16	100391	AUTOBAHN FUNDING CO LLC CP	0.39	02/08/16	25,000,000.00	24,990,520.83	0	CITI	LOOP
NTRD	CPD	01/04/16	100392	AUTOBAHN FUNDING CO LLC CP	0.39	02/10/16	25,000,000.00	24,989,979.17	0	CITI	LOOP
NTRD	CPD	01/04/16	100393	ATLANTIC ASSET SEC LLC CP	0.41	02/19/16	50,000,000.00	49,973,805.56	0	CITI	MS
NTRD	CPD	01/04/16	100394	TOYOTA MOTOR CREDIT CORP C	0.49	03/11/16	25,000,000.00	24,977,201.39	0	CITI	TFS
NTRD	CPD	01/04/16	100395	CREDIT AGRICOLE CIB NY BR	0.4	02/17/16	25,000,000.00	24,987,777.78	0	CITI	BLAYBV
NTRD	CPD	01/04/16	100396	NATIXIS NY BRANCH CP	0.35	01/28/16	50,000,000.00	49,988,333.33	0	CITI	BNY
NTRD	CPD	01/04/16	100397	AUTOBAHN FUNDING CO LLC CP	0.4	02/17/16	23,000,000.00	22,988,755.56	0	CITI	BLAYBV
NTRD	CPD	01/04/16	100398	NATIXIS NY BRANCH CP	0.34	01/19/16	25,000,000.00	24,996,458.33	0	CITI	MFR
NTRD	CPD	01/05/16	100400	ATLANTIC ASSET SEC LLC CP	0.43	02/25/16	25,000,000.00	24,984,770.83	0	CITI	JPM
NTRD	CPD	01/05/16	100401	ATLANTIC ASSET SEC LLC CP	0.43	02/24/16	50,000,000.00	49,970,138.89	0	CITI	CRSU
NTRD	CPD	01/05/16	100402	ATLANTIC ASSET SEC LLC CP	0.42	02/24/16	25,000,000.00	24,985,416.67	0	CITI	MS
NTRD	CPD	01/05/16	100403	BARTON CAPITAL LLC CP	0.5	03/04/16	40,000,000.00	39,967,222.22	0	CITI	BLAYBV
NTRD	CPD	01/05/16	100404	ABBEY NATIONAL TREAS SV PL	0.36	03/04/16	50,000,000.00	49,970,500.00	0	CITI	MFR
NTRD	CPD	01/05/16	100405	TOYOTA MOTOR CREDIT CORP C	0.49	03/10/16	45,000,000.00	44,960,187.50	0	CITI	TFS
NTRD	CPD	01/05/16	100406	TOYOTA MOTOR CREDIT CORP C	0.51	03/15/16	50,000,000.00	49,950,416.67	0	CITI	TFS
NTRD	CPD	01/05/16	100407	ING U.S. FUNDING LLC CP	0.66	05/02/16	25,000,000.00	24,945,916.67	0	CITI	INGF
NTRD	CPD	01/06/16	100410	CREDIT AGRICOLE CIB NY BR	0.41	02/25/16	50,000,000.00	49,971,527.78	0	CITI	MFR
NTRD	CPD	01/06/16	100411	TOYOTA MOTOR CREDIT CORP C	0.5	03/15/16	24,000,000.00	23,977,000.00	0	CITI	TFS
NTRD	CPD	01/06/16	100412	TOYOTA MOTOR CREDIT CORP C	0.51	03/16/16	25,000,000.00	24,975,208.33	0	CITI	TFS
NTRD	CPD	01/06/16	100413	ATLANTIC ASSET SEC LLC CP	0.42	02/26/16	15,000,000.00	14,991,075.00	0	CITI	MS
NTRD	CPD	01/07/16	100418	ATLANTIC ASSET SEC LLC CP	0.45	03/07/16	50,000,000.00	49,962,500.00	0	CITI	BLAYBV
NTRD	CPD	01/07/16	100419	TOYOTA MOTOR CREDIT CORP C	0.51	03/21/16	25,000,000.00	24,973,791.67	0	CITI	TFS
NTRD	CPD	01/07/16	100420	TOYOTA MOTOR CREDIT CORP C	0.52	03/23/16	25,000,000.00	24,972,555.56	0	CITI	TFS
NTRD	CPD	01/07/16	100421	ABBEY NATIONAL TREAS SV PL	0.36	03/01/16	50,000,000.00	49,973,000.00	0	CITI	MFR
NTRD	CPD	01/07/16	100422	ATLANTIC ASSET SEC LLC CP	0.44	03/01/16	17,000,000.00	16,988,780.00	0	CITI	MS
NTRD	CPD	01/07/16	100425	CREDIT AGRICOLE CIB NY BR	0.51	03/09/16	25,000,000.00	24,978,041.67	0	CITI	MFR
NTRD	CPD	01/08/16	100426	AUTOBAHN FUNDING CO LLC CP	0.41	02/26/16	25,000,000.00	24,986,048.61	0	CITI	BLAYBV
NTRD	CPD	01/08/16	100427	ATLANTIC ASSET SEC LLC CP	0.44	03/01/16	50,000,000.00	49,967,611.11	0	CITI	MS
NTRD	CPD	01/08/16	100428	CHEVRON CORP. CP	0.39	03/07/16	50,000,000.00	49,968,041.67	0	CITI	BLAYBV
NTRD	CPD	01/11/16	100432	ATLANTIC ASSET SEC LLC CP	0.44	03/09/16	50,000,000.00	49,964,555.56	0	CITI	MS
NTRD	CPD	01/11/16	100433	CHEVRON CORP. CP	0.35	03/01/16	50,000,000.00	49,975,694.44	0	CITI	BLAYBV
NTRD	CPD	01/11/16	100434	CREDIT AGRICOLE CIB NY BR	0.5	03/01/16	25,000,000.00	24,982,638.89	0	CITI	MFR
NTRD	CPD	01/11/16	100435	CANADIAN IMPERIAL HLDGS IN	0.4	03/04/16	50,000,000.00	49,970,555.56	0	CITI	MFR
NTRD	CPD	01/11/16	100436	CANADIAN IMPERIAL HLDGS IN	0.4	03/04/16	25,000,000.00	24,985,277.78	0	CITI	MFR
NTRD	CPD	01/11/16	100437	ATLANTIC ASSET SEC LLC CP	0.44	03/08/16	25,517,000.00	25,499,223.16	0	CITI	MS

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NTRD	CPD	01/11/16	100438	ABBEY NATIONAL TREAS SV PL	0.35	01/19/16	21,161,000.00	21,159,354.14	0	CITI	MFR
NTRD	CPD	01/12/16	100439	ATLANTIC ASSET SEC LLC CP	0.48	03/09/16	50,000,000.00	49,962,000.00	0	CITI	JPM
NTRD	CPD	01/12/16	100440	CANADIAN IMPERIAL HLDGS IN	0.38	03/01/16	40,000,000.00	39,979,311.11	0	CITI	MFR
NTRD	CPD	01/12/16	100442	NATIXIS NY BRANCH CP	0.35	01/13/16	50,000,000.00	49,999,513.89	0	CITI	RBCCM
NTRD	CPD	01/12/16	100443	ABBEY NATIONAL TREAS SV PL	0.62	04/20/16	50,000,000.00	49,914,750.00	0	CITI	BLAYBV
NTRD	CPD	01/13/16	100445	CHEVRON CORP. CP	0.4	03/11/16	34,855,000.00	34,832,537.89	0	CITI	BLAYBV
NTRD	CPD	01/13/16	100446	EMERSON ELECTRIC COMPANY C	0.42	03/11/16	30,000,000.00	29,979,700.00	0	CITI	BLAYBV
NTRD	CPD	01/13/16	100441	CANCARA ASSET SEC LLC CP	0.52	03/15/16	50,000,000.00	49,955,222.22	0	CITI	JPM
NTRD	CPD	01/13/16	100448	NATIXIS NY BRANCH CP	0.35	01/14/16	50,000,000.00	49,999,513.89	0	CITI	MISC
NTRD	CPD	01/13/16	100450	CANADIAN IMPERIAL HLDGS IN	0.37	03/01/16	33,000,000.00	32,983,720.00	0	CITI	MFR
NTRD	CPD	01/14/16	100455	ABBEY NATIONAL TREAS SV PL	0.35	03/04/16	50,000,000.00	49,975,694.44	0	CITI	MFR
NTRD	CPD	01/14/16	100456	CANADIAN IMPERIAL HLDGS IN	0.37	03/07/16	50,000,000.00	49,972,763.89	0	CITI	MFR
NTRD	CPD	01/14/16	100457	CANADIAN IMPERIAL HLDGS IN	0.36	03/02/16	50,000,000.00	49,976,000.00	0	CITI	MFR
NTRD	CPD	01/14/16	100458	ATLANTIC ASSET SEC LLC CP	0.44	03/04/16	50,000,000.00	49,969,444.44	0	CITI	MS
NTRD	CPD	01/14/16	100447	CANCARA ASSET SEC LLC CP	0.5	03/18/16	50,000,000.00	49,955,555.56	0	CITI	JPM
NTRD	CPD	01/15/16	100466	ATLANTIC ASSET SEC LLC CP	0.45	03/11/16	50,000,000.00	49,965,000.00	0	CITI	BLAYBV
NTRD	CPD	01/15/16	100467	AUTOBAHN FUNDING CO LLC CP	0.39	02/16/16	50,000,000.00	49,982,666.67	0	CITI	LOOP
NTRD	CPD	01/15/16	100468	ATLANTIC ASSET SEC LLC CP	0.44	03/02/16	50,000,000.00	49,971,277.78	0	CITI	MS
NTRD	CPD	01/15/16	100470	COCA COLA CO CP	0.45	03/28/16	22,343,000.00	22,322,612.01	0	CITI	GPS
NTRD	CPD	01/15/16	100477	NATIXIS NY BRANCH CP	0.35	01/19/16	50,000,000.00	49,998,055.56	0	CITI	MISC
NTRD	CPD	01/15/16	100478	NATIXIS NY BRANCH CP	0.35	01/19/16	50,000,000.00	49,998,055.56	0	CITI	MISC
NTRD	CPD	01/15/16	100479	NATIXIS NY BRANCH CP	0.35	01/19/16	50,000,000.00	49,998,055.56	0	CITI	MISC
NTRD	CPD	01/19/16	100471	CANCARA ASSET SEC LLC CP	0.5	03/18/16	50,000,000.00	49,959,027.78	0	CITI	JPM
NTRD	CPD	01/19/16	100482	UNILEVER CAPITAL CORP CP	0.38	03/21/16	50,000,000.00	49,967,277.78	0	CITI	BLAYBV
NTRD	CPD	01/19/16	100483	CHEVRON CORP. CP	0.36	03/01/16	50,000,000.00	49,979,000.00	0	CITI	JPM
NTRD	CPD	01/19/16	100484	CHEVRON CORP. CP	0.41	03/21/16	50,000,000.00	49,964,694.44	0	CITI	JPM
NTRD	CPD	01/19/16	100485	ATLANTIC ASSET SEC LLC CP	0.41	03/04/16	25,000,000.00	24,987,187.50	0	CITI	MS
NTRD	CPD	01/19/16	100486	TOYOTA MOTOR CREDIT CORP C	0.46	03/22/16	50,000,000.00	49,959,750.00	0	CITI	TFS
NTRD	CPD	01/19/16	100487	ABBEY NATIONAL TREAS SV PL	0.35	03/02/16	50,000,000.00	49,979,097.22	0	CITI	MFR
NTRD	CPD	01/19/16	100490	ABBEY NATIONAL TREAS SV PL	0.37	03/24/16	25,000,000.00	24,983,298.61	0	CITI	MFR
NTRD	CPD	01/20/16	100499	CANCARA ASSET SEC LLC CP	0.5	03/24/16	15,000,000.00	14,986,666.67	0	CITI	JPM
NTRD	CPD	01/20/16	100493	AUTOBAHN FUNDING CO LLC CP	0.4	02/24/16	20,000,000.00	19,992,222.22	0	CITI	CRSU
NTRD	CPD	01/20/16	100494	CANCARA ASSET SEC LLC CP	0.5	03/18/16	50,000,000.00	49,959,722.22	0	CITI	JPM
NTRD	CPD	01/20/16	100495	CANCARA ASSET SEC LLC CP	0.5	03/18/16	25,000,000.00	24,979,861.11	0	CITI	JPM
NTRD	CPD	01/20/16	100496	CHEVRON CORP CP	0.4	03/31/16	50,000,000.00	49,960,555.56	0	CITI	BLAYBV

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NTRD	CPD	01/20/16	100497	CHEVRON CORP CP	0.4	03/23/16	50,000,000.00	49,965,000.00	0	CITI	BLAYBV
NTRD	CPD	01/20/16	100502	TOYOTA MOTOR CREDIT CORP C	0.45	03/22/16	50,000,000.00	49,961,250.00	0	CITI	TFS
NTRD	CPD	01/20/16	100503	CANCARA ASSET SEC LLC CP	0.58	04/18/16	30,000,000.00	29,956,983.33	0	CITI	KEYBANC
NTRD	CPD	01/20/16	100506	EMERSON ELECTRIC COMPANY C	0.48	04/14/16	23,210,000.00	23,183,695.33	0	CITI	BLAYBV
NTRD	CPD	01/20/16	100488	JOHNSON & JOHNSON CO. CP	0.33	03/04/16	50,000,000.00	49,979,833.33	0	CITI	GPS
NTRD	CPD	01/21/16	100509	CANCARA ASSET SEC LLC CP	0.47	03/16/16	50,000,000.00	49,964,097.22	0	CITI	BLAYBV
NTRD	CPD	01/21/16	100510	ABBEY NATIONAL TREAS SV PL	0.35	03/04/16	50,000,000.00	49,979,097.22	0	CITI	MFR
NTRD	CPD	01/21/16	100511	CREDIT AGRICOLE CIB NY BR	0.35	01/22/16	43,593,000.00	43,592,576.18	0	CITI	MFR
NTRD	CPD	01/22/16	100521	ATLANTIC ASSET SEC LLC CP	0.43	03/07/16	25,000,000.00	24,986,562.50	0	CITI	MS
NTRD	CPD	01/22/16	100514	CANCARA ASSET SEC LLC CP	0.51	03/23/16	50,000,000.00	49,956,791.67	0	CITI	BLAYBV
NTRD	CPD	01/22/16	100515	CANCARA ASSET SEC LLC CP	0.51	03/24/16	20,000,000.00	19,982,433.33	0	CITI	LOOP
NTRD	CPD	01/22/16	100516	CHEVRON CORP CP	0.36	03/11/16	50,000,000.00	49,975,500.00	0	CITI	JPM
NTRD	CPD	01/22/16	100517	EMERSON ELECTRIC COMPANY C	0.37	03/02/16	25,000,000.00	24,989,722.22	0	CITI	BLAYBV
NTRD	CPD	01/25/16	100523	CHEVRON CORP CP	0.36	03/14/16	40,000,000.00	39,980,400.00	0	CITI	BLAYBV
NTRD	CPD	01/25/16	100524	ABBEY NATIONAL TREAS SV PL	0.35	03/09/16	50,000,000.00	49,978,611.11	0	CITI	MFR
NTRD	CPD	01/25/16	100525	AUTOBAHN FUNDING CO LLC CP	0.4	03/08/16	14,000,000.00	13,993,311.11	0	CITI	CRSU
NTRD	CPD	01/25/16	100526	UNILEVER CAPITAL CORP CP	0.36	03/07/16	22,000,000.00	21,990,760.00	0	CITI	GPS
NTRD	CPD	01/25/16	100527	JOHNSON & JOHNSON CO. CP	0.3	03/10/16	45,000,000.00	44,983,125.00	0	CITI	BLAYBV
NTRD	CPD	01/26/16	100533	CANCARA ASSET SEC LLC CP	0.51	03/29/16	25,000,000.00	24,977,687.50	0	CITI	BLAYBV
NTRD	CPD	01/26/16	100534	CHEVRON CORP CP	0.36	03/14/16	25,000,000.00	24,988,000.00	0	CITI	BLAYBV
NTRD	CPD	01/26/16	100540	ATLANTIC ASSET SEC LLC CP	0.45	02/23/16	50,000,000.00	49,982,500.00	0	CITI	JPM
NTRD	CPD	01/26/16	100542	ABBEY NATIONAL TREAS SV PL	0.35	03/15/16	25,000,000.00	24,988,090.28	0	CITI	MFR
NTRD	CPD	01/27/16	100536	CANCARA ASSET SEC LLC CP	0.47	03/14/16	50,000,000.00	49,969,319.44	0	CITI	JPM
NTRD	CPD	01/27/16	100548	NATIXIS NY BRANCH CP	0.43	03/17/16	50,000,000.00	49,970,138.89	0	CITI	JPM
NTRD	CPD	01/27/16	100545	JOHNSON & JOHNSON CO. CP	0.3	03/09/16	50,000,000.00	49,982,500.00	0	CITI	BLAYBV
NTRD	CPD	01/27/16	100546	CHEVRON CORP CP	0.36	03/15/16	50,000,000.00	49,976,000.00	0	CITI	BLAYBV
NTRD	CPD	01/27/16	100556	CHEVRON CORP CP	0.42	03/29/16	50,000,000.00	49,963,833.33	0	CITI	MFR
NTRD	CPD	01/27/16	100557	TOYOTA MOTOR CREDIT CORP C	0.48	04/04/16	50,000,000.00	49,954,666.67	0	CITI	TFS
NTRD	CPD	01/27/16	100558	ATLANTIC ASSET SEC LLC CP	0.41	02/25/16	50,000,000.00	49,983,486.11	0	CITI	LOOP
NTRD	CPD	01/27/16	100560	NATIXIS NY BRANCH CP	0.33	02/08/16	50,000,000.00	49,994,500.00	0	CITI	BCI
NTRD	CPD	01/27/16	100561	NATIXIS NY BRANCH CP	0.32	02/05/16	50,000,000.00	49,996,000.00	0	CITI	BNY
NTRD	CPD	01/27/16	100562	NATIXIS NY BRANCH CP	0.32	02/05/16	50,000,000.00	49,996,000.00	0	CITI	BNY
NTRD	CPD	01/28/16	100565	CHEVRON CORP CP	0.43	03/31/16	50,000,000.00	49,962,375.00	0	CITI	BLAYBV
NTRD	CPD	01/28/16	100567	CHEVRON CORP CP	0.38	03/28/16	25,000,000.00	24,984,166.67	0	CITI	MS
NTRD	CPD	01/28/16	100568	NATIXIS NY BRANCH CP	0.31	02/08/16	50,000,000.00	49,995,263.89	0	CITI	PIPE

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NTRD	CPD	01/28/16	100570	NATIXIS NY BRANCH CP	0.31	02/05/16	50,000,000.00	49,996,555.56	0	CITI	UBSSEC
NTRD	CPD	01/29/16	100573	EMERSON ELECTRIC COMPANY C	0.42	03/28/16	40,000,000.00	39,972,466.67	0	CITI	BLAYBV
NTRD	CPD	01/29/16	100575	CANCARA ASSET SEC LLC CP	0.47	03/30/16	50,000,000.00	49,960,180.56	0	CITI	BLAYBV
NTRD	CPD	01/29/16	100576	ABBEY NATIONAL TREAS SV PL	0.58	04/20/16	50,000,000.00	49,933,944.44	0	CITI	MFR
NTRD	CPD	01/29/16	100577	CANCARA ASSET SEC LLC CP	0.47	03/30/16	40,000,000.00	39,968,144.44	0	CITI	BLAYBV
NTRD	CPD	01/29/16	100578	ATLANTIC ASSET SEC LLC CP	0.41	03/01/16	25,000,000.00	24,990,888.89	0	CITI	LOOP
	CPD Total						4,398,679,000.00	4,396,086,151.80	0.00		
NTRD	FFCB	01/27/16	100520	FFCB 1.51 (CALLABLE)	1.51	01/27/20	25,000,000.00	24,975,000.00	0	CITI	RBCCM
NTRD	FFCB	01/27/16	100464	FFCB 1.53 (CALLABLE)	1.53	01/27/20	21,000,000.00	21,000,000.00	0	CITI	JPM
NTRD	FFCB	01/27/16	100465	FFCB 1.53 (CALLABLE)	1.53	01/27/20	21,000,000.00	21,000,000.00	0	CITI	UBSSEC
NTRD	FFCB	01/27/16	100416	FFCB 1.47 (CALLABLE)	1.47	01/25/19	41,000,000.00	41,000,000.00	3,348.33	CITI	DCM
NTRD	FFCB	01/28/16	100535	FFCB 1.27 (CALLABLE)	1.27	01/28/19	25,000,000.00	24,972,500.00	0	CITI	MS
NTRD	FFCB	01/28/16	100512	FFCB 1.35	1.35	01/28/20	30,000,000.00	30,000,000.00	0	CITI	WFI
	FFCB Total						163,000,000.00	162,947,500.00	3,348.33		
NTRD	FHLB	01/06/16	100356	FHLB 2.10 (CALLABLE)	2.1	01/06/21	25,000,000.00	25,000,000.00	0	CITI	WFI
NTRD	FHLB	01/15/16	100414	FHLB 1.45 (CALLABLE)	1.45	01/15/19	24,480,000.00	24,476,328.00	0	CITI	GPS
NTRD	FHLB	01/29/16	100431	FHLB 1.75 (CALLABLE)	1.75	04/29/20	31,425,000.00	31,425,000.00	0	CITI	SUN
	FHLB Total						80,905,000.00	80,901,328.00	0.00		
NTRD	FHLD	01/06/16	100415	FHLB D/N	0.27	02/26/16	18,736,000.00	18,728,833.48	0	CITI	MS
NTRD	FHLD	01/12/16	100444	FHLB D/N	0.27	02/23/16	21,620,000.00	21,613,189.70	0	CITI	MS
NTRD	FHLD	01/25/16	100530	FHLB D/N	0.31	03/31/16	39,624,000.00	39,601,480.36	0	CITI	MS
NTRD	FHLD	01/27/16	100553	FHLB D/N	0.31	03/30/16	50,000,000.00	49,972,875.00	0	CITI	UBSSEC
NTRD	FHLD	01/27/16	100554	FHLB D/N	0.365	04/20/16	25,000,000.00	24,978,708.33	0	CITI	MS
NTRD	FHLD	01/28/16	100569	FHLB D/N	0.37	04/20/16	35,000,000.00	34,970,143.06	0	CITI	MS
	FHLD Total						189,980,000.00	189,865,229.93	0.00		
NTRD	FHLM	01/11/16	100319	FHLMC 2.10 (CALLABLE)	2.1	01/11/21	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLM	01/27/16	100531	FHLMC 1.52 (CALLABLE)	1.52	01/27/20	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FHLM	01/27/16	100532	FHLMC 1.52 (CALLABLE)	1.52	01/27/20	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLM	01/27/16	100491	FHLMC 1.53 (CALLABLE)	1.53	01/27/20	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
	FHLM Total						100,000,000.00	100,000,000.00	0.00		

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NTRD	MCSA	01/04/16	100318	FHLMC 1.65 (CALLABLE)	1.65	01/04/21	25,000,000.00	25,000,000.00	0	CITI	BNY
NTRD	MCSA	01/08/16	100340	FHLB 2.50 (CALLABLE)	2.5	01/08/21	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	MCSA	01/13/16	100310	FHLMC 1.625 (CALLABLE)	1.625	01/13/21	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	MCSA	01/20/16	100378	FHLB 2.50 (CALLABLE)	2.5	01/20/21	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	MCSA	01/29/16	100452	FHLMC 1.625 (CALLABLE)	1.625	01/29/21	25,000,000.00	25,000,000.00	0	CITI	PIPE
	MCSA Total						125,000,000.00	125,000,000.00	0.00		
NTRD	NCD1	01/15/16	100469	MUFG UNION BANK NA CD	0.35	03/25/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	01/15/16	100472	MUFG UNION BANK NA CD	0.35	03/10/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	01/20/16	100500	MUFG UNION BANK NA CD	0.35	03/07/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	01/20/16	100501	MUFG UNION BANK NA CD	0.35	03/07/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	01/20/16	100498	WELLS FARGO BANK, NA CD	0.58	04/20/16	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	01/26/16	100539	MUFG UNION BANK NA CD	0.35	03/14/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	01/27/16	100549	MUFG UNION BANK NA CD	0.34	03/08/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	01/27/16	100550	MUFG UNION BANK NA CD	0.35	03/17/16	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						400,000,000.00	400,000,000.00	0.00		
NTRD	YANK1	01/06/16	100409	CREDIT SUISSE NY CD	0.7	05/20/16	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	01/07/16	100423	CANADIAN IMP. BK OF COM NY	0.44	03/04/16	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	01/08/16	100429	SOCIETE GENERALE NY CD	0.47	03/25/16	50,000,000.00	50,001,068.39	0	CITI	MFR
NTRD	YANK1	01/13/16	100451	SOCIETE GENERALE NY CD	0.47	03/15/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	01/14/16	100449	BARCLAYS BANK PLC NY CD	0.87	06/30/16	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	01/14/16	100459	BANK OF MONTREAL CHICAGO C	0.38	03/15/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	01/15/16	100454	CREDIT SUISSE NY CD	0.59	03/08/16	50,000,000.00	50,006,505.51	105,708.33	CITI	CRSU
NTRD	YANK1	01/15/16	100473	SVENSKA HANDELSBANKEN NY C	0.37	02/17/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	01/15/16	100475	CANADIAN IMP. BK OF COM NY	0.39	03/17/16	25,000,000.00	25,000,430.27	0	CITI	MFR
NTRD	YANK1	01/15/16	100476	CANADIAN IMP. BK OF COM NY	0.39	03/18/16	50,000,000.00	50,000,874.42	0	CITI	MFR
NTRD	YANK1	01/15/16	100481	BNP PARIBAS SF CD	0.39	02/18/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	01/20/16	100489	SVENSKA HANDELSBANKEN NY C	0.455	03/18/16	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	01/20/16	100504	DNB BANK ASA NY CD	0.39	03/21/16	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	01/20/16	100505	DNB BANK ASA NY CD	0.39	03/29/16	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	01/22/16	100518	DNB BANK ASA NY CD	0.37	03/08/16	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	01/22/16	100519	CANADIAN IMP. BK OF COM NY	0.38	03/07/16	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	01/26/16	100538	SVENSKA HANDELSBANKEN NY C	0.41	03/10/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	01/27/16	100537	DNB BANK ASA NY CD	0.39	03/15/16	50,000,000.00	50,000,000.00	0	CITI	TULL

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	01/27/16	100543	AU & NZ BANKING GRP NY CD	0.45	04/20/16	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	01/27/16	100541	SVENSKA HANDELSBANKEN NY C	0.45	03/31/16	50,000,000.00	50,000,888.19	0	CITI	MFR
NTRD	YANK1	01/27/16	100551	ROYAL BANK OF CANADA NY CD	0.71	06/30/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	01/27/16	100552	ROYAL BANK OF CANADA NY CD	0.71	06/30/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	01/27/16	100555	BNP PARIBAS SF CD	0.58	04/26/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	01/27/16	100547	DNB BANK ASA NY CD	0.4	03/31/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	01/27/16	100528	CREDIT SUISSE NY CD	0.57	03/29/16	50,000,000.00	50,004,200.00	101,333.33	CITI	CRSU
NTRD	YANK1	01/27/16	100529	CREDIT SUISSE NY CD	0.57	03/29/16	50,000,000.00	50,004,200.00	101,333.33	CITI	CRSU
NTRD	YANK1	01/27/16	100564	CANADIAN IMP. BK OF COM NY	0.39	03/16/16	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	01/28/16	100566	BNP PARIBAS SF CD	0.4	02/25/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	01/28/16	100571	SOCIETE GENERALE NY CD	0.45	03/25/16	50,000,000.00	50,000,791.12	0	CITI	MFR
NTRD	YANK1	01/28/16	100572	SOCIETE GENERALE NY CD	0.45	03/25/16	25,000,000.00	25,000,395.56	0	CITI	MFR
	YANK1 Total						1,450,000,000.00	1,450,019,353.46	308,374.99		
NTRD Total							6,907,564,000.00	6,904,819,563.19	311,723.32		
TRADE	NOTE	01/05/16	100372	USTN 1.75	1.75	12/31/20	25,000,000.00	24,921,875.00	6,009.62	CITI	MS
	NOTE Total						25,000,000.00	24,921,875.00	6,009.62		
TRADE Total							25,000,000.00	24,921,875.00	6,009.62		
				PSI Total			**6,932,564,000.00**	**6,929,741,438.19**	**317,732.94**		

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	01/15/16	100461	S OF C LAIF	0	12/31/16	36,232.89	36,232.89	0	TTC	LAIF
	CTDQ Total						36,232.89	36,232.89	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT FUND Total							36,232.89	36,232.89	0.00		
SLIM	CTDQ	01/15/16	100462	S OF C LAIF	0	12/31/16	2,942.65	2,942.65	0	TTC	LAIF
	CTDQ Total						2,942.65	2,942.65	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT FUND Total							2,942.65	2,942.65	0.00		
WASIA	CTDQ	01/15/16	100463	S OF C LAIF	0	12/31/16	35.55	35.55	0	TTC	LAIF
	CTDQ Total						35.55	35.55	0.00		
WASIA - WHITTIER AREA SCHOOLS INS AUTH FUND Total							35.55	35.55	0.00		
				SPI Total			**39,211.09**	**39,211.09**	**0.00**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
01/05/16	TRADE	100368	USTN 1.625	Sell	99.6563	50,000,000.00	49,828,125.00	79,918.03	49,908,043.03	119,952.53
01/06/16	TRADE	100372	USTN 1.75	Sell	0.16016	25,000,000.00	25,040,039.06	7,211.54	25,047,250.60	118,164.06
01/13/16	TRADE	99856	USTN 1.375	Sell	9.21484	50,000,000.00	49,607,421.88	139,766.48	49,747,188.36	129,530.14
01/14/16	TRADE	99823	USTN 1.375	Sell	99.4414	50,000,000.00	49,720,703.13	141,655.22	49,862,358.35	112,569.17
			USTN Total			175,000,000.00	174,196,289.07	368,551.27	174,564,840.34	480,215.90
	TRADE Total					175,000,000.00	174,196,289.07	368,551.27	174,564,840.34	480,215.90
			PSI Total			**175,000,000.00**	**174,196,289.07**	**368,551.27**	**174,564,840.34**	**480,215.90**

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
1/27/2016	SCAQM	38556	S OF C LAIF	Call	100	13,000.00	13,000.00	0	13,000.00	0
			SCAQM Total			13,000.00	13,000.00	0.00	13,000.00	0.00
			SPI Total			**13,000.00**	**13,000.00**	**0.00**	**13,000.00**	**0.00**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,902,922,468.99	3,903,022,827.15	$100,358.16	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,737,422,999.50	7,737,154,082.73	(268,916.77)	0.00	0.00	0.00
Governments	910,260,895.30	910,025,093.00	(235,802.30)	85,061.45	86,636.93	1,575.48
Agencies	13,669,708,689.95	13,678,220,579.64	8,511,889.69	79,376,125.74	79,281,434.97	(94,690.77)
Municipals	47,000,000.00	47,000,000.00	0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,977,781.26	50,070,725.00	92,943.74	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,392,032.58	42,392,032.58	0.00
TOTAL	$26,317,292,835.00	$26,325,493,307.52	$8,200,472.52	$126,328,219.77	$126,235,104.48	($93,115.29)

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 0.18% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
99520	ROYAL BANK OF CANADA NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	99.003000
100378	FHLB 2.50 (CALLABLE)	100.1280000
100566	BNP PARIBAS SF CD	99.9993048
100571	SOCIETE GENERALE NY CD	99.994002
100572	SOCIETE GENERALE NY CD	99.994002

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	3.5	6/30/2016	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					47,000,000.00	47,000,000.00	47,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.91685	10/11/2016	25,000,000.00	25,000,000.00	24,982,875.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,982,875.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,488,890.63	12,543,925.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,488,890.63	12,543,925.00
		CNFX Total					25,000,000.00	24,977,781.26	25,087,850.00
PSI	NTRD	CPD	99771	ABBEY NATIONAL TREAS SV PL	0.27	2/1/2016	50,000,000.00	50,000,000.00	49,998,612.50
PSI	NTRD	CPD	99772	ABBEY NATIONAL TREAS SV PL	0.27	2/1/2016	50,000,000.00	50,000,000.00	49,998,612.50
PSI	NTRD	CPD	99853	ING U.S. FUNDING LLC CP	0.37	3/4/2016	13,000,000.00	12,995,724.44	12,993,453.07
PSI	NTRD	CPD	99998	ABBEY NATIONAL TREAS SV PL	0.33	2/1/2016	50,000,000.00	50,000,000.00	49,998,612.50
PSI	NTRD	CPD	100000	NATIXIS NY BRANCH CP	0.38	2/1/2016	25,000,000.00	25,000,000.00	24,999,381.25
PSI	NTRD	CPD	100023	MONT BLANC CAPITAL CORP CP	0.39	2/16/2016	32,781,000.00	32,775,673.09	32,773,706.23
PSI	NTRD	CPD	100036	CAFCO, LLC CP	0.33	2/24/2016	25,000,000.00	24,994,729.17	24,993,175.00
PSI	NTRD	CPD	100037	CAFCO, LLC CP	0.34	2/24/2016	25,000,000.00	24,994,569.44	24,993,175.00
PSI	NTRD	CPD	100038	TOYOTA MOTOR CREDIT CORP C	0.26	2/1/2016	4,300,000.00	4,300,000.00	4,299,880.33
PSI	NTRD	CPD	100039	TOYOTA MOTOR CREDIT CORP C	0.28	2/4/2016	50,000,000.00	49,998,833.33	49,997,166.50
PSI	NTRD	CPD	100046	TOYOTA MOTOR CREDIT CORP C	0.25	2/19/2016	14,000,000.00	13,998,250.00	13,996,978.38
PSI	NTRD	CPD	100061	BARTON CAPITAL LLC CP	0.29	2/1/2016	45,000,000.00	45,000,000.00	44,999,156.25
PSI	NTRD	CPD	100068	NATIXIS NY BRANCH CP	0.39	2/1/2016	27,754,000.00	27,754,000.00	27,753,313.09
PSI	NTRD	CPD	100114	BARTON CAPITAL LLC CP	0.37	2/1/2016	50,000,000.00	50,000,000.00	49,999,062.50
PSI	NTRD	CPD	100131	BARTON CAPITAL LLC CP	0.37	2/2/2016	25,000,000.00	24,999,743.06	24,999,358.25
PSI	NTRD	CPD	100158	BARTON CAPITAL LLC CP	0.5	3/1/2016	25,000,000.00	24,989,930.56	24,990,955.50
PSI	NTRD	CPD	100192	AUTOBAHN FUNDING CO LLC CP	0.28	2/12/2016	25,000,000.00	24,997,861.11	24,995,761.00
PSI	NTRD	CPD	100200	BARTON CAPITAL LLC CP	0.4	2/4/2016	25,000,000.00	24,999,166.67	24,998,983.25
PSI	NTRD	CPD	100216	NATIXIS NY BRANCH CP	0.37	2/1/2016	50,000,000.00	50,000,000.00	49,998,762.50
PSI	NTRD	CPD	100228	CIESCO LLC CP	0.4	2/4/2016	25,000,000.00	24,999,166.67	24,998,983.25
PSI	NTRD	CPD	100229	CANCARA ASSET SEC LLC CP	0.45	2/5/2016	50,000,000.00	49,997,500.00	49,996,014.00
PSI	NTRD	CPD	100230	CANCARA ASSET SEC LLC CP	0.45	2/11/2016	50,000,000.00	49,993,750.00	49,992,200.00
PSI	NTRD	CPD	100232	COCA COLA CO CP	0.39	2/9/2016	50,000,000.00	49,995,666.67	49,996,333.50

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	100233	CRC FUNDING LLC CP	0.39	2/4/2016	50,000,000.00	49,998,375.00	49,997,966.50
PSI	NTRD	CPD	100234	CHEVRON CORP. CP	0.4	2/12/2016	35,000,000.00	34,995,722.22	34,995,426.55
PSI	NTRD	CPD	100237	BARTON CAPITAL LLC CP	0.5	2/5/2016	50,000,000.00	49,997,222.22	49,997,569.50
PSI	NTRD	CPD	100238	BARTON CAPITAL LLC CP	0.5	2/4/2016	50,000,000.00	49,997,916.67	49,997,966.50
PSI	NTRD	CPD	100239	BARTON CAPITAL LLC CP	0.5	2/3/2016	50,000,000.00	49,998,611.11	49,998,347.00
PSI	NTRD	CPD	100240	NATIXIS NY BRANCH CP	0.39	2/1/2016	50,000,000.00	50,000,000.00	49,998,762.50
PSI	NTRD	CPD	100241	BARTON CAPITAL LLC CP	0.5	2/4/2016	50,000,000.00	49,997,916.67	49,997,966.50
PSI	NTRD	CPD	100243	CREDIT AGRICOLE CIB NY BR	0.37	2/1/2016	50,000,000.00	50,000,000.00	49,998,504.00
PSI	NTRD	CPD	100244	NATIXIS NY BRANCH CP	0.4	2/2/2016	50,000,000.00	49,999,444.44	49,998,339.00
PSI	NTRD	CPD	100247	EMERSON ELECTRIC COMPANY C	0.41	2/12/2016	20,000,000.00	19,997,494.44	19,997,900.00
PSI	NTRD	CPD	100248	COCA COLA CO CP	0.34	2/10/2016	30,000,000.00	29,997,450.00	29,997,500.10
PSI	NTRD	CPD	100251	BARTON CAPITAL LLC CP	0.5	2/1/2016	50,000,000.00	50,000,000.00	49,999,062.50
PSI	NTRD	CPD	100252	CANCARA ASSET SEC LLC CP	0.45	2/11/2016	25,000,000.00	24,996,875.00	24,996,100.00
PSI	NTRD	CPD	100253	BARTON CAPITAL LLC CP	0.49	2/3/2016	40,000,000.00	39,998,911.11	39,998,677.60
PSI	NTRD	CPD	100254	BARTON CAPITAL LLC CP	0.5	2/4/2016	50,000,000.00	49,997,916.67	49,997,966.50
PSI	NTRD	CPD	100255	BARTON CAPITAL LLC CP	0.5	2/12/2016	50,000,000.00	49,992,361.11	49,994,283.50
PSI	NTRD	CPD	100256	NATIXIS NY BRANCH CP	0.39	2/2/2016	50,000,000.00	49,999,458.33	49,998,339.00
PSI	NTRD	CPD	100257	BARTON CAPITAL LLC CP	0.5	2/5/2016	50,000,000.00	49,997,222.22	49,997,569.50
PSI	NTRD	CPD	100258	AUTOBAHN FUNDING CO LLC CP	0.4	2/1/2016	50,000,000.00	50,000,000.00	49,998,354.00
PSI	NTRD	CPD	100259	AUTOBAHN FUNDING CO LLC CP	0.4	2/1/2016	25,000,000.00	25,000,000.00	24,999,177.00
PSI	NTRD	CPD	100260	EMERSON ELECTRIC COMPANY C	0.44	2/10/2016	40,000,000.00	39,995,600.00	39,996,666.80
PSI	NTRD	CPD	100267	CREDIT AGRICOLE CIB NY BR	0.41	2/2/2016	50,000,000.00	49,999,430.56	49,987,289.00
PSI	NTRD	CPD	100269	ATLANTIC ASSET SEC LLC CP	0.42	2/5/2016	50,000,000.00	49,997,666.67	49,996,014.00
PSI	NTRD	CPD	100270	CIESCO LLC CP	0.42	2/18/2016	25,000,000.00	24,995,041.67	24,995,250.00
PSI	NTRD	CPD	100272	TOYOTA MOTOR CREDIT CORP C	0.41	2/9/2016	34,000,000.00	33,996,902.22	33,996,364.04
PSI	NTRD	CPD	100273	AUTOBAHN FUNDING CO LLC CP	0.4	2/4/2016	50,000,000.00	49,998,333.33	49,996,616.50
PSI	NTRD	CPD	100274	ATLANTIC ASSET SEC LLC CP	0.42	2/4/2016	50,000,000.00	49,998,250.00	49,996,616.50
PSI	NTRD	CPD	100277	ATLANTIC ASSET SEC LLC CP	0.42	2/3/2016	50,000,000.00	49,998,833.33	49,997,208.50
PSI	NTRD	CPD	100278	BARTON CAPITAL LLC CP	0.5	2/5/2016	25,000,000.00	24,998,611.11	24,998,784.75
PSI	NTRD	CPD	100280	AUTOBAHN FUNDING CO LLC CP	0.42	2/5/2016	30,000,000.00	29,998,600.00	29,997,608.40
PSI	NTRD	CPD	100281	AUTOBAHN FUNDING CO LLC CP	0.42	2/5/2016	30,000,000.00	29,998,600.00	29,997,608.40
PSI	NTRD	CPD	100282	CREDIT AGRICOLE CIB NY BR	0.44	2/5/2016	25,000,000.00	24,998,777.78	24,998,196.50
PSI	NTRD	CPD	100283	CREDIT AGRICOLE CIB NY BR	0.44	2/9/2016	50,000,000.00	49,995,111.11	49,994,148.50
PSI	NTRD	CPD	100284	NATIXIS NY BRANCH CP	0.41	2/8/2016	50,000,000.00	49,996,013.89	49,995,653.00
PSI	NTRD	CPD	100286	ATLANTIC ASSET SEC LLC CP	0.42	2/10/2016	50,000,000.00	49,994,750.00	49,992,850.00
PSI	NTRD	CPD	100289	AUTOBAHN FUNDING CO LLC CP	0.44	2/16/2016	25,000,000.00	24,995,416.67	24,994,437.50
PSI	NTRD	CPD	100290	AUTOBAHN FUNDING CO LLC CP	0.44	2/16/2016	25,000,000.00	24,995,416.67	24,994,437.50

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PSI	NTRD	CPD	100293	AUTOBAHN FUNDING CO LLC CP	0.42	2/11/2016	50,000,000.00	49,994,166.67	49,992,200.00
PSI	NTRD	CPD	100297	CREDIT AGRICOLE CIB NY BR	0.47	2/22/2016	50,000,000.00	49,986,291.67	49,985,933.50
PSI	NTRD	CPD	100299	ATLANTIC ASSET SEC LLC CP	0.43	2/11/2016	50,000,000.00	49,994,027.78	49,992,200.00
PSI	NTRD	CPD	100300	BARTON CAPITAL LLC CP	0.5	2/12/2016	50,000,000.00	49,992,361.11	49,994,283.50
PSI	NTRD	CPD	100301	ATLANTIC ASSET SEC LLC CP	0.42	2/16/2016	50,000,000.00	49,991,250.00	49,988,875.00
PSI	NTRD	CPD	100302	CREDIT AGRICOLE CIB NY BR	0.48	2/25/2016	50,000,000.00	49,984,000.00	49,983,837.50
PSI	NTRD	CPD	100309	ATLANTIC ASSET SEC LLC CP	0.45	2/22/2016	25,000,000.00	24,993,437.50	24,992,500.00
PSI	NTRD	CPD	100312	TOYOTA MOTOR CREDIT CORP C	0.5	2/24/2016	20,000,000.00	19,993,611.11	19,994,511.20
PSI	NTRD	CPD	100315	CREDIT AGRICOLE CIB NY BR	0.46	2/11/2016	25,000,000.00	24,996,805.55	24,996,488.25
PSI	NTRD	CPD	100316	CAFCO, LLC CP	0.48	3/16/2016	35,000,000.00	34,979,466.66	34,979,117.60
PSI	NTRD	CPD	100320	AUTOBAHN FUNDING CO LLC CP	0.41	2/2/2016	10,000,000.00	9,999,886.11	9,999,556.70
PSI	NTRD	CPD	100321	AUTOBAHN FUNDING CO LLC CP	0.45	2/19/2016	30,000,000.00	29,993,250.00	29,992,125.00
PSI	NTRD	CPD	100323	BARTON CAPITAL LLC CP	0.48	2/11/2016	50,000,000.00	49,993,333.33	49,994,800.00
PSI	NTRD	CPD	100325	CREDIT AGRICOLE CIB NY BR	0.46	2/12/2016	50,000,000.00	49,992,972.22	49,992,378.00
PSI	NTRD	CPD	100326	TOYOTA MOTOR CREDIT CORP C	0.52	3/4/2016	35,000,000.00	34,983,822.22	34,986,457.10
PSI	NTRD	CPD	100327	TOYOTA MOTOR CREDIT CORP C	0.54	3/8/2016	25,000,000.00	24,986,500.00	24,988,977.00
PSI	NTRD	CPD	100331	ATLANTIC ASSET SEC LLC CP	0.45	2/19/2016	35,000,000.00	34,992,125.00	34,990,812.50
PSI	NTRD	CPD	100333	ATLANTIC ASSET SEC LLC CP	0.46	2/22/2016	50,000,000.00	49,986,583.33	49,985,000.00
PSI	NTRD	CPD	100334	ATLANTIC ASSET SEC LLC CP	0.45	2/18/2016	50,000,000.00	49,989,375.00	49,987,555.50
PSI	NTRD	CPD	100336	ATLANTIC ASSET SEC LLC CP	0.45	2/24/2016	30,000,000.00	29,991,375.00	29,990,250.00
PSI	NTRD	CPD	100341	ATLANTIC ASSET SEC LLC CP	0.4	2/12/2016	50,000,000.00	49,993,888.89	49,991,522.00
PSI	NTRD	CPD	100342	ATLANTIC ASSET SEC LLC CP	0.41	2/18/2016	50,000,000.00	49,990,319.44	49,987,555.50
PSI	NTRD	CPD	100344	ATLANTIC ASSET SEC LLC CP	0.43	2/22/2016	50,000,000.00	49,987,458.33	49,985,000.00
PSI	NTRD	CPD	100345	NATIXIS NY BRANCH CP	0.41	2/9/2016	50,000,000.00	49,995,444.44	49,995,172.00
PSI	NTRD	CPD	100347	CREDIT AGRICOLE CIB NY BR	0.46	2/16/2016	25,000,000.00	24,995,208.33	24,994,950.00
PSI	NTRD	CPD	100349	CAFCO, LLC CP	0.43	3/16/2016	25,000,000.00	24,986,861.11	24,985,084.00
PSI	NTRD	CPD	100351	CREDIT AGRICOLE CIB NY BR	0.48	2/16/2016	50,000,000.00	49,990,000.00	49,989,900.00
PSI	NTRD	CPD	100353	BARTON CAPITAL LLC CP	0.49	2/16/2016	50,000,000.00	49,989,791.67	49,991,875.00
PSI	NTRD	CPD	100357	CREDIT AGRICOLE CIB NY BR	0.51	3/1/2016	50,000,000.00	49,979,458.33	49,980,178.00
PSI	NTRD	CPD	100358	ATLANTIC ASSET SEC LLC CP	0.46	2/22/2016	25,000,000.00	24,993,291.67	24,992,500.00
PSI	NTRD	CPD	100360	AUTOBAHN FUNDING CO LLC CP	0.4	2/3/2016	25,000,000.00	24,999,444.44	24,998,604.25
PSI	NTRD	CPD	100362	NATIXIS NY BRANCH CP	0.42	2/25/2016	50,000,000.00	49,986,000.00	49,986,762.50
PSI	NTRD	CPD	100365	CREDIT AGRICOLE CIB NY BR	0.51	2/23/2016	50,000,000.00	49,984,416.67	49,985,243.00
PSI	NTRD	CPD	100366	CREDIT AGRICOLE CIB NY BR	0.51	2/26/2016	50,000,000.00	49,982,291.67	49,983,122.00
PSI	NTRD	CPD	100374	NATIXIS NY BRANCH CP	0.41	2/22/2016	40,000,000.00	39,990,433.33	39,990,773.20
PSI	NTRD	CPD	100391	AUTOBAHN FUNDING CO LLC CP	0.39	2/8/2016	25,000,000.00	24,998,104.17	24,997,076.50
PSI	NTRD	CPD	100392	AUTOBAHN FUNDING CO LLC CP	0.39	2/10/2016	25,000,000.00	24,997,562.50	24,996,425.00

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PSI	NTRD	CPD	100393	ATLANTIC ASSET SEC LLC CP	0.41	2/19/2016	50,000,000.00	49,989,750.00	49,986,875.00
PSI	NTRD	CPD	100394	TOYOTA MOTOR CREDIT CORP C	0.49	3/11/2016	25,000,000.00	24,986,729.17	24,987,954.25
PSI	NTRD	CPD	100395	CREDIT AGRICOLE CIB NY BR	0.4	2/17/2016	25,000,000.00	24,995,555.56	24,994,629.75
PSI	NTRD	CPD	100397	AUTOBAHN FUNDING CO LLC CP	0.4	2/17/2016	23,000,000.00	22,995,911.11	22,994,573.84
PSI	NTRD	CPD	100400	ATLANTIC ASSET SEC LLC CP	0.43	2/25/2016	25,000,000.00	24,992,833.33	24,991,562.50
PSI	NTRD	CPD	100401	ATLANTIC ASSET SEC LLC CP	0.43	2/24/2016	50,000,000.00	49,986,263.89	49,983,750.00
PSI	NTRD	CPD	100402	ATLANTIC ASSET SEC LLC CP	0.42	2/24/2016	25,000,000.00	24,993,291.67	24,991,875.00
PSI	NTRD	CPD	100403	BARTON CAPITAL LLC CP	0.5	3/4/2016	40,000,000.00	39,982,222.22	39,983,783.20
PSI	NTRD	CPD	100404	ABBEY NATIONAL TREAS SV PL	0.36	3/4/2016	50,000,000.00	49,984,000.00	49,981,673.50
PSI	NTRD	CPD	100405	TOYOTA MOTOR CREDIT CORP C	0.49	3/10/2016	45,000,000.00	44,976,725.00	44,978,936.40
PSI	NTRD	CPD	100406	TOYOTA MOTOR CREDIT CORP C	0.51	3/15/2016	50,000,000.00	49,969,541.67	49,973,103.00
PSI	NTRD	CPD	100407	ING U.S. FUNDING LLC CP	0.66	5/2/2016	25,000,000.00	24,958,291.67	24,959,723.50
PSI	NTRD	CPD	100410	CREDIT AGRICOLE CIB NY BR	0.41	2/25/2016	50,000,000.00	49,986,333.33	49,983,837.50
PSI	NTRD	CPD	100411	TOYOTA MOTOR CREDIT CORP C	0.5	3/15/2016	24,000,000.00	23,985,666.67	23,987,089.44
PSI	NTRD	CPD	100412	TOYOTA MOTOR CREDIT CORP C	0.51	3/16/2016	25,000,000.00	24,984,416.66	24,986,193.75
PSI	NTRD	CPD	100413	ATLANTIC ASSET SEC LLC CP	0.42	2/26/2016	15,000,000.00	14,995,625.00	14,994,750.00
PSI	NTRD	CPD	100418	ATLANTIC ASSET SEC LLC CP	0.45	3/7/2016	50,000,000.00	49,978,125.00	49,974,297.00
PSI	NTRD	CPD	100419	TOYOTA MOTOR CREDIT CORP C	0.51	3/21/2016	25,000,000.00	24,982,645.84	24,984,364.00
PSI	NTRD	CPD	100420	TOYOTA MOTOR CREDIT CORP C	0.52	3/23/2016	25,000,000.00	24,981,583.34	24,983,575.00
PSI	NTRD	CPD	100421	ABBEY NATIONAL TREAS SV PL	0.36	3/1/2016	50,000,000.00	49,985,500.00	49,983,422.00
PSI	NTRD	CPD	100422	ATLANTIC ASSET SEC LLC CP	0.44	3/1/2016	17,000,000.00	16,993,974.44	16,993,064.00
PSI	NTRD	CPD	100425	CREDIT AGRICOLE CIB NY BR	0.51	3/9/2016	25,000,000.00	24,986,895.84	24,986,944.50
PSI	NTRD	CPD	100426	AUTOBAHN FUNDING CO LLC CP	0.41	2/26/2016	25,000,000.00	24,992,881.94	24,991,250.00
PSI	NTRD	CPD	100427	ATLANTIC ASSET SEC LLC CP	0.44	3/1/2016	50,000,000.00	49,982,277.78	49,979,600.00
PSI	NTRD	CPD	100428	CHEVRON CORP. CP	0.39	3/7/2016	50,000,000.00	49,981,041.67	49,980,208.50
PSI	NTRD	CPD	100432	ATLANTIC ASSET SEC LLC CP	0.44	3/9/2016	50,000,000.00	49,977,388.89	49,972,389.00
PSI	NTRD	CPD	100433	CHEVRON CORP. CP	0.35	3/1/2016	50,000,000.00	49,985,902.78	49,983,511.00
PSI	NTRD	CPD	100434	CREDIT AGRICOLE CIB NY BR	0.5	3/1/2016	25,000,000.00	24,989,930.56	24,990,089.00
PSI	NTRD	CPD	100435	CANADIAN IMPERIAL HLDGS IN	0.4	3/4/2016	50,000,000.00	49,982,222.22	49,980,409.50
PSI	NTRD	CPD	100436	CANADIAN IMPERIAL HLDGS IN	0.4	3/4/2016	25,000,000.00	24,991,111.11	24,990,204.75
PSI	NTRD	CPD	100437	ATLANTIC ASSET SEC LLC CP	0.44	3/8/2016	25,517,000.00	25,505,772.52	25,503,399.44
PSI	NTRD	CPD	100439	ATLANTIC ASSET SEC LLC CP	0.48	3/9/2016	50,000,000.00	49,975,333.33	49,972,389.00
PSI	NTRD	CPD	100440	CANADIAN IMPERIAL HLDGS IN	0.38	3/1/2016	40,000,000.00	39,987,755.55	39,985,742.40
PSI	NTRD	CPD	100441	CANCARA ASSET SEC LLC CP	0.52	3/15/2016	50,000,000.00	49,968,944.44	49,966,522.00
PSI	NTRD	CPD	100443	ABBEY NATIONAL TREAS SV PL	0.62	4/20/2016	50,000,000.00	49,931,972.22	49,936,564.00
PSI	NTRD	CPD	100445	CHEVRON CORP. CP	0.4	3/11/2016	34,855,000.00	34,839,896.17	34,839,628.95
PSI	NTRD	CPD	100446	EMERSON ELECTRIC COMPANY C	0.42	3/11/2016	30,000,000.00	29,986,350.00	29,986,350.00

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PSI	NTRD	CPD	100447	CANCARA ASSET SEC LLC CP	0.5	3/18/2016	50,000,000.00	49,968,055.56	49,963,522.00
PSI	NTRD	CPD	100450	CANADIAN IMPERIAL HLDGS IN	0.37	3/1/2016	33,000,000.00	32,990,164.17	32,988,237.48
PSI	NTRD	CPD	100455	ABBEY NATIONAL TREAS SV PL	0.35	3/4/2016	50,000,000.00	49,984,444.44	49,981,673.50
PSI	NTRD	CPD	100456	CANADIAN IMPERIAL HLDGS IN	0.37	3/7/2016	50,000,000.00	49,982,013.89	49,978,625.00
PSI	NTRD	CPD	100457	CANADIAN IMPERIAL HLDGS IN	0.36	3/2/2016	50,000,000.00	49,985,000.00	49,981,575.00
PSI	NTRD	CPD	100458	ATLANTIC ASSET SEC LLC CP	0.44	3/4/2016	50,000,000.00	49,980,444.44	49,977,007.00
PSI	NTRD	CPD	100466	ATLANTIC ASSET SEC LLC CP	0.45	3/11/2016	50,000,000.00	49,975,625.00	49,970,483.50
PSI	NTRD	CPD	100467	AUTOBAHN FUNDING CO LLC CP	0.39	2/16/2016	50,000,000.00	49,991,875.00	49,988,875.00
PSI	NTRD	CPD	100468	ATLANTIC ASSET SEC LLC CP	0.44	3/2/2016	50,000,000.00	49,981,666.67	49,978,733.50
PSI	NTRD	CPD	100470	COCA COLA CO CP	0.45	3/28/2016	22,343,000.00	22,327,359.90	22,325,606.64
PSI	NTRD	CPD	100471	CANCARA ASSET SEC LLC CP	0.5	3/18/2016	50,000,000.00	49,968,055.56	49,963,522.00
PSI	NTRD	CPD	100482	UNILEVER CAPITAL CORP CP	0.38	3/21/2016	50,000,000.00	49,974,138.89	49,964,828.00
PSI	NTRD	CPD	100483	CHEVRON CORP. CP	0.36	3/1/2016	50,000,000.00	49,985,500.00	49,983,511.00
PSI	NTRD	CPD	100484	CHEVRON CORP. CP	0.41	3/21/2016	50,000,000.00	49,972,097.22	49,971,905.50
PSI	NTRD	CPD	100485	ATLANTIC ASSET SEC LLC CP	0.41	3/4/2016	25,000,000.00	24,990,888.89	24,988,503.50
PSI	NTRD	CPD	100486	TOYOTA MOTOR CREDIT CORP C	0.46	3/22/2016	50,000,000.00	49,968,055.56	49,967,905.50
PSI	NTRD	CPD	100487	ABBEY NATIONAL TREAS SV PL	0.35	3/2/2016	50,000,000.00	49,985,416.67	49,982,858.50
PSI	NTRD	CPD	100488	JOHNSON & JOHNSON CO. CP	0.33	3/4/2016	50,000,000.00	49,985,333.33	49,983,618.00
PSI	NTRD	CPD	100490	ABBEY NATIONAL TREAS SV PL	0.37	3/24/2016	25,000,000.00	24,986,638.89	24,984,607.75
PSI	NTRD	CPD	100493	AUTOBAHN FUNDING CO LLC CP	0.4	2/24/2016	20,000,000.00	19,994,888.89	19,993,500.00
PSI	NTRD	CPD	100494	CANCARA ASSET SEC LLC CP	0.5	3/18/2016	50,000,000.00	49,968,055.55	49,963,522.00
PSI	NTRD	CPD	100495	CANCARA ASSET SEC LLC CP	0.5	3/18/2016	25,000,000.00	24,984,027.78	24,981,761.00
PSI	NTRD	CPD	100496	CHEVRON CORP CP	0.4	3/31/2016	50,000,000.00	49,967,222.23	49,965,297.00
PSI	NTRD	CPD	100497	CHEVRON CORP CP	0.4	3/23/2016	50,000,000.00	49,971,666.67	49,970,600.00
PSI	NTRD	CPD	100499	CANCARA ASSET SEC LLC CP	0.5	3/24/2016	15,000,000.00	14,989,166.67	14,987,166.60
PSI	NTRD	CPD	100502	TOYOTA MOTOR CREDIT CORP C	0.45	3/22/2016	50,000,000.00	49,968,750.00	49,967,905.50
PSI	NTRD	CPD	100503	CANCARA ASSET SEC LLC CP	0.58	4/18/2016	30,000,000.00	29,962,783.33	29,958,666.60
PSI	NTRD	CPD	100506	EMERSON ELECTRIC COMPANY C	0.48	4/14/2016	23,210,000.00	23,187,408.93	23,185,941.44
PSI	NTRD	CPD	100509	CANCARA ASSET SEC LLC CP	0.47	3/16/2016	50,000,000.00	49,971,277.78	49,965,533.50
PSI	NTRD	CPD	100510	ABBEY NATIONAL TREAS SV PL	0.35	3/4/2016	50,000,000.00	49,984,444.44	49,981,673.50
PSI	NTRD	CPD	100514	CANCARA ASSET SEC LLC CP	0.51	3/23/2016	50,000,000.00	49,963,875.00	49,958,300.00
PSI	NTRD	CPD	100515	CANCARA ASSET SEC LLC CP	0.51	3/24/2016	20,000,000.00	19,985,266.66	19,982,888.80

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PSI	NTRD	CPD	100516	CHEVRON CORP CP	0.36	3/11/2016	50,000,000.00	49,980,500.00	49,977,950.00
PSI	NTRD	CPD	100517	EMERSON ELECTRIC COMPANY C	0.37	3/2/2016	25,000,000.00	24,992,291.66	24,991,750.00
PSI	NTRD	CPD	100521	ATLANTIC ASSET SEC LLC CP	0.43	3/7/2016	25,000,000.00	24,989,548.61	24,987,148.50
PSI	NTRD	CPD	100523	CHEVRON CORP CP	0.36	3/14/2016	40,000,000.00	39,983,200.00	39,981,000.00
PSI	NTRD	CPD	100524	ABBEY NATIONAL TREAS SV PL	0.35	3/9/2016	50,000,000.00	49,982,013.89	49,978,722.00
PSI	NTRD	CPD	100525	AUTOBAHN FUNDING CO LLC CP	0.4	3/8/2016	14,000,000.00	13,994,400.00	13,992,538.00
PSI	NTRD	CPD	100526	UNILEVER CAPITAL CORP CP	0.36	3/7/2016	22,000,000.00	21,992,300.00	21,990,084.16
PSI	NTRD	CPD	100527	JOHNSON & JOHNSON CO. CP	0.3	3/10/2016	45,000,000.00	44,985,750.00	44,981,703.90
PSI	NTRD	CPD	100533	CANCARA ASSET SEC LLC CP	0.51	3/29/2016	25,000,000.00	24,979,812.50	24,975,833.25
PSI	NTRD	CPD	100534	CHEVRON CORP CP	0.36	3/14/2016	25,000,000.00	24,989,500.00	24,988,125.00
PSI	NTRD	CPD	100536	CANCARA ASSET SEC LLC CP	0.47	3/14/2016	50,000,000.00	49,972,583.33	49,967,500.00
PSI	NTRD	CPD	100540	ATLANTIC ASSET SEC LLC CP	0.45	2/23/2016	50,000,000.00	49,986,250.00	49,984,375.00
PSI	NTRD	CPD	100542	ABBEY NATIONAL TREAS SV PL	0.35	3/15/2016	25,000,000.00	24,989,548.61	24,987,509.75
PSI	NTRD	CPD	100545	JOHNSON & JOHNSON CO. CP	0.3	3/9/2016	50,000,000.00	49,984,583.33	49,980,389.00
PSI	NTRD	CPD	100546	CHEVRON CORP CP	0.36	3/15/2016	50,000,000.00	49,978,500.00	49,975,658.50
PSI	NTRD	CPD	100548	NATIXIS NY BRANCH CP	0.43	3/17/2016	50,000,000.00	49,973,125.00	49,973,200.00
PSI	NTRD	CPD	100556	CHEVRON CORP CP	0.42	3/29/2016	50,000,000.00	49,966,750.00	49,966,666.50
PSI	NTRD	CPD	100557	TOYOTA MOTOR CREDIT CORP C	0.48	4/4/2016	50,000,000.00	49,958,000.00	49,957,650.00
PSI	NTRD	CPD	100558	ATLANTIC ASSET SEC LLC CP	0.41	2/25/2016	50,000,000.00	49,986,333.33	49,983,125.00
PSI	NTRD	CPD	100560	NATIXIS NY BRANCH CP	0.33	2/8/2016	50,000,000.00	49,996,791.67	49,995,653.00
PSI	NTRD	CPD	100561	NATIXIS NY BRANCH CP	0.32	2/5/2016	50,000,000.00	49,998,222.22	49,997,025.00
PSI	NTRD	CPD	100562	NATIXIS NY BRANCH CP	0.32	2/5/2016	50,000,000.00	49,998,222.22	49,997,025.00
PSI	NTRD	CPD	100565	CHEVRON CORP CP	0.43	3/31/2016	50,000,000.00	49,964,763.89	49,965,297.00
PSI	NTRD	CPD	100567	CHEVRON CORP CP	0.38	3/28/2016	25,000,000.00	24,985,222.23	24,983,652.00
PSI	NTRD	CPD	100568	NATIXIS NY BRANCH CP	0.31	2/8/2016	50,000,000.00	49,996,986.11	49,995,653.00
PSI	NTRD	CPD	100570	NATIXIS NY BRANCH CP	0.31	2/5/2016	50,000,000.00	49,998,277.78	49,997,025.00
PSI	NTRD	CPD	100573	EMERSON ELECTRIC COMPANY C	0.42	3/28/2016	40,000,000.00	39,973,866.67	39,968,861.20
PSI	NTRD	CPD	100575	CANCARA ASSET SEC LLC CP	0.47	3/30/2016	50,000,000.00	49,962,138.89	49,950,691.50
PSI	NTRD	CPD	100576	ABBEY NATIONAL TREAS SV PL	0.58	4/20/2016	50,000,000.00	49,936,361.11	49,936,564.00
PSI	NTRD	CPD	100577	CANCARA ASSET SEC LLC CP	0.47	3/30/2016	40,000,000.00	39,969,711.11	39,960,553.20
PSI	NTRD	CPD	100578	ATLANTIC ASSET SEC LLC CP	0.41	3/1/2016	25,000,000.00	24,991,743.06	24,989,800.00
		CPD Total					7,739,760,000.00	7,737,422,999.50	7,737,154,082.73
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,882,361.11	49,828,250.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,917,652.78	34,879,775.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,919,335.00	33,894,294.00
		FCDN Total					119,000,000.00	118,719,348.89	118,602,319.00

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PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,991,475.31	27,000,162.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	25,000,000.00	24,997,714.53	25,001,275.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,980,371.41	24,967,250.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	16,250,000.00	16,250,000.00	16,250,828.75
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,930,003.70
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,980,842.07	50,000,050.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,017,727.43	32,030,032.03
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,967,675.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,985,416.67	49,907,500.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,524,343.96	36,467,410.25
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64	1/11/2017	44,895,000.00	44,882,118.45	44,846,648.09
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,816,672.23
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,720,142.68	23,709,957.50
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	1/23/2019	46,200,000.00	46,194,347.21	46,046,569.80
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,937,897.01	49,915,700.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,813.69	149,747.10
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	24,987,448.65	25,001,800.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	10,600,000.00	10,597,339.11	10,600,763.20
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,001,850.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,001,850.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,001,850.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	19,400,000.00	19,400,000.00	19,401,435.60
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	18,000,000.00	18,000,000.00	18,001,332.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,983,570.65	24,972,675.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45	2/14/2019	8,775,000.00	8,775,000.00	8,775,114.08
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	28,640,000.00	28,629,275.37	28,640,171.84
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	8,330,000.00	8,330,000.00	8,330,049.98
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,103.43
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	15,150,000.00	15,139,757.67	15,150,030.30
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,992,157.69	25,000,925.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,486,119.11	43,501,609.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	20,000,000.00	19,986,478.78	20,000,040.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	25,000,125.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,976,058.31	25,000,050.00

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PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,976,058.31	25,000,050.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,976,058.31	25,000,050.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,935,100.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,985,607.20	24,983,850.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49	3/21/2019	25,000,000.00	24,465,493.34	25,000,450.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49	3/21/2019	9,020,000.00	8,905,623.26	9,020,162.36
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24	7/30/2018	16,819,000.00	16,646,721.04	16,819,134.55
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,703,479.35	32,978,682.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,051,331.09
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	5/21/2019	17,555,000.00	17,320,466.53	17,555,140.44
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39	1/14/2019	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48	4/22/2019	25,000,000.00	25,000,000.00	25,015,200.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23	7/20/2018	40,000,000.00	39,980,802.02	40,002,520.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48	4/22/2019	33,245,000.00	33,245,000.00	33,265,212.96
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55	1/24/2020	30,745,000.00	30,668,455.17	30,745,184.47
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39	1/14/2019	30,000,000.00	30,000,000.00	30,001,950.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68	4/27/2020	40,000,000.00	39,974,597.70	40,106,440.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72	5/4/2020	27,565,000.00	27,535,692.39	27,575,750.35
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.9	5/19/2020	25,000,000.00	25,000,000.00	25,024,700.00
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85	6/8/2020	20,000,000.00	19,957,035.25	20,013,500.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	25,000,000.00	25,137,350.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,988,978.64	25,137,350.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,988,984.67	25,137,350.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,988,984.67	25,137,350.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,983,477.01	25,137,350.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2	6/15/2020	13,825,000.00	13,821,354.95	13,845,917.23
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,018,612.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,018,612.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	11,986,463.82	12,018,612.00
PSI	NTRD	FFCB	99453	FFCB 1.50 (CALLABLE)	1.5	6/28/2019	40,000,000.00	40,000,000.00	40,002,040.00
PSI	NTRD	FFCB	99458	FFCB 1.50 (CALLABLE)	1.5	6/28/2019	25,000,000.00	25,000,000.00	25,001,275.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,046,350.00
PSI	NTRD	FFCB	99472	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	18,905,000.00	18,905,000.00	18,905,151.24
PSI	NTRD	FFCB	99477	FFCB 1.50 (CALLABLE)	1.5	6/28/2019	41,500,000.00	41,500,000.00	41,502,116.50
PSI	NTRD	FFCB	99478	FFCB 1.50 (CALLABLE)	1.5	6/28/2019	21,350,000.00	21,350,000.00	21,351,088.85
PSI	NTRD	FFCB	99479	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,000,200.00
PSI	NTRD	FFCB	99480	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,000,200.00

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PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,004,775.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,004,775.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,007,575.00
PSI	NTRD	FFCB	99637	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,953,285.42	25,006,825.00
PSI	NTRD	FFCB	99735	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	48,000,000.00	48,000,000.00	48,000,336.00
PSI	NTRD	FFCB	99736	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	FFCB	99737	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	36,643,000.00	36,643,000.00	36,643,622.93
PSI	NTRD	FFCB	99739	FFCB 1.68 (CALLABLE)	1.68	10/29/2020	32,000,000.00	32,000,000.00	32,000,160.00
PSI	NTRD	FFCB	99743	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	12,444,000.00	12,444,000.00	12,444,049.78
PSI	NTRD	FFCB	99749	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	25,000,000.00	25,000,000.00	25,000,425.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,006,825.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,006,825.00
PSI	NTRD	FFCB	99919	FFCB 1.84 (CALLABLE)	1.84	5/18/2020	18,300,000.00	18,300,000.00	18,303,129.30
PSI	NTRD	FFCB	99924	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,024,675.00
PSI	NTRD	FFCB	99925	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,024,675.00
PSI	NTRD	FFCB	99926	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,024,675.00
PSI	NTRD	FFCB	99927	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	25,000,000.00	25,000,000.00	25,024,675.00
PSI	NTRD	FFCB	99930	FFCB 1.71 (CALLABLE)	1.71	11/19/2019	27,600,000.00	27,600,000.00	27,627,241.20
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,031,125.00
PSI	NTRD	FFCB	100074	FFCB 1.25 (CALLABLE)	1.25	7/27/2018	10,300,000.00	10,299,035.90	10,313,606.30
PSI	NTRD	FFCB	100096	FFCB 1.79 (CALLABLE)	1.79	2/19/2020	29,640,000.00	29,639,715.16	29,642,904.72
PSI	NTRD	FFCB	100178	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,030,000.00
PSI	NTRD	FFCB	100179	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,030,000.00
PSI	NTRD	FFCB	100184	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	24,700,000.00	24,700,000.00	24,729,640.00
PSI	NTRD	FFCB	100202	FFCB 2.00 (CALLABLE)	2	12/16/2020	25,000,000.00	25,000,000.00	25,012,925.00
PSI	NTRD	FFCB	100203	FFCB 2.00 (CALLABLE)	2	12/16/2020	24,000,000.00	24,000,000.00	24,012,408.00
PSI	NTRD	FFCB	100205	FFCB 1.44 (CALLABLE)	1.44	12/17/2018	25,000,000.00	25,000,000.00	25,009,700.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,987,979.01	25,051,675.00
PSI	NTRD	FFCB	100306	FFCB 1.44 (CALLABLE)	1.44	12/17/2018	21,250,000.00	21,239,764.91	21,258,245.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,549,425.47

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PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,111,766.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,018,984.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,018,984.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,193,170.00
PSI	NTRD	FFCB	100520	FFCB 1.51 (CALLABLE)	1.51	1/27/2020	25,000,000.00	24,975,085.56	25,005,425.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,972,600.36	24,984,925.00
		FFCB Total					2,999,142,000.00	2,997,035,215.71	3,000,566,887.12
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,980,595.04	45,163,485.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/2017	12,500,000.00	12,499,269.88	12,500,087.50
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/2017	25,000,000.00	25,000,000.00	25,000,150.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,006,696.27
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	4/24/2018	30,000,000.00	30,000,000.00	30,000,090.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	1/23/2018	25,000,000.00	24,990,589.16	24,990,225.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,194,615.61	45,046,003.60
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,994,043.82	49,829,650.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,993,329.07	27,904,604.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,876,751.70	45,821,970.00
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,974,675.06	49,915,000.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,926,696.10	37,880,493.50
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29	12/28/2018	50,000,000.00	50,000,000.00	50,058,500.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3	12/28/2018	50,000,000.00	50,000,000.00	50,057,300.00
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44	4/5/2019	7,150,000.00	7,150,000.00	7,150,042.90
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	2/5/2018	29,020,000.00	28,849,088.94	29,021,305.90
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,304,942.73	22,549,873.20
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,932,750.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,030,716.03
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,101,725.00
PSI	NTRD	FHLB	99561	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	25,000,950.00
PSI	NTRD	FHLB	99562	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	25,000,950.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,150.00
PSI	NTRD	FHLB	99752	FHLB 1.70 (CALLABLE)	1.7	7/8/2020	21,175,000.00	21,175,000.00	21,175,105.88
PSI	NTRD	FHLB	100075	FHLB 1.45 (CALLABLE)	1.45	12/28/2018	25,000,000.00	25,000,000.00	25,011,200.00
PSI	NTRD	FHLB	100083	FHLB 1.55 (CALLABLE)	1.55	6/28/2019	25,000,000.00	25,000,000.00	25,005,575.00
PSI	NTRD	FHLB	100095	FHLB 1.50 (CALLABLE)	1.5	3/29/2019	25,000,000.00	25,000,000.00	25,023,625.00
PSI	NTRD	FHLB	100182	FHLB 1.625 (CALLABLE)	1.625	6/28/2019	25,000,000.00	25,000,000.00	25,009,125.00
PSI	NTRD	FHLB	100183	FHLB 1.625 (CALLABLE)	1.625	6/28/2019	25,000,000.00	25,000,000.00	25,009,125.00

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PSI	NTRD	FHLB	100356	FHLB 2.10 (CALLABLE)	2.1	1/6/2021	25,000,000.00	25,000,000.00	25,020,100.00
PSI	NTRD	FHLB	100414	FHLB 1.45 (CALLABLE)	1.45	1/15/2019	24,480,000.00	24,476,384.96	24,496,842.24
PSI	NTRD	FHLB	100431	FHLB 1.75 (CALLABLE)	1.75	4/29/2020	31,425,000.00	31,425,000.00	31,461,955.80
		FHLB Total					980,455,000.00	979,870,982.07	980,175,371.82
PSI	NTRD	FHLD	99531	FHLB D/N	0.24	3/28/2016	50,000,000.00	49,981,333.33	49,976,900.00
PSI	NTRD	FHLD	99532	FHLB D/N	0.24	3/28/2016	7,000,000.00	6,997,386.67	6,996,766.00
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,799,024.89	44,729,604.50
PSI	NTRD	FHLD	99806	FHLB D/N	0.24	4/27/2016	50,000,000.00	49,971,333.33	49,957,000.00
PSI	NTRD	FHLD	99807	FHLB D/N	0.24	4/27/2016	50,000,000.00	49,971,333.33	49,957,000.00
PSI	NTRD	FHLD	100196	FHLB D/N	0.31	2/3/2016	50,000,000.00	49,999,138.89	49,999,300.00
PSI	NTRD	FHLD	100206	FHLB D/N	0.36	2/5/2016	50,000,000.00	49,998,000.00	49,998,550.00
PSI	NTRD	FHLD	100210	FHLB D/N	0.38	2/1/2016	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLD	100211	FHLB D/N	0.38	2/1/2016	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	FHLD	100214	FHLB D/N	0.37	2/9/2016	50,000,000.00	49,995,888.89	49,997,100.00
PSI	NTRD	FHLD	100219	FHLB D/N	0.405	2/19/2016	50,000,000.00	49,989,875.00	49,993,500.00
PSI	NTRD	FHLD	100224	FHLB D/N	0.28	2/9/2016	25,000,000.00	24,998,444.44	24,998,550.00
PSI	NTRD	FHLD	100225	FHLB D/N	0.28	2/10/2016	25,000,000.00	24,998,250.00	24,998,375.00
PSI	NTRD	FHLD	100226	FHLB D/N	0.28	2/12/2016	25,000,000.00	24,997,861.11	24,998,025.00
PSI	NTRD	FHLD	100227	FHLB D/N	0.28	2/19/2016	25,000,000.00	24,996,500.00	24,996,750.00
PSI	NTRD	FHLD	100235	FHLB D/N	0.33	2/12/2016	25,000,000.00	24,997,479.17	24,998,025.00
PSI	NTRD	FHLD	100236	FHLB D/N	0.33	2/12/2016	18,849,000.00	18,847,099.39	18,847,510.93
PSI	NTRD	FHLD	100245	FHLB D/N	0.35	2/10/2016	25,000,000.00	24,997,812.50	24,998,375.00
PSI	NTRD	FHLD	100246	FHLB D/N	0.36	2/29/2016	24,035,000.00	24,028,270.20	24,030,144.93
PSI	NTRD	FHLD	100249	FHLB D/N	0.31	2/1/2016	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLD	100264	FHLB D/N	0.33	2/8/2016	40,000,000.00	39,997,433.33	39,997,960.00
PSI	NTRD	FHLD	100271	FHLB D/N	0.34	2/19/2016	50,000,000.00	49,996,008.39	49,993,500.00
PSI	NTRD	FHLD	100279	FHLB D/N	0.34	2/19/2016	50,000,000.00	49,991,500.00	49,993,500.00
PSI	NTRD	FHLD	100288	FHLB D/N	0.32	2/12/2016	50,000,000.00	49,995,111.11	49,996,050.00
PSI	NTRD	FHLD	100291	FHLB D/N	0.32	2/17/2016	50,000,000.00	49,992,888.89	49,994,200.00
PSI	NTRD	FHLD	100292	FHLB D/N	0.32	2/17/2016	30,000,000.00	29,995,733.33	29,996,520.00
PSI	NTRD	FHLD	100322	FHLB D/N	0.26	2/19/2016	50,000,000.00	49,993,500.00	49,993,500.00
PSI	NTRD	FHLD	100339	FHLB D/N	0.26	2/25/2016	9,463,000.00	9,461,359.75	9,461,362.90
PSI	NTRD	FHLD	100346	FHLB D/N	0.31	3/1/2016	50,000,000.00	49,987,513.89	49,988,050.00
PSI	NTRD	FHLD	100352	FHLB D/N	0.245	2/18/2016	30,000,000.00	29,996,529.17	29,996,310.00
PSI	NTRD	FHLD	100375	FHLB D/N	0.19	2/2/2016	50,000,000.00	49,999,736.11	49,999,650.00
PSI	NTRD	FHLD	100376	FHLB D/N	0.19	2/2/2016	10,000,000.00	9,999,947.22	9,999,930.00

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PSI	NTRD	FHLD	100380	FHLB D/N	0.19	2/2/2016	50,000,000.00	49,999,736.11	49,999,650.00
PSI	NTRD	FHLD	100381	FHLB D/N	0.19	2/2/2016	25,000,000.00	24,999,868.06	24,999,825.00
PSI	NTRD	FHLD	100415	FHLB D/N	0.27	2/26/2016	18,736,000.00	18,732,487.00	18,732,608.78
PSI	NTRD	FHLD	100444	FHLB D/N	0.27	2/23/2016	21,620,000.00	21,616,432.70	21,616,562.42
PSI	NTRD	FHLD	100530	FHLB D/N	0.31	3/31/2016	39,624,000.00	39,603,868.81	39,604,703.11
PSI	NTRD	FHLD	100553	FHLB D/N	0.31	3/30/2016	50,000,000.00	49,975,027.78	49,976,050.00
PSI	NTRD	FHLD	100554	FHLB D/N	0.365	4/20/2016	25,000,000.00	24,979,975.69	24,980,250.00
PSI	NTRD	FHLD	100569	FHLB D/N	0.37	4/20/2016	35,000,000.00	34,971,581.95	34,972,350.00
		FHLD Total					1,439,227,000.00	1,438,851,270.43	1,438,764,008.57
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11	2/20/2018	25,000,000.00	25,000,000.00	25,011,675.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,772,660.34
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,989,850.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,989,850.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,989,850.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,044,100.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,044,100.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	24,996,281.49	25,022,050.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	25,000,000.00	25,022,050.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/2018	10,175,000.00	10,175,000.00	10,138,217.38
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29	1/15/2019	50,000,000.00	50,000,000.00	50,095,100.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25	11/8/2018	14,320,000.00	14,320,000.00	14,320,515.52
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.3	1/3/2019	50,000,000.00	50,000,000.00	50,003,550.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35	4/16/2019	25,000,000.00	25,000,000.00	25,032,175.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35	4/24/2019	21,850,000.00	21,850,000.00	21,850,721.05
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15	5/13/2019	26,470,000.00	26,470,000.00	26,379,843.18
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.4	5/8/2019	22,000,000.00	22,000,000.00	22,004,818.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	4/25/2018	25,000,000.00	24,842,199.13	24,968,150.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,046,498.03	18,201,292.20
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,870,512.73	50,028,950.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,154,213.71	4,167,411.54
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	25,000,000.00	24,944,945.68	24,957,000.00
PSI	NTRD	FHLM	98241	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/2019	50,000,000.00	49,864,946.97	49,914,000.00
PSI	NTRD	FHLM	98242	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/2019	50,000,000.00	49,864,946.97	49,914,000.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	50,000,000.00	49,845,417.38	50,014,600.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.3	11/7/2018	25,000,000.00	25,000,000.00	25,004,500.00

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PSI	NTRD	FHLM	98457	FHLMC 1.33 (CALLABLE)	1.33	11/13/2018	25,000,000.00	25,000,000.00	25,008,925.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	25,000,000.00	24,979,256.27	24,957,000.00
PSI	NTRD	FHLM	98482	FHLMC 1.52 (CALLABLE)	1.52	5/6/2019	25,000,000.00	25,000,000.00	25,003,925.00
PSI	NTRD	FHLM	98510	FHLMC 1.30 (CALLABLE)	1.3	2/26/2019	25,000,000.00	25,000,000.00	25,013,700.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	50,000,000.00	49,895,323.43	50,014,600.00
PSI	NTRD	FHLM	98526	FHLMC 1.65 (CALLABLE)	1.65	11/15/2019	50,000,000.00	49,977,948.56	50,002,350.00
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	49,996,135.53	50,015,750.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	50,000,000.00	50,015,750.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	8,125,000.00	8,080,688.34	8,111,025.00
PSI	NTRD	FHLM	98896	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,750,821.77	25,007,300.00
PSI	NTRD	FHLM	98902	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,760,427.73	25,007,300.00
PSI	NTRD	FHLM	98905	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,761,511.77	25,007,300.00
PSI	NTRD	FHLM	98919	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	50,000,000.00	49,483,564.57	50,014,600.00
PSI	NTRD	FHLM	98920	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,741,782.29	25,007,300.00
PSI	NTRD	FHLM	98923	FHLMC 1.57 (CALLABLE)	1.57	1/8/2020	25,000,000.00	24,739,831.02	25,007,300.00
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62	11/21/2019	15,000,000.00	14,911,727.10	14,974,200.00
PSI	NTRD	FHLM	99459	FHLMC 1.83 (CALLABLE)	1.83	9/30/2020	25,000,000.00	25,000,000.00	25,044,950.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,804,359.76	50,043,500.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,804,359.76	50,043,500.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,876,610.92	50,043,500.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,876,610.92	50,043,500.00
PSI	NTRD	FHLM	99573	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	24,974,475.00
PSI	NTRD	FHLM	99574	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,055,400.00
PSI	NTRD	FHLM	99618	FHLMC 1.50 (CALLABLE)	1.5	10/29/2019	25,000,000.00	25,000,000.00	25,022,875.00
PSI	NTRD	FHLM	99634	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,064,050.00
PSI	NTRD	FHLM	99638	FHLMC 1.52 (CALLABLE)	1.52	10/28/2019	25,000,000.00	25,000,000.00	25,063,300.00
PSI	NTRD	FHLM	99639	FHLMC 1.53 (CALLABLE)	1.53	10/28/2019	25,000,000.00	25,000,000.00	25,060,150.00
PSI	NTRD	FHLM	99754	FHLMC 1.50 (CALLABLE)	1.5	11/12/2019	25,000,000.00	25,000,000.00	25,000,450.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,910,546.97	50,043,500.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,910,546.97	50,043,500.00
PSI	NTRD	FHLM	99809	FHLMC 1.650 (CALLABLE)	1.65	5/18/2020	25,000,000.00	24,997,017.65	25,003,825.00
PSI	NTRD	FHLM	99810	FHLMC 1.650 (CALLABLE)	1.65	5/12/2020	25,000,000.00	25,000,000.00	25,001,750.00
PSI	NTRD	FHLM	99811	FHLMC 1.560 (CALLABLE)	1.56	11/19/2019	25,000,000.00	25,000,000.00	25,004,025.00
PSI	NTRD	FHLM	99824	FHLMC 1.515 (CALLABLE)	1.515	8/16/2019	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	FHLM	99827	FHLMC 1.75 (CALLABLE)	1.75	5/19/2020	25,000,000.00	25,000,000.00	25,004,275.00
PSI	NTRD	FHLM	99828	FHLMC 1.60 (CALLABLE)	1.6	11/18/2019	25,000,000.00	25,000,000.00	25,003,950.00
PSI	NTRD	FHLM	99829	FHLMC 1.75 (CALLABLE)	1.75	5/19/2020	25,000,000.00	25,000,000.00	25,004,650.00

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PSI	NTRD	FHLM	99957	FHLMC 1.73 (CALLABLE)	1.73	12/11/2019	25,000,000.00	25,000,000.00	25,014,700.00
PSI	NTRD	FHLM	99996	FHLMC 2.00 (CALLABLE)	2	12/17/2020	25,000,000.00	25,000,000.00	25,017,375.00
PSI	NTRD	FHLM	100008	FHLMC 1.75 (CALLABLE)	1.75	12/11/2019	25,000,000.00	25,000,000.00	25,011,625.00
PSI	NTRD	FHLM	100040	FHLMC 1.50 (CALLABLE)	1.5	12/17/2020	25,000,000.00	25,000,000.00	25,013,400.00
PSI	NTRD	FHLM	100093	FHLMC 1.68 (CALLABLE)	1.68	12/23/2019	25,000,000.00	25,000,000.00	25,038,750.00
PSI	NTRD	FHLM	100104	FHLMC 2.10 (CALLABLE)	2.1	12/29/2020	25,000,000.00	25,000,000.00	25,030,150.00
PSI	NTRD	FHLM	100105	FHLMC 2.10 (CALLABLE)	2.1	12/29/2020	25,000,000.00	25,000,000.00	25,030,150.00
PSI	NTRD	FHLM	100106	FHLMC 2.10 (CALLABLE)	2.1	12/29/2020	25,000,000.00	25,000,000.00	25,030,150.00
PSI	NTRD	FHLM	100107	FHLMC 2.10 (CALLABLE)	2.1	12/29/2020	25,000,000.00	25,000,000.00	25,030,150.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,542,081.02	50,173,000.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,542,081.02	50,173,000.00
PSI	NTRD	FHLM	100165	FHLMC 1.625 (CALLABLE)	1.625	6/24/2019	25,000,000.00	25,000,000.00	25,014,450.00
PSI	NTRD	FHLM	100263	FHLMC 1.25 (CALLABLE)	1.25	11/16/2018	33,039,000.00	32,920,677.34	33,038,933.92
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,441,718.09	45,039,150.00
PSI	NTRD	FHLM	100295	FHLMC 1.65 (CALLABLE)	1.65	3/30/2020	25,000,000.00	24,957,892.50	25,016,025.00
PSI	NTRD	FHLM	100319	FHLMC 2.10 (CALLABLE)	2.1	1/11/2021	25,000,000.00	25,000,000.00	25,028,675.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,414,981.04	50,043,500.00
PSI	NTRD	FHLM	100491	FHLMC 1.53 (CALLABLE)	1.53	1/27/2020	25,000,000.00	25,000,000.00	25,007,800.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,006,150.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,025,300.00
		FHLM Total					2,654,084,000.00	2,648,063,464.43	2,655,403,738.13
PSI	NTRD	FHLMD	100385	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,896,000.00	49,907,450.00
PSI	NTRD	FHLMD	100386	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,896,000.00	49,907,450.00
		FHLMD Total					100,000,000.00	99,792,000.00	99,814,900.00
PSI	NTRD	FLCM	99404	ROYAL BANK OF CANADA NY FR	0.5945	3/14/2016	50,000,000.00	50,000,000.00	49,996,050.00
PSI	NTRD	FLCM	99520	ROYAL BANK OF CANADA NY FR	0.606	4/20/2016	50,000,000.00	50,000,000.00	49,975,000.00
		FLCM Total					100,000,000.00	100,000,000.00	99,971,050.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,083,973.39	50,281,300.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,078,226.16	50,281,300.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	51,542,039.34	51,821,400.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	51,542,039.34	51,821,400.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,058,320.00	50,281,300.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,066,736.90	50,281,300.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,101,659.00	50,279,500.00

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PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,163,309.65	50,281,300.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,081,654.83	25,140,650.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,143,835.52	50,281,300.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,143,835.52	50,281,300.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,101,659.00	50,279,500.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1	11/28/2017	14,850,000.00	14,849,474.49	14,860,454.40
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,797,736.33	14,751,914.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1	9/27/2017	50,000,000.00	50,041,411.37	50,001,150.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1	9/27/2017	12,565,000.00	12,575,406.68	12,565,289.00
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,650.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,048,650.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,048,650.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,993,483.02	50,048,650.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,942,800.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,613,506.48
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,615,957.05
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,852,750.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,889,955.41	20,831,134.50
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,975,450.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,992,700.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,884,200.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,884,100.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,877,350.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,882,650.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,964,795.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1	11/15/2017	50,000,000.00	50,000,000.00	49,995,700.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,595,556.91	36,289,119.60
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,965,175.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,965,175.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,974,350.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	24,961,500.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,980,186.82	24,949,325.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,902,406.75	12,955,018.50
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,570,161.77	49,936,100.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,138,658.36	30,361,148.80
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15	2/28/2018	23,265,000.00	23,196,603.61	23,268,280.37

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PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,750,118.31	24,933,100.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25	6/20/2018	43,059,000.00	42,861,180.67	43,062,444.72
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,868,200.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,868,200.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,868,200.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,704,218.44	29,855,179.13
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,764,723.00	50,868,200.00
PSI	NTRD	FNMA	98563	FNMA 1.61 (CALLABLE)	1.61	5/24/2019	25,000,000.00	25,000,000.00	25,022,300.00
PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.4	11/27/2018	25,000,000.00	25,000,000.00	25,063,200.00
PSI	NTRD	FNMA	98615	FNMA 1.45 (CALLABLE)	1.45	11/27/2018	25,000,000.00	25,000,000.00	25,024,425.00
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63	1/10/2020	46,145,000.00	46,046,596.54	46,146,568.93
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,001,375.00
PSI	NTRD	FNMA	99630	FNMA 1.45 (CALLABLE)	1.45	10/29/2019	25,000,000.00	25,000,000.00	25,026,500.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/2019	25,000,000.00	25,000,000.00	25,027,350.00
PSI	NTRD	FNMA	99837	FNMA 1.55 (CALLABLE)	1.55	11/20/2019	25,000,000.00	25,000,000.00	25,024,075.00
PSI	NTRD	FNMA	99842	FNMA 1.40 (CALLABLE)	1.4	5/24/2019	25,000,000.00	25,000,000.00	25,025,375.00
PSI	NTRD	FNMA	99843	FNMA 1.57 (CALLABLE)	1.57	11/25/2019	25,000,000.00	25,000,000.00	25,028,375.00
PSI	NTRD	FNMA	99844	FNMA 1.57 (CALLABLE)	1.57	11/25/2019	25,000,000.00	25,000,000.00	25,028,375.00
PSI	NTRD	FNMA	100002	FNMA 1.30 (CALLABLE)	1.3	11/27/2018	40,000,000.00	39,955,857.14	40,007,720.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,246,791.54	31,355,500.58
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,709,134.16	50,016,200.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,709,134.16	50,016,200.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,876,667.42	40,122,995.64
		FNMA Total					2,549,094,000.00	2,550,487,751.55	2,557,841,152.50
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,882,666.66	49,808,000.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,882,666.66	49,808,000.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,882,666.67	49,808,000.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,882,666.67	49,808,000.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,882,666.67	49,808,000.00
		FNMD Total					250,000,000.00	249,413,333.33	249,040,000.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/2017	50,000,000.00	50,000,000.00	49,817,050.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,817,050.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.7696	4/18/2016	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	0.5516	11/14/2016	27,900,000.00	27,900,000.00	27,895,424.40

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		FRCDQ2 Total					77,900,000.00	77,900,000.00	77,870,424.40
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,778,700.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/2017	50,000,000.00	50,000,000.00	49,777,200.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,695,150.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/2017	50,000,000.00	50,000,000.00	49,719,900.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,517,450.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,517,450.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,425,050.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,514,150.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,521,150.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	1/14/2019	50,000,000.00	50,000,000.00	49,575,900.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,580,800.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,569,350.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,568,450.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,580,800.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,599,200.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,815,175.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,793,600.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,698,675.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,698,675.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,745,175.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,745,175.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,698,675.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,711,425.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,716,375.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,539,100.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,769,550.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,769,550.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,701,700.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35	7/11/2019	25,000,000.00	25,000,000.00	25,047,450.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35	7/17/2019	25,000,000.00	25,000,000.00	25,049,800.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,030,375.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,010,525.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,024,425.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,025,375.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,023,400.00

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PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,023,400.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25	12/18/2018	25,000,000.00	24,997,122.12	25,023,775.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	1/7/2019	25,000,000.00	25,000,000.00	25,097,525.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,004,850.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,006,450.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	5/15/2019	25,000,000.00	25,000,000.00	25,011,350.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,004,850.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25	5/22/2019	25,000,000.00	25,000,000.00	25,016,975.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25	5/22/2019	25,000,000.00	24,991,721.58	25,017,275.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	1.25	8/20/2019	25,000,000.00	25,000,000.00	25,015,125.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,022,450.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,024,275.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	1.25	10/2/2019	25,000,000.00	25,000,000.00	25,037,100.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,750,750.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	1.25	10/9/2019	25,000,000.00	25,000,000.00	25,032,150.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2	12/30/2019	25,000,000.00	25,000,000.00	25,039,000.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2	12/23/2019	25,000,000.00	25,000,000.00	25,034,675.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	2	3/18/2020	25,000,000.00	25,000,000.00	24,939,675.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	2	3/30/2020	25,000,000.00	25,000,000.00	25,066,900.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	2	3/30/2020	25,000,000.00	25,000,000.00	25,066,900.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	2	4/2/2020	25,000,000.00	25,000,000.00	25,059,325.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	2	5/27/2020	25,000,000.00	25,000,000.00	24,941,275.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	2	5/27/2020	25,000,000.00	25,000,000.00	24,941,275.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	2	6/30/2020	25,000,000.00	25,000,000.00	24,825,675.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	2.25	6/25/2020	25,000,000.00	25,000,000.00	24,890,150.00
		MCPN Total					1,925,000,000.00	1,924,988,843.70	1,915,448,050.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,998,658.27	49,898,550.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.125	11/15/2018	25,000,000.00	25,000,000.00	24,996,525.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.125	11/15/2018	14,000,000.00	14,000,000.00	13,998,054.00
PSI	NTRD	MCSA	98473	FHLMC 1.50 (CALLABLE)	1.5	5/11/2020	25,000,000.00	25,000,000.00	25,009,175.00
PSI	NTRD	MCSA	98509	FHLMC 1.50 (CALLABLE)	1.5	5/26/2020	25,000,000.00	25,000,000.00	25,022,500.00
PSI	NTRD	MCSA	99854	FHLMC 1.50 (CALLABLE)	1.5	11/24/2020	25,000,000.00	25,000,000.00	25,006,950.00
PSI	NTRD	MCSA	99867	FHLMC 1.625 (CALLABLE)	1.625	11/24/2020	25,000,000.00	25,000,000.00	25,007,200.00
PSI	NTRD	MCSA	99878	FHLMC 1.50 (CALLABLE)	1.5	11/25/2020	25,000,000.00	25,000,000.00	25,005,925.00
PSI	NTRD	MCSA	99879	FHLMC 1.50 (CALLABLE)	1.5	11/25/2020	15,000,000.00	15,000,000.00	15,003,555.00
PSI	NTRD	MCSA	100012	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,014,250.00

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PSI	NTRD	MCSA	100015	FHLMC 1.75 (CALLABLE)	1.75	12/16/2020	25,000,000.00	25,000,000.00	25,015,625.00
PSI	NTRD	MCSA	100022	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,008,200.00
PSI	NTRD	MCSA	100027	FHLMC 1.50 (CALLABLE)	1.5	12/17/2020	25,000,000.00	25,000,000.00	25,015,000.00
PSI	NTRD	MCSA	100028	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	24,987,821.57	25,014,250.00
PSI	NTRD	MCSA	100048	FHLMC 1.625 (CALLABLE)	1.625	12/18/2020	25,000,000.00	25,000,000.00	25,014,375.00
PSI	NTRD	MCSA	100150	FHLMC 1.625 (CALLABLE)	1.625	12/29/2020	50,000,000.00	50,000,000.00	50,035,950.00
PSI	NTRD	MCSA	100185	FHLMC 1.50 (CALLABLE)	1.5	12/29/2020	25,000,000.00	25,000,000.00	25,014,025.00
PSI	NTRD	MCSA	100265	FHLMC 1.50 (CALLABLE)	1.5	12/29/2020	8,500,000.00	8,500,000.00	8,504,768.50
PSI	NTRD	MCSA	100304	FHLMC 1.50 (CALLABLE)	1.5	12/29/2020	25,000,000.00	25,000,000.00	25,016,050.00
PSI	NTRD	MCSA	100310	FHLMC 1.625 (CALLABLE)	1.625	1/13/2021	25,000,000.00	25,000,000.00	25,027,200.00
PSI	NTRD	MCSA	100318	FHLMC 1.65 (CALLABLE)	1.65	1/4/2021	25,000,000.00	25,000,000.00	25,018,550.00
PSI	NTRD	MCSA	100340	FHLB 2.50 (CALLABLE)	2.5	1/8/2021	25,000,000.00	25,000,000.00	25,052,875.00
PSI	NTRD	MCSA	100378	FHLB 2.50 (CALLABLE)	2.5	1/20/2021	25,000,000.00	25,000,000.00	25,032,000.00
PSI	NTRD	MCSA	100452	FHLMC 1.625 (CALLABLE)	1.625	1/29/2021	25,000,000.00	25,000,000.00	25,015,550.00
		MCSA Total					612,500,000.00	612,486,479.84	612,747,102.50
PSI	NTRD	NCD1	99779	WELLS FARGO BANK, NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	49,967,700.00
PSI	NTRD	NCD1	99780	WELLS FARGO BANK, NA CD	0.48	5/20/2016	50,000,000.00	50,000,000.00	49,967,700.00
PSI	NTRD	NCD1	100313	MUFG UNION BANK NA CD	0.4	2/10/2016	50,000,000.00	50,000,000.00	50,002,800.00
PSI	NTRD	NCD1	100359	MUFG UNION BANK NA CD	0.3	3/1/2016	50,000,000.00	50,000,000.00	50,002,850.00
PSI	NTRD	NCD1	100361	MUFG UNION BANK NA CD	0.3	3/4/2016	50,000,000.00	50,000,000.00	50,002,800.00
PSI	NTRD	NCD1	100469	MUFG UNION BANK NA CD	0.35	3/25/2016	50,000,000.00	50,000,000.00	50,004,550.00
PSI	NTRD	NCD1	100472	MUFG UNION BANK NA CD	0.35	3/10/2016	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	NCD1	100498	WELLS FARGO BANK, NA CD	0.58	4/20/2016	50,000,000.00	50,000,000.00	49,993,500.00
PSI	NTRD	NCD1	100500	MUFG UNION BANK NA CD	0.35	3/7/2016	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	NCD1	100501	MUFG UNION BANK NA CD	0.35	3/7/2016	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	NCD1	100539	MUFG UNION BANK NA CD	0.35	3/14/2016	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	NCD1	100549	MUFG UNION BANK NA CD	0.34	3/8/2016	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	NCD1	100550	MUFG UNION BANK NA CD	0.35	3/17/2016	50,000,000.00	50,000,000.00	50,005,150.00
		NCD1 Total					650,000,000.00	650,000,000.00	649,973,050.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,986,401.21	35,943,768.00
		NOTE Total					36,000,000.00	35,986,401.21	35,943,768.00
PSI	NTRD	TBIL	98217	UNITED STATES TREASURY BIL	0.2425	3/3/2016	50,000,000.00	49,989,559.03	49,989,900.00
PSI	NTRD	TBIL	98218	UNITED STATES TREASURY BIL	0.2425	3/3/2016	50,000,000.00	49,989,559.03	49,989,900.00
PSI	NTRD	TBIL	98219	UNITED STATES TREASURY BIL	0.2425	3/3/2016	50,000,000.00	49,989,559.03	49,989,900.00

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PSI	NTRD	TBIL	98220	UNITED STATES TREASURY BIL	0.2425	3/3/2016	50,000,000.00	49,989,559.03	49,989,900.00
PSI	NTRD	TBIL	98221	UNITED STATES TREASURY BIL	0.2425	3/3/2016	50,000,000.00	49,989,559.03	49,989,900.00
PSI	NTRD	TBIL	98222	UNITED STATES TREASURY BIL	0.2425	3/3/2016	50,000,000.00	49,989,559.03	49,989,900.00
PSI	NTRD	TBIL	98331	UST BILL	0.1975	3/31/2016	50,000,000.00	49,983,815.97	49,975,700.00
PSI	NTRD	TBIL	98332	UST BILL	0.1975	3/31/2016	50,000,000.00	49,983,815.97	49,975,700.00
PSI	NTRD	TBIL	98333	UST BILL	0.1975	3/31/2016	50,000,000.00	49,983,815.97	49,975,700.00
PSI	NTRD	TBIL	98529	UST BILL	0.22	3/31/2016	50,000,000.00	49,981,972.22	49,975,700.00
PSI	NTRD	TBIL	98530	UST BILL	0.22	3/31/2016	50,000,000.00	49,981,972.22	49,975,700.00
PSI	NTRD	TBIL	99756	UST BILLS	0.1275	4/21/2016	50,000,000.00	49,985,833.33	49,967,400.00
PSI	NTRD	TBIL	99757	UST BILLS	0.1275	4/21/2016	50,000,000.00	49,985,833.33	49,967,400.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,907,385.42	49,851,150.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,953,692.71	24,925,575.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,890,208.33	49,851,150.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,893,750.00	49,851,150.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,805,044.44	49,849,600.00
		TBIL Total					875,000,000.00	874,274,494.09	874,081,325.00
PSI	NTRD	YANK1	99535	RABOBANK NEDERLAND NY CD	0.45	3/30/2016	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	99536	RABOBANK NEDERLAND NY CD	0.45	3/30/2016	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	99570	RABOBANK NEDERLAND NY CD	0.35	3/2/2016	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	99985	SVENSKA HANDELSBANKEN NY C	0.375	2/24/2016	50,000,000.00	50,000,159.57	50,000,200.00
PSI	NTRD	YANK1	99993	NORDEA BK FINLAND PLC NY C	0.36	2/19/2016	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	YANK1	100004	SVENSKA HANDELSBANKEN NY C	0.38	2/26/2016	50,000,000.00	50,000,346.89	50,000,200.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,002,832.34	49,953,400.00
PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,002,832.34	49,953,400.00
PSI	NTRD	YANK1	100007	SOCIETE GENERALE NY CD	0.24	2/1/2016	25,000,000.00	25,000,000.00	25,000,200.00
PSI	NTRD	YANK1	100014	NORDEA BK FINLAND PLC NY C	0.38	2/26/2016	50,000,000.00	50,000,346.89	50,002,550.00
PSI	NTRD	YANK1	100077	SVENSKA HANDELSBANKEN NY C	0.405	3/1/2016	50,000,000.00	50,000,201.19	50,000,800.00
PSI	NTRD	YANK1	100109	TORONTO DOMINION BANK NY C	0.31	2/4/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,042,850.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,042,850.00
PSI	NTRD	YANK1	100125	BANK OF NOVA SCOTIA HOUSTO	0.45	2/23/2016	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	YANK1	100126	BANK OF NOVA SCOTIA HOUSTO	0.45	2/23/2016	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	YANK1	100146	BANK OF NOVA SCOTIA HOUSTO	0.4	2/12/2016	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	100176	BANK OF NOVA SCOTIA HOUSTO	0.4	2/8/2016	50,000,000.00	50,000,000.00	50,002,150.00
PSI	NTRD	YANK1	100197	BANK OF NOVA SCOTIA HOUSTO	0.45	2/8/2016	50,000,000.00	50,000,000.00	50,002,800.00
PSI	NTRD	YANK1	100209	ROYAL BANK OF CANADA NY CD	0.55	3/10/2016	50,000,000.00	50,000,000.00	50,011,000.00

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PSI	NTRD	YANK1	100261	BNP PARIBAS SF CD	0.48	2/19/2016	50,000,000.00	50,000,000.00	50,002,850.00
PSI	NTRD	YANK1	100275	AU & NZ BANKING GRP NY CD	0.55	4/5/2016	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	100285	SOCIETE GENERALE NY CD	0.47	2/4/2016	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	YANK1	100328	NORDEA BK FINLAND PLC NY C	0.59	3/21/2016	50,000,000.00	50,000,000.00	50,014,200.00
PSI	NTRD	YANK1	100329	TORONTO DOMINION BANK NY C	0.76	6/30/2016	50,000,000.00	50,000,000.00	50,024,650.00
PSI	NTRD	YANK1	100330	BNP PARIBAS SF CD	0.48	2/23/2016	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	YANK1	100332	SOCIETE GENERALE NY CD	0.49	2/1/2016	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	100337	NORDEA BK FINLAND PLC NY C	0.59	3/31/2016	50,000,000.00	50,000,000.00	50,014,000.00
PSI	NTRD	YANK1	100338	BANK OF MONTREAL CHICAGO C	0.62	3/24/2016	50,000,000.00	50,000,000.00	50,014,250.00
PSI	NTRD	YANK1	100348	BANK OF MONTREAL CHICAGO C	0.52	2/23/2016	50,000,000.00	50,000,000.00	50,004,400.00
PSI	NTRD	YANK1	100354	NORDEA BK FINLAND PLC NY C	0.57	3/30/2016	50,000,000.00	50,000,000.00	50,012,400.00
PSI	NTRD	YANK1	100363	RABOBANK NEDERLAND NY CD	0.62	4/29/2016	50,000,000.00	50,000,000.00	50,008,400.00
PSI	NTRD	YANK1	100367	AU & NZ BANKING GRP NY CD	0.64	5/20/2016	50,000,000.00	50,000,000.00	50,003,950.00
PSI	NTRD	YANK1	100409	CREDIT SUISSE NY CD	0.7	5/20/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	100423	CANADIAN IMP. BK OF COM NY	0.44	3/4/2016	50,000,000.00	50,000,000.00	50,002,900.00
PSI	NTRD	YANK1	100429	SOCIETE GENERALE NY CD	0.47	3/25/2016	50,000,000.00	50,000,735.39	50,001,050.00
PSI	NTRD	YANK1	100449	BARCLAYS BANK PLC NY CD	0.87	6/30/2016	50,000,000.00	50,000,000.00	50,046,350.00
PSI	NTRD	YANK1	100451	SOCIETE GENERALE NY CD	0.47	3/15/2016	50,000,000.00	50,000,000.00	50,004,700.00
PSI	NTRD	YANK1	100454	CREDIT SUISSE NY CD	0.59	3/8/2016	50,000,000.00	50,004,418.84	50,006,500.00
PSI	NTRD	YANK1	100459	BANK OF MONTREAL CHICAGO C	0.38	3/15/2016	50,000,000.00	50,000,000.00	49,997,350.00
PSI	NTRD	YANK1	100473	SVENSKA HANDELSBANKEN NY C	0.37	2/17/2016	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	YANK1	100475	CANADIAN IMP. BK OF COM NY	0.39	3/17/2016	25,000,000.00	25,000,312.29	24,999,450.00
PSI	NTRD	YANK1	100476	CANADIAN IMP. BK OF COM NY	0.39	3/18/2016	50,000,000.00	50,000,638.47	49,998,750.00
PSI	NTRD	YANK1	100481	BNP PARIBAS SF CD	0.39	2/18/2016	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	100489	SVENSKA HANDELSBANKEN NY C	0.455	3/18/2016	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	100504	DNB BANK ASA NY CD	0.39	3/21/2016	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	YANK1	100505	DNB BANK ASA NY CD	0.39	3/29/2016	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	100518	DNB BANK ASA NY CD	0.37	3/8/2016	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	100519	CANADIAN IMP. BK OF COM NY	0.38	3/7/2016	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	100528	CREDIT SUISSE NY CD	0.57	3/29/2016	50,000,000.00	50,003,861.29	50,002,900.00
PSI	NTRD	YANK1	100529	CREDIT SUISSE NY CD	0.57	3/29/2016	50,000,000.00	50,003,861.29	50,002,900.00
PSI	NTRD	YANK1	100537	DNB BANK ASA NY CD	0.39	3/15/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	100538	SVENSKA HANDELSBANKEN NY C	0.41	3/10/2016	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	100541	SVENSKA HANDELSBANKEN NY C	0.45	3/31/2016	50,000,000.00	50,000,818.80	49,997,750.00
PSI	NTRD	YANK1	100543	AU & NZ BANKING GRP NY CD	0.45	4/20/2016	50,000,000.00	50,000,000.00	49,988,150.00
PSI	NTRD	YANK1	100547	DNB BANK ASA NY CD	0.4	3/31/2016	50,000,000.00	50,000,000.00	49,998,450.00
PSI	NTRD	YANK1	100551	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,015,450.00

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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	100552	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,015,450.00
PSI	NTRD	YANK1	100555	BNP PARIBAS SF CD	0.58	4/26/2016	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	100564	CANADIAN IMP. BK OF COM NY	0.39	3/16/2016	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	100566	BNP PARIBAS SF CD	0.4	2/25/2016	50,000,000.00	50,000,000.00	49,999,652.00
PSI	NTRD	YANK1	100571	SOCIETE GENERALE NY CD	0.45	3/25/2016	50,000,000.00	50,000,735.60	49,997,000.50
PSI	NTRD	YANK1	100572	SOCIETE GENERALE NY CD	0.45	3/25/2016	25,000,000.00	25,000,367.80	24,998,500.25
		YANK1 Total					3,075,000,000.00	3,075,022,468.99	3,075,208,302.75
	NTRD Total			**PSI Total**			26,329,162,000.00	26,317,292,835.00	26,325,493,307.52
				PSI Historical Total				**26,327,055,739.41**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25	5/15/2016	85,000.00	85,061.45	86,636.93
		BOND Total					85,000.00	85,061.45	86,636.93
	MAST Total						85,000.00	85,061.45	86,636.93
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99	2/4/2028	10,000,000.00	10,000,000.00	9,843,240.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.4	6/8/2028	1,200,000.00	1,200,000.00	1,200,052.80
SPI	PHHPA	FFCB	98968	FFCB 3.33 (CALLABLE)	3.33	5/20/1930	500,000.00	492,833.68	500,257.00
		FFCB Total					11,700,000.00	11,692,833.68	11,543,549.80
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24	6/14/2027	818,225.81	817,295.78	818,351.00
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	8/2/2027	8,000,000.00	8,000,000.00	8,000,000.00
SPI	PHHPA	FHLB	99332	FHLB 3.60 (CALLABLE)	3.6	9/10/1930	3,000,000.00	2,997,078.85	3,002,358.00
		FHLB Total					11,818,225.81	11,814,374.63	11,820,709.00
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3	5/30/2028	1,500,000.00	1,494,453.64	1,468,666.50
		FHLM Total					1,500,000.00	1,494,453.64	1,468,666.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3	11/28/2025	6,000,000.00	5,995,713.26	6,000,438.00
		FNMA Total					6,000,000.00	5,995,713.26	6,000,438.00
	PHHPA Total						31,018,225.81	30,997,375.21	30,833,363.30
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,951.59	129,672.40
		FFCB Total					130,000.00	129,951.59	129,672.40
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,163.74
		FHLM Total					476,000.00	476,000.00	476,163.74

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.125	3/20/2018	1,573,000.00	1,572,798.94	1,573,132.13
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,323.00
		FNMA Total					2,573,000.00	2,572,798.94	2,573,455.13
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85	5/29/2018	200,000.00	200,000.00	199,535.40
		MCSA Total					200,000.00	200,000.00	199,535.40
	SANIT Total						3,379,000.00	3,378,750.53	3,378,826.67
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15

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

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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
		CTDQ Total					39,171,242.99	39,171,242.99	39,171,242.99
	SCAQM Total						39,171,242.99	39,171,242.99	39,171,242.99
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,031,060.00
		FFCB Total					10,000,000.00	10,000,000.00	10,031,060.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,031,060.00
SPI	SCP66	FHLM	99969	FHLMC 1.375 (CALLABLE)	1.375	12/3/2018	10,000,000.00	10,000,000.00	10,002,850.00
		FFCB Total					10,000,000.00	10,000,000.00	10,002,850.00
	SCP66 Total						10,000,000.00	10,000,000.00	10,002,850.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,031,060.00
		FFCB Total					10,000,000.00	10,000,000.00	10,031,060.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,031,060.00
SPI	SCP6U	FHLM	99970	FHLMC 1.375 (CALLABLE)	1.375	12/3/2018	5,000,000.00	5,000,000.00	5,001,425.00
		FFCB Total					5,000,000.00	5,000,000.00	5,001,425.00
	SCP6U Total						5,000,000.00	5,000,000.00	5,001,425.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP88	FHLM	99971	FHLMC 1.375 (CALLABLE)	1.375	12/3/2018	5,000,000.00	5,000,000.00	5,001,425.00
		FFCB Total					5,000,000.00	5,000,000.00	5,001,425.00
	SCP88 Total						5,000,000.00	5,000,000.00	5,001,425.00
SPI	SCU5F	FHLM	99972	FHLMC 1.375 (CALLABLE)	1.375	12/3/2018	5,000,000.00	5,000,000.00	5,001,425.00
		FFCB Total					5,000,000.00	5,000,000.00	5,001,425.00
	SCU5F Total						5,000,000.00	5,000,000.00	5,001,425.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
	SLIM Total						3,182,345.36	3,182,345.36	3,182,345.36
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
	WASIA Total						38,444.23	38,444.23	38,444.23
				SPI Total			**126,349,258.39**	**126,328,219.77**	**126,235,104.48**
				SPI Historical Total				**126,329,159.78**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	427,288.28
03/08/06	CCTSA TOBACCO BONDS 2006	29,576,836.05
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	2,782,183.48
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	744,735.66
12/21/11	LAC-CAL 2011 SERIES A	2,053,821.17
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$35,584,864.64

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	16,054,816.61
03/21/12	DISNEY PROJECT, 2012	4,199,003.24
12/02/02	MASTER REFUNDING 2002B	1,785,198.13
03/02/05	MASTER REFUNDING 2005A	10,089.61
12/13/06	MASTER REFUNDING 2006 A & B	22,965,743.95
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	174,029,017.56
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	54,433,872.02
04/09/13	COMMERCIAL PAPER 2013	3,968,601.31
06/26/14	COMMERCIAL PAPER 2014	1,011,959.06
	U.S. BANK - TRUSTEE TOTAL	$278,458,301.49

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	29,566,698.88
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,751,772.48
	ZIONS BANK - TRUSTEE TOTAL	$45,318,471.36

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,575.27
	TREASURER TOTAL	$301,575.27

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 1/31/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.92	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FLCM						
99404	ROYAL BANK OF CANADA NY FRCD	0.59	03/14/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+17bp
99520	ROYAL BANK OF CANADA NY FRCD	0.61	04/20/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+18bp
				100,000,000.00	**100,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.77	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
99496	NORDEA BK FINLAND PLC NY FRCD	0.55	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
FRCDQ2 Totals				**77,900,000.00**	**77,900,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**252,900,000.00**	**252,900,000.00**	
BAN						
96106	LACCAL BANS	3.50	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98159	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
98733	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**47,000,000.00**	**47,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**47,000,000.00**	**47,000,000.00**	
NTRD - PSI NON-TRADING Total				**299,900,000.00**	**299,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 1/31/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	3.500%
96776	LACCAL	09/12/14	10,000,000.00	3.500%
97467	LACCAL	12/10/14	10,000,000.00	3.500%
98159	LACCAL	03/23/15	10,000,000.00	0.920%
98733	LACCAL	06/01/15	10,000,000.00	0.920%
			$ 47,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of January 31, 2016
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,902,922,468.99	63.14 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	7,737,422,999.50	25.53 DAYS	0.00	0.00 DAYS
GOVERNMENTS	910,260,895.30	111.40 DAYS	0.00	0.00 DAYS
AGENCIES	13,669,708,689.95	983.63 DAYS	0.00	0.00 DAYS
MUNICIPALS	47,000,000.00	461.64 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,977,781.26	482.90 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$26,317,292,835.00	533.38 DAYS	$0.00	0.00 DAYS

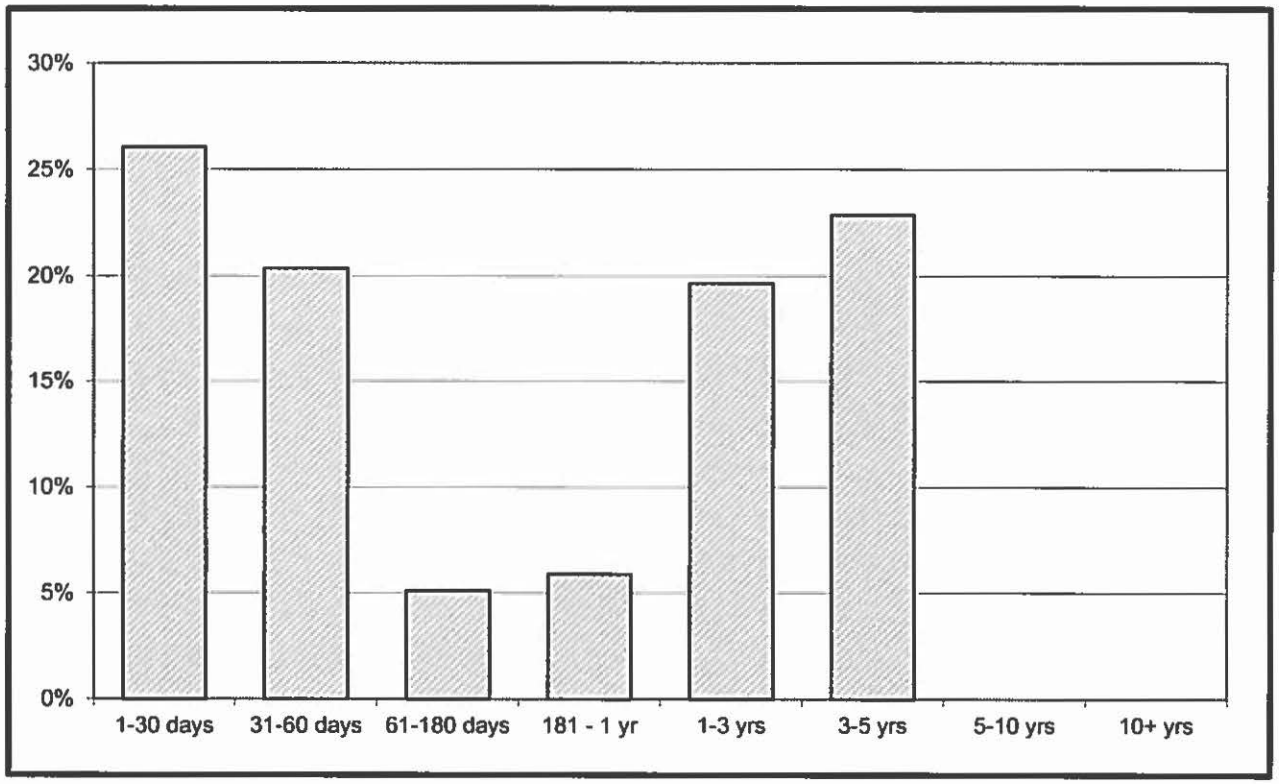
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2016
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	02/01/16 - 03/01/16	$6,858,538,000.00	26.05	26.05	$6,857,791,557.83	26.06	26.06
31 to 60 Days	03/02/16 - 03/31/16	$5,362,339,000.00	20.37	46.42	$5,360,724,196.49	20.37	46.43
61 to 90 Days	04/01/16 - 04/30/16	$813,210,000.00	3.09	49.51	$812,842,416.55	3.09	49.52
91 to 120 Days	05/01/16 - 05/30/16	$225,000,000.00	0.85	50.36	$224,958,291.67	0.85	50.37
121 to 180 Days	05/31/16 - 07/29/16	$307,000,000.00	1.17	51.53	$306,792,000.00	1.17	51.54
181 to 270 Days	07/30/16 - 10/27/16	$713,900,000.00	2.71	54.24	$712,582,408.25	2.71	54.25
271 to 365 Days	10/28/16 - 01/30/17	$833,795,000.00	3.17	57.41	$837,680,852.75	3.18	57.43
1 to 1.5 YEARS	01/31/17 - 07/31/17	$217,030,000.00	0.82	58.23	$216,977,822.81	0.82	58.25
1.5 to 2 YEARS	08/01/17 - 01/30/18	$1,286,500,000.00	4.89	63.12	$1,286,340,898.95	4.89	63.14
2 to 3 YEARS	01/31/18 - 01/31/19	$3,674,297,000.00	13.95	77.07	$3,670,121,660.40	13.95	77.09
3 to 4 YEARS	01/31/19 - 01/31/20	$4,310,480,000.00	16.37	93.44	$4,303,629,713.32	16.35	93.44
4 to 5 YEARS	01/31/20 - 01/31/21	$1,727,073,000.00	6.56	100.00	$1,726,851,015.98	6.56	100.00
Portfolio Total:		**$26,329,162,000.00**			**$26,317,292,835.00**		
GF							
5 to 10 YEARS	01/31/21 - 01/31/26	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
MAST							
91 to 120 Days	05/31/16 - 07/29/16	$85,000.00	100.00	100.00	$85,061.45	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,061.45**		
PHHPA							
5 to 10 YEARS	01/31/21 - 01/31/26	$6,000,000.00	19.34	19.34	$5,995,713.26	19.34	19.34
10 + YEARS	01/31/26 - 01/31/66	$25,018,225.81	80.66	100.00	$25,001,661.95	80.66	100.00
Portfolio Total:		**$31,018,225.81**			**$30,997,375.21**		
SANIT							
1.5 to 2 YEARS	08/01/17 - 01/30/18	$130,000.00	3.85	3.85	$129,951.59	3.85	3.85
2 to 3 YEARS	01/31/18 - 01/31/19	$2,249,000.00	66.56	70.41	$2,248,798.94	66.56	70.41
4 to 5 YEARS	01/31/20 - 01/31/21	$1,000,000.00	29.59	100.00	$1,000,000.00	29.59	100.00
Portfolio Total:		**$3,379,000.00**			**$3,378,750.53**		
SCAQM							
271 to 365 Days	10/28/16 - 01/30/17	$39,171,242.99	100.00	100.00	$39,171,242.99	100.00	100.00
Portfolio Total:		**$39,171,242.99**			**$39,171,242.99**		

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

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
181 to 270 Days	07/30/16 - 10/27/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	01/31/18 - 01/31/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
181 to 270 Days	06/29/16 - 09/26/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
2 to 3 YEARS	01/31/18 - 01/31/19	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCP88							
2 to 3 YEARS	01/31/18 - 01/31/19	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCU5F							
2 to 3 YEARS	01/31/18 - 01/31/19	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SLIM							
271 to 365 Days	10/28/16 - 01/30/17	$3,182,345.36	100.00	100.00	$3,182,345.36	100.00	100.00
Portfolio Total:		**$3,182,345.36**			**$3,182,345.36**		
WASIA							
271 to 365 Days	10/28/16 - 01/30/17	$38,444.23	100.00	100.00	$38,444.23	100.00	100.00
Portfolio Total:		**$38,444.23**			**$38,444.23**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,857,792	26.06%
31 - 60 days	5,360,724	20.37%
61 - 180 days	1,344,593	5.11%
181 - 1 yr	1,550,263	5.89%
1 - 3 yrs	5,173,440	19.66%
3 - 5 yrs	6,030,481	22.91%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 26,317,293	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 1/31/2016
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	December 2015	December 2014	Change
Average Daily Portfolio ($)	61,750,456	57,071,779	+4,678,677
Accrued Earnings ($)	20,915	12,948	+7,967
Effective Yield (%)	0.400	0.267	+0.133
Average Life-Month End (In Days)	179	200	-21
Total Security Transactions			
Amount ($)	21,284,970	27,844,413	-6,559,443
Number	428	560	-132
Total Time Deposit Transactions			
Amount ($)	2,855,980	1,742,000	+1,113,980
Number	149	89	+60
Average Workday Investment Activity ($)	1,097,316	1,344,837	-247,521
Prescribed Demand Account Balances For Services ($)	1,910,300	1,949,867	-39,567

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

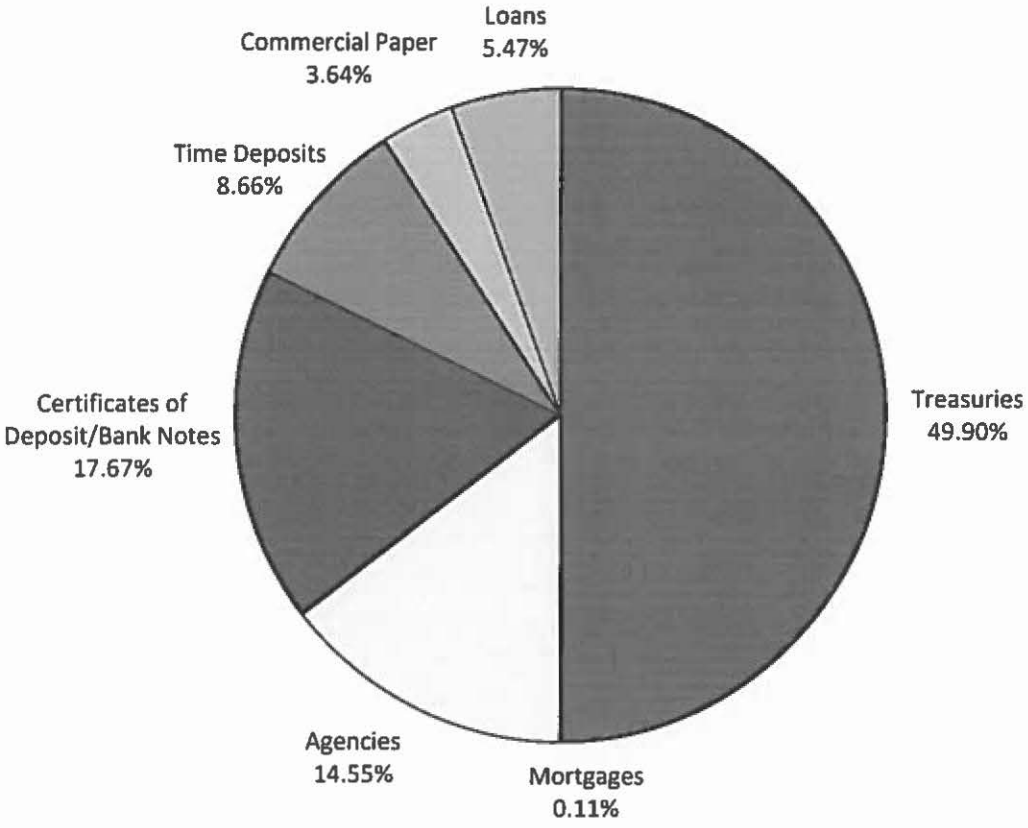
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

December 31, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,468,709	15.97	+0.20
Bonds	0	0.00	0
Notes	22,248,452	33.93	+1.30
Strips	0	0.00	0
Total Government	32,717,161	49.90	+1.50
Agency Debentures	1,654,517	2.52	-0.40
Certificates of Deposit	11,185,007	17.06	+0.89
Bank Notes	400,000	0.61	-0.01
Repurchases	0	0.00	0
Agency Discount Notes	7,584,478	11.57	+0.87
Time Deposits	5,677,040	8.66	-0.43
GNMAs	0	0.00	0
Commercial Paper	2,385,329	3.64	-1.01
FHLMC/Remics	73,597	0.11	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	409,465	0.62	+0.05
GF Loans	3,181,400	4.85	-1.45
Other	299,976	0.46	0
Reversed Repurchases	0	0.00	0
Total (All Types)	65,567,970	100.00	

INVESTMENT ACTIVITY	December 2015		November 2015	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	428	21,284,970	319	15,895,817
Other	7	99,963	17	1,348,153
Time Deposits	149	2,855,980	108	2,384,600
Total	584	24,240,913	444	19,628,570
PMIA Monthly Average Effective Yield (%)	0.400		0.374	
Year to Date Yield Last Day of Month (%)	0.352		0.343	

Pooled Money Investment Account
Portfolio Composition
$65.6 billion
12/31/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/15	REDEMPTIONS								
	CD	BOWEST	0.160	12/01/15	0.160	50,000	21	4,666.67	0.162
	CD	BOWEST	0.160	12/01/15	0.160	50,000	21	4,666.67	0.162
	CD	MUFG UNION	0.160	12/01/15	0.160	50,000	55	12,222.22	0.162
	CD	MUFG UNION	0.160	12/01/15	0.160	50,000	55	12,222.22	0.162
	CD	US BANK	0.160	12/01/15	0.160	50,000	99	22,000.00	0.162
	CD	US BANK	0.160	12/01/15	0.160	50,000	99	22,000.00	0.162
	CD	WELLS FGO	0.280	12/01/15	0.280	50,000	271	105,388.89	0.284
	CD	WELLS FGO	0.280	12/01/15	0.280	50,000	271	105,388.89	0.284
	CD	WELLS FGO	0.300	12/01/15	0.300	50,000	280	116,666.67	0.304
	CD	WELLS FGO	0.300	12/01/15	0.300	50,000	280	116,666.67	0.304
	CP	GE CO		12/01/15	0.130	50,000	47	8,486.11	0.132
	CP	GE CO		12/01/15	0.130	50,000	47	8,486.11	0.132
	CP	GE CO		12/01/15	0.130	50,000	54	9,750.00	0.132
	CP	GE CO		12/01/15	0.130	50,000	54	9,750.00	0.132
	CP	GE CO		12/01/15	0.130	50,000	54	9,750.00	0.132
	CP	BARTON		12/01/15	0.320	25,000	75	16,666.67	0.325
	DEB	FHLB	0.125	12/01/15	0.213	50,000	365	106,350.00	0.213
	DEB	FHLB	0.125	12/01/15	0.213	50,000	365	106,350.00	0.213
	DEB	FHLB	0.270	12/01/15	0.255	50,000	431	150,575.00	0.255
	DN	FHLMC		12/01/15	0.090	50,000	155	19,375.00	0.091
	DN	FHLMC		12/01/15	0.090	50,000	155	19,375.00	0.091
	DN	FHLMC		12/01/15	0.130	50,000	216	39,000.00	0.132
	DN	FHLMC		12/01/15	0.130	50,000	216	39,000.00	0.132
	DN	FHLMC		12/01/15	0.175	50,000	280	68,055.56	0.178
	DN	FHLMC		12/01/15	0.175	50,000	280	68,055.56	0.178
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000	7	1,263.89	0.132
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000	7	1,263.89	0.132
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000	7	1,263.89	0.132
	YCD	MONTREAL	0.130	12/01/15	0.130	50,000	7	1,263.89	0.132
	YCD	SOC GEN	0.130	12/01/15	0.130	50,000	11	1,986.11	0.132
	YCD	SOC GEN	0.130	12/01/15	0.130	50,000	11	1,986.11	0.132
	YCD	BNP	0.140	12/01/15	0.140	50,000	21	4,083.33	0.142
	YCD	BNP	0.140	12/01/15	0.140	50,000	21	4,083.33	0.142
	YCD	BNP	0.140	12/01/15	0.140	50,000	26	5,055.56	0.142
	YCD	BNP	0.140	12/01/15	0.140	50,000	26	5,055.56	0.142
	YCD	NORINCHUK	0.180	12/01/15	0.180	50,000	28	7,000.00	0.183
	YCD	NORINCHUK	0.180	12/01/15	0.180	50,000	28	7,000.00	0.183
	YCD	NORINCHUK	0.180	12/01/15	0.180	50,000	28	7,000.00	0.183
	YCD	NORINCHUK	0.170	12/01/15	0.170	50,000	35	8,263.89	0.172
	YCD	NORINCHUK	0.170	12/01/15	0.170	50,000	35	8,263.89	0.172
	YCD	DNB	0.140	12/01/15	0.140	50,000	42	8,166.67	0.142
	YCD	DNB	0.140	12/01/15	0.140	50,000	42	8,166.67	0.142
	YCD	SE BANKEN	0.150	12/01/15	0.150	50,000	64	13,333.33	0.152
	YCD	SE BANKEN	0.150	12/01/15	0.150	50,000	64	13,333.33	0.152
	YCD	BARCLAYS	0.180	12/01/15	0.180	50,000	64	16,000.00	0.183
	YCD	BARCLAYS	0.180	12/01/15	0.180	50,000	64	16,000.00	0.183
	YCD	BARCLAYS	0.180	12/01/15	0.180	50,000	64	16,000.00	0.183
	YCD	BARCLAYS	0.180	12/01/15	0.180	50,000	64	16,000.00	0.183

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/15	**REDEMPTIONS (Continued)**								
	YCD	SVENSKA	0.270	12/01/15	0.270	25,000	75	14,062.50	0.274
	YCD	SVENSKA	0.270	12/01/15	0.270	50,000	75	28,125.00	0.274
	YCD	SVENSKA	0.270	12/01/15	0.270	50,000	75	28,125.00	0.274
	YCD	NAT AUB	0.280	12/01/15	0.280	50,000	89	34,611.11	0.284
	YCD	NAT AUB	0.280	12/01/15	0.280	50,000	89	34,611.11	0.284
	YCD	NORDEA	0.280	12/01/15	0.280	50,000	99	38,500.00	0.284
	YCD	NORDEA	0.280	12/01/15	0.280	50,000	99	38,500.00	0.284
	YCD	MIZUHO	0.320	12/01/15	0.320	50,000	99	44,000.00	0.324
	YCD	MIZUHO	0.320	12/01/15	0.320	50,000	99	44,000.00	0.324
	YCD	NORDEA	0.320	12/01/15	0.320	50,000	147	65,333.33	0.324
	YCD	NORDEA	0.320	12/01/15	0.320	50,000	147	65,333.33	0.324
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000	169	71,590.28	0.309
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000	169	71,590.28	0.309
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000	169	71,590.28	0.309
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000	169	71,590.28	0.309
	YCD	WESTPAC	0.420	12/01/15	0.420	50,000	351	204,750.00	0.426
	YCD	WESTPAC	0.420	12/01/15	0.420	50,000	351	204,750.00	0.426
12/01/15	**PURCHASES**								
	CP	GE CO		12/11/15	0.080	50,000			
	CP	GE CO		12/11/15	0.080	50,000			
	TR	NOTE	0.500	06/30/16	0.439	50,000			
	TR	NOTE	0.500	06/30/16	0.439	50,000			
	YCD	TOKYO-MIT	0.150	12/14/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	12/14/15	0.150	50,000			
	YCD	NAT AUB	0.400	03/01/16	0.400	50,000			
	YCD	NAT AUB	0.400	03/01/16	0.400	50,000			
	YCD	CB AUS	0.640	06/01/16	0.640	50,000			
	YCD	CB AUS	0.640	06/01/16	0.640	50,000			
12/02/15	**REDEMPTIONS**								
	CP	GE CO		12/02/15	0.130	50,000	43	7,763.89	0.132
	CP	GE CO		12/02/15	0.130	50,000	43	7,763.89	0.132
	YCD	DNB	0.110	12/02/15	0.110	50,000	13	1,986.11	0.112
	YCD	DNB	0.110	12/02/15	0.110	50,000	13	1,986.11	0.112
	YCD	BNP	0.130	12/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	BNP	0.130	12/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	BNP	0.130	12/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	BNP	0.130	12/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	MONTREAL	0.130	12/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	MONTREAL	0.130	12/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	TOKYO-MIT	0.150	12/02/15	0.150	50,000	15	3,125.00	0.152
	YCD	TOKYO-MIT	0.150	12/02/15	0.150	50,000	15	3,125.00	0.152
	YCD	TOKYO-MIT	0.160	12/02/15	0.160	50,000	16	3,555.56	0.162
	YCD	TOKYO-MIT	0.160	12/02/15	0.160	50,000	16	3,555.56	0.162
	YCD	TOKYO-MIT	0.160	12/02/15	0.160	50,000	16	3,555.56	0.162
	YCD	DNB	0.110	12/02/15	0.110	50,000	22	3,361.11	0.112
	YCD	DNB	0.110	12/02/15	0.110	50,000	22	3,361.11	0.112

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/02/15	**PURCHASES**								
	YCD	RABOBANK	0.140	12/14/15	0.140	50,000			
	YCD	RABOBANK	0.140	12/14/15	0.140	50,000			
12/03/15	**NO REDEMPTIONS**								
12/03/15	**PURCHASES**								
	CD	WELLS FGO	0.670	06/01/16	0.670	50,000			
	CD	WELLS FGO	0.670	06/01/16	0.670	50,000			
	CP	GE CO		12/29/15	0.180	50,000			
	CP	GE CO		12/29/15	0.180	50,000			
	CP	TD USA		02/01/16	0.310	50,000			
	CP	TD USA		02/01/16	0.310	50,000			
	DN	FHLB		06/01/16	0.485	50,000			
	DN	FHLB		06/01/16	0.485	50,000			
	TR	BILL		11/10/16	0.510	50,000			
	TR	BILL		11/10/16	0.510	50,000			
	TR	BILL		11/10/16	0.510	50,000			
	TR	BILL		11/10/16	0.510	50,000			
	YCD	SOC GEN	0.170	12/21/15	0.170	50,000			
	YCD	SOC GEN	0.170	12/21/15	0.170	50,000			
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000			
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000			
	YCD	WESTPAC	0.520	04/01/16	0.520	50,000			
	YCD	WESTPAC	0.520	04/01/16	0.520	50,000			
12/04/15	**REDEMPTIONS**								
	CP	GE CO		12/04/15	0.090	50,000	14	1,750.00	0.091
	CP	GE CO		12/04/15	0.090	50,000	14	1,750.00	0.091
	YCD	SUMITOMO	0.140	12/04/15	0.140	50,000	17	3,305.56	0.142
	YCD	SUMITOMO	0.140	12/04/15	0.140	50,000	17	3,305.56	0.142
12/04/15	**PURCHASES**								
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000			
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000			
	YCD	TOKYO-MIT	0.160	12/29/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	12/29/15	0.160	50,000			
12/07/15	**REDEMPTIONS**								
	CD	CITIBANK	0.310	12/07/15	0.310	50,000	89	38,319.44	0.314
	CD	CITIBANK	0.310	12/07/15	0.310	50,000	89	38,319.44	0.314
	CD	CITIBANK	0.310	12/07/15	0.310	50,000	89	38,319.44	0.314
	CD	CITIBANK	0.310	12/07/15	0.310	50,000	89	38,319.44	0.314
	CP	GE CO		12/07/15	0.090	50,000	18	2,250.00	0.091
	CP	GE CO		12/07/15	0.090	50,000	18	2,250.00	0.091
	CP	BARTON		12/07/15	0.210	50,000	67	19,541.67	0.213
	CP	OLD LINE		12/07/15	0.380	50,000	174	91,833.33	0.386

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/07/15 REDEMPTIONS (Continued)									
	CP	CAFCO		12/07/15	0.370	50,000	175	89,930.56	0.376
	CP	JPM LLC		12/07/15	0.420	50,000	175	102,083.33	0.427
	CP	JPM LLC		12/07/15	0.420	50,000	175	102,083.33	0.427
	CP	CRC		12/07/15	0.370	50,000	179	91,986.11	0.376
	YCD	SUMITOMO	0.140	12/07/15	0.140	50,000	17	3,305.56	0.142
	YCD	SUMITOMO	0.140	12/07/15	0.140	50,000	17	3,305.56	0.142
	YCD	SUMITOMO	0.140	12/07/15	0.140	50,000	17	3,305.56	0.142
12/07/15 PURCHASES									
	YCD	SOC GEN	0.160	12/21/15	0.160	50,000			
	YCD	SOC GEN	0.160	12/21/15	0.160	50,000			
	YCD	SUMITOMO	0.200	12/21/15	0.200	50,000			
	YCD	SUMITOMO	0.200	12/21/15	0.200	50,000			
12/08/15 REDEMPTIONS									
	YCD	TOKYO-MIT	0.160	12/08/15	0.160	50,000	19	4,222.22	0.162
	YCD	TOKYO-MIT	0.160	12/08/15	0.160	50,000	19	4,222.22	0.162
12/08/15 NO PURCHASES									
12/09/15 NO REDEMPTIONS									
12/09/15 PURCHASES									
	YCD	RABOBANK	0.210	12/21/15	0.210	50,000			
	YCD	RABOBANK	0.210	12/21/15	0.210	50,000			
	YCD	SOC GEN	0.270	01/04/16	0.270	50,000			
	YCD	SOC GEN	0.270	01/04/16	0.270	50,000			
	YCD	BNP	0.400	02/01/16	0.400	50,000			
12/10/15 REDEMPTIONS									
	TR	BILL		12/10/15	0.200	50,000	344	95,555.56	0.203
	TR	BILL		12/10/15	0.200	50,000	344	95,555.56	0.203
	TR	BILL		12/10/15	0.200	50,000	344	95,555.56	0.203
	TR	BILL		12/10/15	0.200	50,000	344	95,555.56	0.203
	TR	BILL		12/10/15	0.200	50,000	344	95,555.56	0.203
	TR	BILL		12/10/15	0.200	50,000	344	95,555.56	0.203
	TR	BILL		12/10/15	0.233	50,000	357	115,281.25	0.236
	TR	BILL		12/10/15	0.233	50,000	357	115,281.25	0.236
	TR	BILL		12/10/15	0.233	50,000	357	115,281.25	0.236
	TR	BILL		12/10/15	0.233	50,000	357	115,281.25	0.236
	TR	BILL		12/10/15	0.210	50,000	364	106,166.67	0.213
	TR	BILL		12/10/15	0.210	50,000	364	106,166.67	0.213

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/10/15 PURCHASES									
	CD	BOWEST	0.255	01/04/16	0.255	50,000			
	CD	BOWEST	0.255	01/04/16	0.255	50,000			
	TR	BILL		12/08/16	0.668	50,000			
	TR	BILL		12/08/16	0.668	50,000			
	TR	BILL		12/08/16	0.668	50,000			
12/11/15 REDEMPTIONS									
	CD	BOWEST	0.160	12/11/15	0.160	50,000	23	5,111.11	0.162
	CD	BOWEST	0.160	12/11/15	0.160	50,000	23	5,111.11	0.162
	CP	GE CO		12/11/15	0.080	50,000	10	1,111.11	0.081
	CP	GE CO		12/11/15	0.080	50,000	10	1,111.11	0.081
12/11/15 PURCHASES									
	CP	NISSAN		01/20/16	0.720	50,000			
	YCD	MONTREAL	0.200	01/04/16	0.200	50,000			
	YCD	MONTREAL	0.200	01/04/16	0.200	50,000			
	YCD	TOKYO-MIT	0.230	01/04/16	0.230	50,000			
	YCD	TOKYO-MIT	0.230	01/04/16	0.230	50,000			
12/14/15 REDEMPTIONS									
	CP	BARCLY US		12/14/15	0.120	50,000	26	4,333.33	0.122
	CP	BARCLY US		12/14/15	0.120	50,000	26	4,333.33	0.122
	YCD	RABOBANK	0.140	12/14/15	0.140	50,000	12	2,333.33	0.142
	YCD	RABOBANK	0.140	12/14/15	0.140	50,000	12	2,333.33	0.142
	YCD	TOKYO-MIT	0.150	12/14/15	0.150	50,000	13	2,708.33	0.152
	YCD	TOKYO-MIT	0.150	12/14/15	0.150	50,000	13	2,708.33	0.152
12/14/15 PURCHASES									
	TR	NOTE	0.500	06/30/16	0.579	50,000			
	TR	NOTE	0.500	06/30/16	0.579	50,000			
	TR	BILL		12/08/16	0.665	50,000			
	TR	BILL		12/08/16	0.665	50,000			
	TR	BILL		12/08/16	0.665	50,000			
12/15/15 REDEMPTIONS									
	TR	NOTE	0.250	12/15/15	0.359	50,000	699	342,870.02	0.359
	TR	NOTE	0.250	12/15/15	0.359	50,000	699	342,870.02	0.359
12/15/15 PURCHASES									
	CD	CITIBANK	0.370	01/11/16	0.370	50,000			
	CD	CITIBANK	0.370	01/11/16	0.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/15/15	**PURCHASES (Continued)**								
	CP	TOYOTA		03/21/16	0.540	50,000			
	CP	TOYOTA		04/27/16	0.630	50,000			
	CP	TOYOTA		04/27/16	0.630	50,000			
	CP	TOYOTA		05/27/16	0.700	50,000			
	CP	TOYOTA		05/27/16	0.700	50,000			
	TR	NOTE	0.500	06/30/16	0.572	50,000			
	TR	NOTE	0.500	06/30/16	0.572	50,000			
	YCD	MONTREAL	0.350	01/11/16	0.350	50,000			
	YCD	MONTREAL	0.350	01/11/16	0.350	50,000			
	YCD	SUMITOMO	0.300	01/12/16	0.300	50,000			
	YCD	SUMITOMO	0.300	01/12/16	0.300	50,000			
	YCD	MONTREAL	0.350	01/12/16	0.350	50,000			
	YCD	MONTREAL	0.350	01/12/16	0.350	50,000			
	YCD	RABOBANK	0.580	04/01/16	0.580	50,000			
12/16/15	**NO REDEMPTIONS**								
12/16/15	**PURCHASES**								
	CD	MUFG UNION	0.250	01/27/16	0.250	50,000			
	CD	MUFG UNION	0.250	01/27/16	0.250	50,000			
	CD	MUFG UNION	0.350	02/01/16	0.350	50,000			
	CD	MUFG UNION	0.350	02/01/16	0.350	50,000			
	CD	WELLS FGO	0.800	06/30/16	0.800	50,000			
	CD	WELLS FGO	0.800	06/30/16	0.800	50,000			
	YCD	SOC GEN	0.350	01/11/16	0.350	50,000			
	YCD	SOC GEN	0.350	01/11/16	0.350	50,000			
	YCD	SOC GEN	0.350	01/11/16	0.350	50,000			
	YCD	SOC GEN	0.350	01/11/16	0.350	50,000			
	YCD	ANZ	0.550	04/01/16	0.550	50,000			
	YCD	ANZ	0.550	04/01/16	0.550	50,000			
12/17/15	**NO REDEMPTIONS**								
12/17/15	**NO PURCHASES**								
12/18/15	**REDEMPTIONS**								
	DEB	FHLB	0.230	12/18/15	0.240	50,000	567	186,000.00	0.240
	DEB	FHLB	0.230	12/18/15	0.240	50,000	567	186,000.00	0.240
12/18/15	**PURCHASES**								
	CP	GE CO		12/31/15	0.330	50,000			
	CP	GE CO		12/31/15	0.330	50,000			
	DN	FHLMC		06/01/16	0.520	50,000			
	DN	FHLMC		06/01/16	0.520	50,000			
	DN	FHLMC		06/01/16	0.520	50,000			
	DN	FHLMC		06/01/16	0.520	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/18/15	**PURCHASES (Continued)**								
	TR	NOTE	0.250	02/29/16	0.230	50,000			
	TR	NOTE	0.250	02/29/16	0.230	50,000			
	YCD	SUMITOMO	0.390	01/08/16	0.390	50,000			
	YCD	SUMITOMO	0.390	01/08/16	0.390	50,000			
	YCD	TOKYO-MIT	0.400	01/12/16	0.400	50,000			
	YCD	TOKYO-MIT	0.400	01/12/16	0.400	50,000			
	YCD	NORINCHUK	0.410	01/27/16	0.410	50,000			
	YCD	NORINCHUK	0.410	01/27/16	0.410	50,000			
	YCD	TOKYO-MIT	0.430	01/27/16	0.430	50,000			
	YCD	TOKYO-MIT	0.430	01/27/16	0.430	50,000			
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000			
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000			
	YCD	SVENSKA	0.735	06/01/16	0.735	50,000			
	YCD	SVENSKA	0.735	06/01/16	0.735	50,000			
12/21/15	**REDEMPTIONS**								
	CP	GE CO		12/21/15	0.150	50,000	67	13,958.33	0.152
	CP	GE CO		12/21/15	0.150	50,000	67	13,958.33	0.152
	YCD	RABOBANK	0.210	12/21/15	0.210	50,000	12	3,500.00	0.213
	YCD	RABOBANK	0.210	12/21/15	0.210	50,000	12	3,500.00	0.213
	YCD	SOC GEN	0.160	12/21/15	0.160	50,000	14	3,111.11	0.162
	YCD	SOC GEN	0.160	12/21/15	0.160	50,000	14	3,111.11	0.162
	YCD	SUMITOMO	0.200	12/21/15	0.200	50,000	14	3,888.89	0.203
	YCD	SUMITOMO	0.200	12/21/15	0.200	50,000	14	3,888.89	0.203
	YCD	SOC GEN	0.170	12/21/15	0.170	50,000	18	4,250.00	0.172
	YCD	SOC GEN	0.170	12/21/15	0.170	50,000	18	4,250.00	0.172
12/21/15	**PURCHASES**								
	CD	WELLS FGO	0.800	06/30/16	0.800	50,000			
	TR	NOTE	0.500	06/30/16	0.500	50,000			
	TR	NOTE	0.500	06/30/16	0.500	50,000			
	YCD	TOKYO-MIT	0.390	01/08/16	0.390	50,000			
	YCD	TOKYO-MIT	0.390	01/08/16	0.390	50,000			
	YCD	NORINCHUK	0.400	01/27/16	0.400	50,000			
	YCD	NORINCHUK	0.400	01/27/16	0.400	50,000			
	YCD	MONTREAL	0.380	02/01/16	0.380	50,000			
12/22/15	**NO REDEMPTIONS**								
12/22/15	**PURCHASES**								
	CD	MUFG UNION	0.460	03/01/16	0.460	50,000			
	CD	MUFG UNION	0.460	03/01/16	0.460	50,000			
	CP	BARCLY US		04/01/16	0.540	50,000			
	CP	BARCLY US		04/01/16	0.540	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/22/15	**PURCHASES (Continued)**								
	DN	FNMA		06/01/16	0.470	50,000			
	DN	FNMA		06/01/16	0.470	50,000			
	DN	FNMA		06/01/16	0.470	50,000			
	DN	FNMA		06/01/16	0.470	50,000			
	YCD	MONTREAL	0.330	01/12/16	0.330	50,000			
	YCD	MONTREAL	0.330	01/12/16	0.330	50,000			
	YCD	NORINCHUK	0.400	01/27/16	0.400	50,000			
	YCD	NORINCHUK	0.400	01/27/16	0.400	50,000			
	YCD	SOC GEN	0.400	01/27/16	0.400	50,000			
	YCD	SOC GEN	0.400	01/27/16	0.400	50,000			
	YCD	SOC GEN	0.400	01/27/16	0.400	50,000			
	YCD	SOC GEN	0.400	01/27/16	0.400	50,000			
	YCD	BARCLAYS	0.500	03/28/16	0.500	50,000			
	YCD	BARCLAYS	0.500	03/28/16	0.500	50,000			
	YCD	BARCLAYS	0.500	03/28/16	0.500	50,000			
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000			
	YCD	MIZUHO	0.650	03/28/16	0.650	50,000			
	YCD	BNP	0.600	04/01/16	0.600	50,000			
	YCD	BNP	0.600	04/01/16	0.600	50,000			
12/23/15	**REDEMPTIONS**								
	CP	GE CO		12/23/15	0.100	50,000	28	3,888.89	0.101
	CP	GE CO		12/23/15	0.100	50,000	28	3,888.89	0.101
	CP	GE CO		12/23/15	0.130	50,000	50	9,027.78	0.132
	CP	GE CO		12/23/15	0.130	50,000	50	9,027.78	0.132
	CP	GE CO		12/23/15	0.140	50,000	57	11,083.33	0.142
	CP	GE CO		12/23/15	0.140	50,000	57	11,083.33	0.142
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000	19	5,541.67	0.213
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000	19	5,541.67	0.213
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000	20	5,833.33	0.213
	YCD	RABOBANK	0.210	12/23/15	0.210	50,000	20	5,833.33	0.213
	YCD	BNP	0.140	12/23/15	0.140	50,000	29	5,638.89	0.142
	YCD	BNP	0.140	12/23/15	0.140	50,000	29	5,638.89	0.142
	YCD	SUMITOMO	0.180	12/23/15	0.180	50,000	30	7,500.00	0.183
	YCD	SUMITOMO	0.180	12/23/15	0.180	50,000	30	7,500.00	0.183
	YCD	BARCLAYS	0.200	12/23/15	0.200	50,000	91	25,277.78	0.203
	YCD	BARCLAYS	0.200	12/23/15	0.200	50,000	91	25,277.78	0.203
	YCD	MIZUHO	0.310	12/23/15	0.310	50,000	97	41,763.89	0.314
	YCD	MIZUHO	0.310	12/23/15	0.310	50,000	97	41,763.89	0.314
12/23/15	**PURCHASES**								
	CD	BOWEST	0.600	04/01/16	0.600	50,000			
	CD	BOWEST	0.600	04/01/16	0.600	50,000			
	CP	TOYOTA		03/28/16	0.590	50,000			
	CP	TOYOTA		04/05/16	0.610	50,000			
	CP	TOYOTA		04/05/16	0.610	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/23/15	**PURCHASES (Continued)**								
	CP	TD USA		05/27/16	0.730	50,000			
	CP	TD USA		05/27/16	0.730	50,000			
	CP	TD USA		05/27/16	0.730	50,000			
	CP	TD USA		05/27/16	0.730	50,000			
	TR	NOTE	0.250	02/29/16	0.124	50,000			
	TR	NOTE	0.250	02/29/16	0.124	50,000			
	TR	NOTE	0.250	02/29/16	0.124	50,000			
	TR	NOTE	0.250	02/29/16	0.124	50,000			
	YCD	CIBC	0.360	01/27/16	0.360	50,000			
	YCD	CIBC	0.360	01/27/16	0.360	50,000			
	YCD	BNP	0.380	01/27/16	0.380	50,000			
	YCD	BNP	0.380	01/27/16	0.380	50,000			
	YCD	NAT AUB	0.830	06/30/16	0.830	50,000			
	YCD	NAT AUB	0.830	06/30/16	0.830	50,000			
12/24/15	**REDEMPTIONS**								
	CD	BOWEST	0.270	12/24/15	0.270	50,000	154	57,750.00	0.274
	CD	BOWEST	0.270	12/24/15	0.270	50,000	154	57,750.00	0.274
	CD	US BANK	0.200	12/24/15	0.200	50,000	177	49,166.67	0.203
	CD	US BANK	0.200	12/24/15	0.200	50,000	177	49,166.67	0.203
	CD	CITIBANK	0.400	12/24/15	0.400	50,000	177	98,333.33	0.406
	CD	CITIBANK	0.400	12/24/15	0.400	50,000	177	98,333.33	0.406
	CP	JPM LLC		12/24/15	0.420	50,000	178	103,833.33	0.427
	CP	JPM LLC		12/24/15	0.420	50,000	178	103,833.33	0.427
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000	177	87,270.83	0.360
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000	177	87,270.83	0.360
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000	177	87,270.83	0.360
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000	177	87,270.83	0.360
12/24/15	**PURCHASES**								
	TR	NOTE	0.625	09/30/17	1.007	50,000			
	TR	NOTE	0.625	09/30/17	1.007	50,000			
12/28/15	**NO REDEMPTIONS**								
12/28/15	**PURCHASES**								
	CD	BOWEST	0.585	03/28/16	0.585	50,000			
	CD	BOWEST	0.585	03/28/16	0.585	50,000			
	CD	BOWEST	0.585	03/28/16	0.585	50,000			
	CD	BOWEST	0.585	03/28/16	0.585	50,000			
	CP	JPM LLC		06/24/16	0.850	50,000			
	CP	JPM LLC		06/24/16	0.850	50,000			
	CP	JPM LLC		06/24/16	0.850	50,000			
	CP	JPM LLC		06/24/16	0.850	50,000			
	DN	FHLB		03/28/16	0.380	50,000			
	DN	FHLB		03/28/16	0.380	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/28/15	**PURCHASES (Continued)**								
	DN	FNMA		06/01/16	0.470	50,000			
	DN	FNMA		06/01/16	0.470	50,000			
	DN	FNMA		08/01/16	0.580	50,000			
	DN	FNMA		08/01/16	0.580	50,000			
	DN	FNMA		09/01/16	0.600	50,000			
	DN	FNMA		09/01/16	0.600	50,000			
	SBA FR	POOL #509757	0.450	12/25/40	0.450	21,496			
	TR	NOTE	0.625	09/30/17	1.021	50,000			
	TR	NOTE	0.625	09/30/17	1.021	50,000			
	TR	NOTE	0.625	09/30/17	1.021	50,000			
	TR	NOTE	0.625	09/30/17	1.021	50,000			
	TR	NOTE	0.625	09/30/17	1.021	50,000			
	TR	NOTE	0.625	09/30/17	1.021	50,000			
	YCD	TOKYO-MIT	0.420	01/27/16	0.420	50,000			
	YCD	TOKYO-MIT	0.420	01/27/16	0.420	50,000			
	YCD	NORINCHUK	0.410	02/05/16	0.410	50,000			
	YCD	NORINCHUK	0.410	02/05/16	0.410	50,000			
	YCD	NORDEA	0.570	03/28/16	0.570	50,000			
	YCD	NORDEA	0.570	03/28/16	0.570	50,000			
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000			
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000			
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000			
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000			
12/29/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.210	12/29/15	0.210	50,000	70	20,416.67	0.213
	CD	MUFG UNION	0.210	12/29/15	0.210	50,000	70	20,416.67	0.213
	CD	US BANK	0.210	12/29/15	0.210	50,000	182	53,083.33	0.213
	CD	US BANK	0.210	12/29/15	0.210	50,000	182	53,083.33	0.213
	CP	GE CO		12/29/15	0.180	50,000	26	6,500.00	0.183
	CP	GE CO		12/29/15	0.180	50,000	26	6,500.00	0.183
	CP	GE CO		12/29/15	0.150	50,000	35	7,291.67	0.152
	CP	GE CO		12/29/15	0.150	50,000	35	7,291.67	0.152
	CP	GE CO		12/29/15	0.130	50,000	56	10,111.11	0.132
	CP	GE CO		12/29/15	0.130	50,000	56	10,111.11	0.132
	DN	FHLMC		12/29/15	0.130	50,000	188	33,944.44	0.132
	DN	FHLMC		12/29/15	0.130	50,000	188	33,944.44	0.132
	DN	FHLMC		12/29/15	0.130	50,000	188	33,944.44	0.132
	DN	FHLMC		12/29/15	0.130	50,000	188	33,944.44	0.132
	YCD	TOKYO-MIT	0.160	12/29/15	0.160	50,000	25	5,555.56	0.162
	YCD	TOKYO-MIT	0.160	12/29/15	0.160	50,000	25	5,555.56	0.162
	YCD	BNP	0.150	12/29/15	0.150	50,000	29	6,041.67	0.152
	YCD	BNP	0.150	12/29/15	0.150	50,000	29	6,041.67	0.152
	YCD	MONTREAL	0.150	12/29/15	0.150	25,000	29	3,020.83	0.152
	YCD	MONTREAL	0.150	12/29/15	0.150	50,000	29	6,041.67	0.152
	YCD	MONTREAL	0.150	12/29/15	0.150	50,000	29	6,041.67	0.152
	YCD	WESTPAC	0.330	12/29/15	0.330	50,000	183	83,875.00	0.335
	YCD	WESTPAC	0.330	12/29/15	0.330	50,000	183	83,875.00	0.335

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/29/15	**REDEMPTIONS (Continued)**								
	YCD	RB CANADA	0.355	12/29/15	0.355	50,000	188	92,694.44	0.360
	YCD	RB CANADA	0.355	12/29/15	0.355	50,000	188	92,694.44	0.360
12/29/15	**PURCHASES**								
	YCD	BNP	0.360	01/27/16	0.360	50,000			
	YCD	BNP	0.360	01/27/16	0.360	50,000			
	YCD	SUMITOMO	0.480	03/01/16	0.480	50,000			
	YCD	SWEDBANK	0.450	03/28/16	0.450	50,000			
	YCD	SWEDBANK	0.450	03/28/16	0.450	50,000			
	YCD	RB CANADA	0.645	04/27/16	0.645	50,000			
	YCD	RB CANADA	0.645	04/27/16	0.645	50,000			
12/30/15	**NO REDEMPTIONS**								
12/30/15	**PURCHASES**								
	CD	MUFG UNION	0.350	04/01/16	0.350	50,000			
	CD	MUFG UNION	0.350	04/01/16	0.350	50,000			
	DN	FHLMC		06/30/16	0.455	50,000			
	DN	FHLMC		06/30/16	0.455	50,000			
	TR	BILL		12/08/16	0.598	50,000			
	TR	BILL		12/08/16	0.598	50,000			
	TR	BILL		12/08/16	0.598	50,000			
	TR	BILL		12/08/16	0.598	50,000			
	TR	NOTE	0.625	09/30/17	1.040	50,000			
	TR	NOTE	0.625	09/30/17	1.040	50,000			
	YCD	CIBC	0.360	02/17/16	0.360	50,000			
	YCD	CIBC	0.360	02/17/16	0.360	50,000			
	YCD	SUMITOMO	0.440	02/17/16	0.440	50,000			
	YCD	SUMITOMO	0.440	02/17/16	0.440	50,000			
	YCD	NORINCHUK	0.490	03/01/16	0.490	50,000			
	YCD	NORINCHUK	0.490	03/01/16	0.490	50,000			
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000			
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000			
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000			
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000			
	YCD	ANZ	0.650	06/01/16	0.650	50,000			
	YCD	ANZ	0.650	06/01/16	0.650	50,000			
	YCD	TORONTO	0.740	06/30/16	0.740	50,000			
	YCD	TORONTO	0.740	06/30/16	0.740	50,000			
	YCD	TORONTO	0.740	06/30/16	0.740	50,000			
	YCD	TORONTO	0.740	06/30/16	0.740	50,000			
12/31/15	**REDEMPTIONS**								
	CP	GE CO		12/31/15	0.330	50,000	13	5,958.33	0.335
	CP	GE CO		12/31/15	0.330	50,000	13	5,958.33	0.335

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/31/15	PURCHASES								
	DN	FHLMC		07/27/16	0.500	50,000			
	DN	FHLMC		07/27/16	0.500	50,000			
	DN	FHLMC		07/27/16	0.500	50,000			
	TR	BILL		06/30/16	0.460	50,000			
	TR	BILL		06/30/16	0.460	50,000			
	TR	BILL		06/30/16	0.460	50,000			
	YCD	WESTPAC	1.000	09/28/16	1.000	50,000			
	YCD	WESTPAC	1.000	09/28/16	1.000	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	10/15/15	0.030	2,000,000.00	01/14/16
New Omni Bank, NA	10/22/15	0.040	4,000,000.00	01/21/16
New Omni Bank, NA	10/29/15	0.040	2,000,000.00	01/28/16
New Omni Bank, NA	11/05/15	0.090	2,000,000.00	02/04/16
New Omni Bank, NA	11/13/15	0.160	2,000,000.00	02/12/16
New Omni Bank, NA	12/04/15	0.240	1,000,000.00	03/04/16
New Omni Bank, NA	12/11/15	0.260	2,000,000.00	03/04/16
New Omni Bank, NA	10/07/15	0.070	1,000,000.00	04/06/16
New Omni Bank, NA	12/03/15	0.430	8,000,000.00	06/02/16
New Omni Bank, NA	12/17/15	0.540	5,000,000.00	06/16/16
AUBURN				
Community 1st Bank	10/21/15	0.050	2,000,000.00	01/20/16
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
Community 1st Bank	12/18/15	0.300	2,000,000.00	03/18/16
Community 1st Bank	10/07/15	0.090	4,000,000.00	04/06/16
BREA				
Pacific Western Bank	07/29/15	0.160	40,000,000.00	01/27/16
Pacific Western Bank	08/26/15	0.220	50,000,000.00	02/24/16
Pacific Western Bank	09/16/15	0.260	40,000,000.00	03/16/16
Pacific Western Bank	10/09/15	0.090	10,000,000.00	04/08/16
Pacific Western Bank	11/19/15	0.350	50,000,000.00	05/19/16
BUENA PARK				
Uniti Bank	12/02/15	0.200	2,000,000.00	03/02/16
CHICO				
Tri Counties Bank	12/09/15	0.290	5,000,000.00	03/09/16
Tri Counties Bank	12/16/15	0.250	45,000,000.00	03/09/16
DIAMOND BAR				
Prospectors Federal Credit Union	09/10/15	0.290	4,000,000.00	03/10/16
EL MONTE				
Cathay Bank	07/24/15	0.180	50,000,000.00	01/22/16
Cathay Bank	11/19/15	0.190	50,000,000.00	02/18/16
Cathay Bank	12/18/15	0.300	50,000,000.00	03/18/16
FOLSOM				
Folsom Lake Bank	10/14/15	0.050	1,500,000.00	01/13/16
Folsom Lake Bank	10/30/15	0.080	3,500,000.00	01/29/16
Folsom Lake Bank	12/02/15	0.220	3,000,000.00	03/02/16
SAFE Credit Union	09/30/15	0.060	20,000,000.00	01/06/16
SAFE Credit Union	12/04/15	0.270	5,000,000.00	03/04/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM (Continued)				
Sierra Vista Bank	08/05/15	0.190	1,500,000.00	02/03/16
Sierra Vista Bank	11/18/15	0.160	1,000,000.00	02/17/16
Sierra Vista Bank	12/18/15	0.210	1,000,000.00	02/17/16
Sierra Vista Bank	12/02/15	0.220	1,500,000.00	03/02/16
FRESNO				
Central Valley Community Bank	12/02/15	0.220	5,000,000.00	03/02/16
GOLETA				
Community West Bank	10/14/15	0.130	13,000,000.00	04/13/16
Community West Bank	12/03/15	0.450	14,000,000.00	06/02/16
Community West Bank	12/04/15	0.460	13,000,000.00	06/03/16
IRVINE				
Banc of California, NA	07/30/15	0.190	50,000,000.00	01/28/16
Banc of California, NA	10/15/15	0.110	50,000,000.00	04/14/16
Banc of California, NA	11/20/15	0.360	100,000,000.00	05/20/16
CommerceWest Bank	10/15/15	0.030	5,000,000.00	01/14/16
CommerceWest Bank	10/30/15	0.060	2,500,000.00	01/29/16
CommerceWest Bank	11/05/15	0.090	2,500,000.00	02/04/16
CommerceWest Bank	12/11/15	0.280	5,000,000.00	03/11/16
First Foundation Bank	11/12/15	0.140	12,000,000.00	02/11/16
First Foundation Bank	11/25/15	0.160	30,000,000.00	02/24/16
First Foundation Bank	12/03/15	0.250	22,000,000.00	03/03/16
First Foundation Bank	12/04/15	0.260	10,000,000.00	03/03/16
First Foundation Bank	10/09/15	0.110	12,000,000.00	04/08/16
Pacific Enterprise Bank	12/03/15	0.230	25,000,000.00	03/03/16
LODI				
Farmers & Merchants Bk Cen CA	10/07/15	0.020	25,000,000.00	01/06/16
Farmers & Merchants Bk Cen CA	10/16/15	0.030	35,000,000.00	01/15/16
Farmers & Merchants Bk Cen CA	10/22/15	0.040	35,000,000.00	01/21/16
Farmers & Merchants Bk Cen CA	12/02/15	0.200	35,000,000.00	03/02/16
Farmers & Merchants Bk Cen CA	12/09/15	0.270	20,000,000.00	03/09/16
LOS ANGELES				
1st Century Bank, NA	10/14/15	0.050	26,000,000.00	01/13/16
1st Century Bank, NA	11/13/15	0.180	20,000,000.00	02/12/16
Bank Leumi USA	10/02/15	0.060	25,000,000.00	01/08/16
Bank Leumi USA	10/21/15	0.060	30,000,000.00	01/20/16
Bank Leumi USA	11/04/15	0.120	20,000,000.00	02/03/16
BBCN Bank	10/08/15	0.050	90,000,000.00	01/07/16
BBCN Bank	10/14/15	0.050	45,000,000.00	01/13/16
BBCN Bank	12/02/15	0.200	90,000,000.00	03/02/16
BBCN Bank	12/11/15	0.280	75,000,000.00	03/11/16
California United Bank	10/01/15	0.140	10,000,000.00	04/01/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	10/02/15	0.030	10,000,000.00	01/08/16
Commonwealth Business Bank	10/09/15	0.050	5,000,000.00	01/08/16
Commonwealth Business Bank	10/16/15	0.030	3,500,000.00	01/15/16
Commonwealth Business Bank	10/30/15	0.060	10,000,000.00	01/29/16
Commonwealth Business Bank	11/13/15	0.160	5,000,000.00	02/12/16
Commonwealth Business Bank	11/20/15	0.160	11,000,000.00	02/19/16
Commonwealth Business Bank	12/04/15	0.240	5,000,000.00	03/04/16
Commonwealth Business Bank	12/11/15	0.280	5,000,000.00	03/11/16
Commonwealth Business Bank	12/18/15	0.280	10,000,000.00	03/18/16
CTBC Bank Corp. (USA)	07/01/15	0.110	50,000,000.00	01/06/16
CTBC Bank Corp. (USA)	07/16/15	0.130	50,000,000.00	01/14/16
CTBC Bank Corp. (USA)	07/30/15	0.170	10,000,000.00	01/28/16
Hanmi Bank	08/06/15	0.220	30,000,000.00	02/04/16
Hanmi Bank	10/07/15	0.090	30,000,000.00	04/06/16
Manufacturers Bank	10/09/15	0.050	100,000,000.00	01/08/16
Manufacturers Bank	10/16/15	0.050	50,000,000.00	01/15/16
Manufacturers Bank	11/12/15	0.140	35,000,000.00	02/11/16
Manufacturers Bank	12/10/15	0.320	50,000,000.00	03/10/16
Mission Valley Bank	10/14/15	0.100	7,000,000.00	04/13/16
Open Bank	07/08/15	0.120	2,000,000.00	01/06/16
Open Bank	08/12/15	0.250	10,000,000.00	02/10/16
Open Bank	12/10/15	0.300	5,000,000.00	03/10/16
Open Bank	12/10/15	0.300	5,000,000.00	03/10/16
Open Bank	09/11/15	0.280	5,000,000.00	03/11/16
Open Bank	09/18/15	0.270	2,000,000.00	03/18/16
Open Bank	09/23/15	0.120	10,000,000.00	03/23/16
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
Pacific City Bank	10/09/15	0.030	30,000,000.00	01/08/16
Pacific City Bank	11/12/15	0.120	5,000,000.00	02/11/16
Pacific City Bank	11/18/15	0.140	1,800,000.00	02/17/16
Pacific City Bank	12/10/15	0.300	10,000,000.00	03/10/16
Pacific City Bank	12/18/15	0.220	20,000,000.00	03/10/16
Pacific Commerce Bank	09/18/15	0.290	10,000,000.00	03/18/16
State Bank of India (California)	10/08/15	0.060	12,000,000.00	01/07/16
State Bank of India (California)	10/14/15	0.060	23,000,000.00	01/13/16
State Bank of India (California)	10/22/15	0.070	13,000,000.00	01/21/16
Wilshire Bank	10/09/15	0.030	78,000,000.00	01/08/16
Wilshire Bank	10/15/15	0.030	74,000,000.00	01/14/16
Wilshire Bank	11/13/15	0.160	30,000,000.00	02/12/16
Wilshire Bank	12/03/15	0.230	50,000,000.00	03/03/16
Wilshire Bank	12/09/15	0.270	39,000,000.00	03/09/16
Wilshire Bank	12/18/15	0.230	29,000,000.00	03/09/16
Woori America Bank	09/16/15	0.280	20,000,000.00	03/16/16
Woori America Bank	12/18/15	0.530	10,000,000.00	06/17/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	11/06/15	0.130	20,000,000.00	02/05/16
Kinecta Federal Credit Union	11/19/15	0.210	15,000,000.00	02/18/16
Kinecta Federal Credit Union	11/06/15	0.200	15,000,000.00	03/04/16
Kinecta Federal Credit Union	12/04/15	0.270	15,000,000.00	03/04/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	10/22/15	0.060	1,000,000.00	01/21/16
1st Capital Bank	10/28/15	0.050	8,000,000.00	01/27/16
1st Capital Bank	12/10/15	0.320	5,000,000.00	03/10/16
OAKDALE				
Oak Valley Community Bank	12/03/15	0.250	3,500,000.00	03/03/16
OAKLAND				
Beneficial State Bank	07/17/15	0.160	15,000,000.00	01/15/16
Beneficial State Bank	07/24/15	0.190	5,000,000.00	01/22/16
Beneficial State Bank	10/23/15	0.160	5,000,000.00	04/22/16
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
California Bank of Commerce	11/12/15	0.120	5,000,000.00	02/11/16
California Bank of Commerce	12/11/15	0.280	10,000,000.00	03/11/16
Community Bank of the Bay	12/04/15	0.460	5,000,000.00	06/03/16
Metropolitan Bank	07/10/15	0.110	1,500,000.00	01/08/16
Metropolitan Bank	07/16/15	0.130	1,000,000.00	01/14/16
Metropolitan Bank	07/31/15	0.170	2,000,000.00	01/29/16
Metropolitan Bank	08/27/15	0.230	1,000,000.00	02/25/16
Metropolitan Bank	12/10/15	0.300	4,500,000.00	03/10/16
ONTARIO				
Citizens Business Bank	10/07/15	0.040	40,000,000.00	01/06/16
Citizens Business Bank	10/21/15	0.050	50,000,000.00	01/20/16
Citizens Business Bank	07/31/15	0.190	30,000,000.00	01/29/16
Citizens Business Bank	08/05/15	0.190	30,000,000.00	02/03/16
Citizens Business Bank	11/12/15	0.140	50,000,000.00	02/11/16
Citizens Business Bank	11/18/15	0.160	30,000,000.00	02/17/16
Citizens Business Bank	12/04/15	0.240	25,000,000.00	03/04/16
Citizens Business Bank	12/09/15	0.270	25,000,000.00	03/04/16
ORANGE				
Grandpoint Bank	10/15/15	0.050	50,000,000.00	01/14/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	10/08/15	0.030	5,000,000.00	01/07/16
Malaga Bank, FSB	10/23/15	0.030	46,000,000.00	01/22/16
Malaga Bank, FSB	10/30/15	0.060	9,000,000.00	01/29/16
Malaga Bank, FSB	11/05/15	0.090	10,000,000.00	02/04/16
Malaga Bank, FSB	12/02/15	0.200	12,000,000.00	03/02/16
PASADENA				
American Plus Bank, NA	08/26/15	0.220	1,000,000.00	02/24/16
American Plus Bank, NA	12/17/15	0.280	2,240,000.00	03/17/16
American Plus Bank, NA	11/18/15	0.320	500,000.00	05/18/16
American Plus Bank, NA	12/10/15	0.580	2,000,000.00	06/09/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	07/15/15	0.130	25,000,000.00	01/13/16
Community Bank	08/14/15	0.260	25,000,000.00	02/12/16
Community Bank	09/16/15	0.290	35,000,000.00	03/16/16
Community Bank	10/02/15	0.140	25,000,000.00	04/01/16
Community Bank	11/04/15	0.290	30,000,000.00	05/04/16
Community Bank	12/09/15	0.560	30,000,000.00	06/08/16
East West Bank	07/16/15	0.150	50,000,000.00	01/14/16
East West Bank	10/21/15	0.050	125,000,000.00	01/20/16
East West Bank	10/23/15	0.050	50,000,000.00	01/22/16
East West Bank	11/06/15	0.110	75,000,000.00	02/05/16
EverTrust Bank	11/18/15	0.140	10,000,000.00	02/17/16
EverTrust Bank	11/20/15	0.160	20,000,000.00	02/19/16
EverTrust Bank	12/09/15	0.270	10,000,000.00	03/09/16
EverTrust Bank	12/09/15	0.270	20,000,000.00	03/09/16
Wescom Central Credit Union	10/28/15	0.070	50,000,000.00	01/27/16
Wescom Central Credit Union	12/17/15	0.310	50,000,000.00	03/17/16
Wescom Central Credit Union	12/04/15	0.420	50,000,000.00	05/19/16
PASO ROBLES				
Heritage Oaks Bank	12/09/15	0.290	25,000,000.00	03/09/16
PORTERVILLE				
Bank of the Sierra	10/07/15	0.040	10,000,000.00	01/06/16
Bank of the Sierra	10/23/15	0.050	20,000,000.00	01/22/16
Bank of the Sierra	11/05/15	0.110	15,000,000.00	02/04/16
Bank of the Sierra	11/12/15	0.140	20,000,000.00	02/11/16
Bank of the Sierra	12/03/15	0.250	15,000,000.00	03/03/16
Bank of the Sierra	12/10/15	0.320	20,000,000.00	03/10/16
RANCHO CORDOVA				
American River Bank	10/16/15	0.050	2,000,000.00	01/15/16
American River Bank	10/21/15	0.050	3,000,000.00	01/20/16
American River Bank	07/31/15	0.190	2,500,000.00	01/29/16
American River Bank	11/05/15	0.110	2,500,000.00	02/04/16
American River Bank	11/12/15	0.140	7,500,000.00	02/11/16
American River Bank	11/12/15	0.160	6,500,000.00	02/25/16
American River Bank	12/10/15	0.320	1,500,000.00	03/10/16
American River Bank	10/07/15	0.090	2,500,000.00	04/06/16
American River Bank	11/19/15	0.370	1,000,000.00	05/19/16
REDWOOD CITY				
Provident Credit Union	07/23/15	0.160	40,000,000.00	01/21/16
Provident Credit Union	10/28/15	0.030	40,000,000.00	01/27/16
Provident Credit Union	11/18/15	0.140	20,000,000.00	02/17/16
Provident Credit Union	11/19/15	0.170	20,000,000.00	02/18/16
Provident Credit Union	12/11/15	0.280	20,000,000.00	03/11/16
Provident Credit Union	12/16/15	0.230	20,000,000.00	03/16/16
Provident Credit Union	10/15/15	0.090	20,000,000.00	04/14/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	10/14/15	0.050	20,000,000.00	01/13/16
Mechanics Bank	10/22/15	0.060	20,000,000.00	01/21/16
Mechanics Bank	11/12/15	0.140	20,000,000.00	02/11/16
Mechanics Bank	12/10/15	0.320	20,000,000.00	03/10/16
ROCKLIN				
Five Star Bank	10/14/15	0.030	2,000,000.00	01/13/16
ROSEMEAD				
Pacific Alliance Bank	10/14/15	0.120	4,000,000.00	04/13/16
ROSEVILLE				
Umpqua Bank	09/16/15	0.280	100,000,000.00	03/16/16
Umpqua Bank	09/24/15	0.150	20,000,000.00	03/24/16
Umpqua Bank	11/12/15	0.350	50,000,000.00	05/12/16
SACRAMENTO				
Merchants National Bank of Sacramento	10/28/15	0.050	2,000,000.00	01/27/16
Merchants National Bank of Sacramento	11/04/15	0.110	2,000,000.00	02/03/16
Merchants National Bank of Sacramento	10/07/15	0.090	2,000,000.00	04/06/16
Merchants National Bank of Sacramento	11/18/15	0.340	2,000,000.00	05/18/16
Merchants National Bank of Sacramento	12/02/15	0.440	2,000,000.00	06/01/16
River City Bank	07/24/15	0.180	15,000,000.00	01/22/16
River City Bank	11/13/15	0.180	20,000,000.00	02/12/16
River City Bank	11/20/15	0.180	35,000,000.00	02/19/16
River City Bank	12/04/15	0.260	15,000,000.00	03/04/16
SAN DIEGO				
California Coast Credit Union	12/02/15	0.420	25,000,000.00	06/01/16
Mission Federal Credit Union	10/14/15	0.030	10,000,000.00	01/13/16
Mission Federal Credit Union	11/18/15	0.140	10,000,000.00	02/17/16
San Diego County Credit Union	10/14/15	0.010	50,000,000.00	01/13/16
San Diego County Credit Union	10/15/15	0.010	50,000,000.00	01/14/16
San Diego County Credit Union	10/28/15	0.010	50,000,000.00	01/27/16
San Diego County Credit Union	11/13/15	0.140	50,000,000.00	02/12/16
San Diego County Credit Union	12/16/15	0.210	50,000,000.00	03/16/16
San Diego County Credit Union	10/15/15	0.070	50,000,000.00	04/14/16
Western Alliance Bank	07/09/15	0.130	25,000,000.00	01/07/16
Western Alliance Bank	08/13/15	0.270	50,000,000.00	02/11/16
Western Alliance Bank	11/12/15	0.140	15,000,000.00	02/11/16
Western Alliance Bank	08/18/15	0.280	50,000,000.00	02/17/16
Western Alliance Bank	11/18/15	0.160	25,000,000.00	02/17/16
Western Alliance Bank	09/11/15	0.300	50,000,000.00	03/11/16
Western Alliance Bank	12/18/15	0.300	50,000,000.00	03/18/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Bank of San Francisco	12/18/15	0.280	4,000,000.00	03/18/16
Bank of San Francisco	12/18/15	0.280	8,000,000.00	03/18/16
First Republic Bank	11/03/15	0.120	150,000,000.00	02/03/16
First Republic Bank	11/19/15	0.190	150,000,000.00	02/18/16
Presidio Bank	11/04/15	0.110	10,000,000.00	02/03/16
Presidio Bank	11/19/15	0.190	10,000,000.00	02/18/16
Trans Pacific National Bank	10/23/15	0.060	2,000,000.00	01/22/16
Trans Pacific National Bank	12/18/15	0.300	3,000,000.00	03/18/16
SAN JOSE				
Heritage Bank of Commerce	09/25/15	0.120	15,000,000.00	03/25/16
Heritage Bank of Commerce	10/22/15	0.140	50,000,000.00	04/21/16
Heritage Bank of Commerce	11/13/15	0.360	13,000,000.00	05/13/16
SAN RAMON				
Bank of the West	07/30/15	0.180	134,000,000.00	02/04/16
Tri-Valley Bank	11/19/15	0.200	6,000,000.00	02/18/16
SANTA ROSA				
Summit State Bank	07/15/15	0.110	5,000,000.00	01/13/16
Summit State Bank	07/16/15	0.130	9,000,000.00	01/14/16
Summit State Bank	10/23/15	0.030	3,500,000.00	01/22/16
Summit State Bank	10/28/15	0.030	4,000,000.00	01/27/16
Summit State Bank	11/04/15	0.090	8,000,000.00	02/03/16
Summit State Bank	12/04/15	0.240	12,000,000.00	03/04/16
Summit State Bank	12/18/15	0.280	7,000,000.00	03/18/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/02/15	0.440	4,000,000.00	06/01/16
First National Bank of Northern California	12/09/15	0.540	15,000,000.00	06/01/16
VACAVILLE				
Travis Credit Union	07/09/15	0.110	50,000,000.00	01/07/16
Travis Credit Union	12/04/15	0.440	50,000,000.00	06/03/16
WATSONVILLE				
Santa Cruz County Bank	10/30/15	0.060	10,000,000.00	01/29/16
WEST SACRAMENTO				
Community Business Bank	07/08/15	0.120	3,000,000.00	01/06/16
TOTAL TIME DEPOSITS DECEMBER 2015			**5,677,040,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,105,095	$ 2,957,817
2	1,948,821	3,699,002
3	2,051,200	3,776,825
4	2,097,191	5,011,037
5	2,097,191	5,011,037
6	2,097,191	5,011,037
7	1,937,463	3,615,838
8	2,089,400	2,800,625
9	1,917,286	3,613,379
10	2,117,335	4,771,830
11	1,866,743	4,154,417
12	1,866,743	4,154,417
13	1,866,743	4,154,417
14	1,993,962	3,520,719
15	2,102,447	2,403,644
16	2,033,450	2,873,871
17	1,951,531	2,822,159
18	1,887,577	3,059,738
19	1,887,577	3,059,738
20	1,887,577	3,059,738
21	2,096,768	2,444,704
22	2,043,578	2,279,724
23	1,490,134	2,566,187
24	1,848,689	2,861,230
25	1,848,689	2,861,230
26	1,848,689	2,861,230
27	1,848,689	2,861,230
28	1,944,438	3,290,049
29	2,145,066	3,082,735
30	1,935,840	4,107,930
31	1,522,559	3,587,019
AVERAGE DOLLAR DAYS	1,947,602 a/	

a/ The prescribed bank balance for was $1,958,200. This consisted of $1,910,300 in compensating balances for services, balances for uncollected funds of $49,600 and a deduction of $1,700 for December 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 December 16, 2015, has determined and designated the amount of money available for deposit and investment as of December 9, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,910,300,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	12/14/2015	12/18/2015	$ 2,142,900,000	$ (3,638,100,000)	$ 5,781,000,000	$ 2,142,900,000
(2)	12/21/2015	12/25/2015	$ 588,900,000	$ (3,049,200,000)	$ 5,781,000,000	$ 2,731,800,000
(3)	12/28/2015	1/1/2016	$ 2,145,300,000	$ (903,900,000)	$ 5,781,000,000	$ 4,877,100,000
(4)	1/4/2016	1/8/2016	$ 1,860,600,000	$ 956,700,000	$ 5,781,000,000	$ 6,737,700,000
(5)	1/11/2016	1/15/2016	$ (128,700,000)	$ 828,000,000	$ 5,781,000,000	$ 6,609,000,000
(6)	1/18/2016	1/22/2016	$ 687,700,000	$ 1,515,700,000	$ 5,781,000,000	$ 7,296,700,000
(7)	1/25/2016	1/29/2016	$ 2,789,100,000	$ 4,304,800,000	$ 5,781,000,000	$ 10,085,800,000
(8)	2/1/2016	2/5/2016	$ (1,782,300,000)	$ 2,522,500,000	$ 5,781,000,000	$ 8,303,500,000
(9)	2/8/2016	2/12/2016	$ (1,477,900,000)	$ 1,044,600,000	$ 5,781,000,000	$ 6,825,600,000
(10)	2/15/2016	2/19/2016	$ (165,000,000)	$ 879,600,000	$ 5,781,000,000	$ 6,660,600,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 1,910,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: December 16, 2015
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 1/31/16
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
02/12/16	01/20/16	MS	100508	FHLMC 1.35 (CALLABLE)	1.35	02/12/19	100	$25,000,000.00	$25,000,000.00	$0.00
02/10/16	01/21/16	LOOP	100513	FHLMC 1.50 (CALLABLE)	1.50	02/10/20	100	$25,000,000.00	$25,000,000.00	$0.00
							PSI Non-Trading Total	**$50,000,000.00**	**$50,000,000.00**	**$0.00**
							GRAND TOTALS	**$50,000,000.00**	**$50,000,000.00**	**$0.00**