



JOSEPH KELLY
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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



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PROPERTY TAX PORTAL
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August 4, 2015

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

FROM: Joseph Kelly 
Treasurer and Tax Collector

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

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

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

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

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

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

JK:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2015

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

GENERAL PORTFOLIO SCHEDULES

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

ATTACHMENTS

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2015

ATTACHMENTS

- VI. **PSI Portfolio Participant Composition**

Percentage breakdown by participant in the PSI Portfolio
- VII. **Composition of PSI Portfolio by Type Chart**

Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. **Investment Transaction Journal**

Listing of securities purchased, sold and transferred between portfolios during the month
- IX. **Comparison of Investment Cost to Market Value**

Summary comparison of investment amortized cost to market value by security type
- X. **Treasurer Position Compared to Market Value Report**

Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. **Trustee and Managed Funds**

Listing of funds and accounts managed by outside trustees
- XII. **Schedule of Floating Rate Securities**

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. **Schedule of Bond Anticipation Notes**

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. **Inventory Report – Totals Section Security Type Grouping**

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2015

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 6/30/15		
At Cost	\$ 24,197,826,844	\$ 156,843,596
At Market	\$ 24,172,594,031	\$ 156,161,654
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	11.47%	0.00%
United States Government and Agency Obligations	59.36%	70.06%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.01%	0.00%
Municipal Obligations	0.19%	2.97%
Corporate and Deposit Notes	0.97%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.97%
1-60 days	35.45%	0.00%
61 days-1 year	19.44%	27.03%
Over 1 year	45.11%	72.97%
Weighted Average Days to Maturity	595	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	28.01%
Corporate and Deposit Notes	A-1+	P-1	0.41%
	AA-	Aa3	0.56%
Los Angeles County Securities	AA+	Aa2	0.19%
Negotiable Certificates of Deposit	A-1	P-1	11.47%
U.S. Agency Securities	AA+	Aaa	54.82%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.41%
U.S. Treasury Bills	AA+	Aaa	4.13%
			100.00%
 <u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	26.97%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	2.97%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	70.01%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.05%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2015

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 6/30/15	\$ 24,197,826,844
Market Value at 6/30/15	\$ 24,172,594,031
Average Daily Balance	\$ 24,190,850,451
Gains and Losses:	
For the Month	\$ 214,079
For the Past 12 Months	\$ 2,114,412
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 14,842,836
Earnings for the Past 12 Months	\$ 164,765,830
Earnings Rate for the Month	0.74%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF JUNE 30, 2015

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 68,014,366.98
Bank of the West - Concentration	\$ 203,784,778.16 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 127,915,543.97 (B)
Union Bank- Concentration	\$ 5,034,662.12
Wells Fargo - Concentration	<u>\$ 1,718,135.10</u>
Total Ledger Balance for all Banks	<u><u>\$ 406,467,486.33</u></u>

(A) \$200.000 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) \$124.873 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 JUNE 2015
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD**

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, 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 June 2015

Total Deposits	\$ 4,768,804,900.42
Total Disbursements	\$ 5,908,483,304.25
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2015	1.15

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
July	\$ 6,858,348,000.00	\$ 3,664,300,000.00	\$ 5,483,100,000.00	\$ 5,039,548,000.00
August	\$ 1,820,216,000.00	\$ 2,782,100,000.00	\$ 4,686,700,000.00	\$ 4,955,164,000.00
September	\$ 1,270,127,000.00	\$ 2,717,200,000.00	\$ 4,277,100,000.00	\$ 4,665,391,000.00
October	\$ 785,000,000.00	\$ 4,040,900,000.00	\$ 5,057,200,000.00	\$ 4,434,091,000.00
November	\$ 881,400,000.00	\$ 4,560,200,000.00	\$ 4,310,000,000.00	\$ 5,565,691,000.00
December	\$ 1,070,000,000.00	\$ 8,356,800,000.00	\$ 5,891,300,000.00	\$ 9,101,191,000.00

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 June 2015, the Treasurer placed \$442.855 million in the Bank of the West Money Market Plus Account and \$323.061 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$200.000 million remained in the Bank of the West Money Market Plus Account and \$124.873 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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.

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.

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.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JUNE 2015
COMPLIANCE REPORT

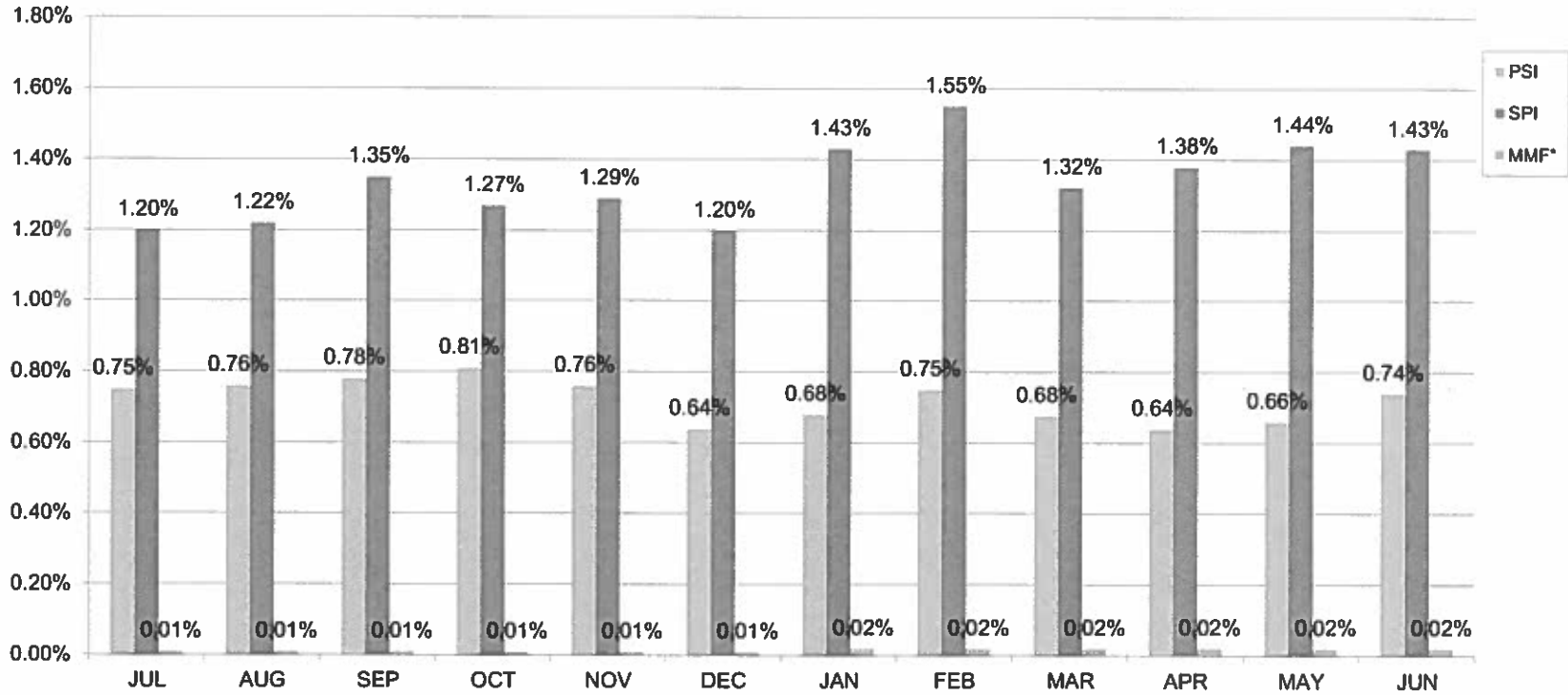
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 6/30/2015
 ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
6/1/2015	\$	24,901,712,788.92	\$	152,049,094.21
6/2/2015		25,030,656,912.26		152,049,094.21
6/3/2015		24,937,210,015.29		152,049,094.21
6/4/2015		24,839,051,423.19		152,049,094.21
6/5/2015		24,319,133,558.05		152,049,094.21
6/6/2015		24,319,133,558.05		152,049,094.21
6/7/2015		24,319,133,558.05		152,049,094.21
6/8/2015		24,168,756,192.06		152,049,094.21
6/9/2015		24,130,744,220.94		152,049,094.21
6/10/2015		24,085,707,948.72		152,049,094.21
6/11/2015		24,051,338,378.44		151,942,094.21
6/12/2015		23,921,284,147.69		151,942,094.21
6/13/2015		23,921,284,147.69		151,942,094.21
6/14/2015		23,921,284,147.69		151,142,094.21
6/15/2015		23,684,279,159.90		151,142,094.21
6/16/2015		23,647,458,249.18		127,332,094.21
6/17/2015		23,787,407,824.18		127,332,094.21
6/18/2015		23,753,413,659.54		127,332,094.21
6/19/2015		23,663,403,209.47		127,332,094.21
6/20/2015		23,638,403,209.47		127,332,094.21
6/21/2015		23,638,403,209.47		127,332,094.21
6/22/2015		23,751,268,118.96		127,332,094.21
6/23/2015		23,683,265,429.52		127,332,094.21
6/24/2015		23,661,266,866.96		127,332,094.21
6/25/2015		24,003,521,277.13		127,332,094.21
6/26/2015		24,965,548,591.23		102,332,524.16
6/27/2015		24,965,548,591.23		101,843,524.16
6/28/2015		24,915,548,591.23		101,843,524.16
6/29/2015		24,902,519,693.77		156,843,524.16
6/30/2015		24,197,826,844.10		156,843,595.85
		<u>\$ 24,190,850,450.75</u>		<u>\$ 139,054,301.59</u>

**LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2014-15
ATTACHMENT IV**



* Source: Money Fund Report as of July 21, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 6/30/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$13,497,143	\$163,303
Gains (Losses) on Sales of Non-Trading Securities.	76,564	0
Gains (Losses) on Sales of Trading Securities.	137,515	0
Amortization/Accretion	1,131,614	84
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$14,842,836</u></u>	<u><u>\$163,387</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>3,847</u>
	<u><u>\$0</u></u>	<u><u>\$3,847</u></u>
NET INCOME	<u><u>\$14,842,836</u></u>	<u><u>\$159,540</u></u>

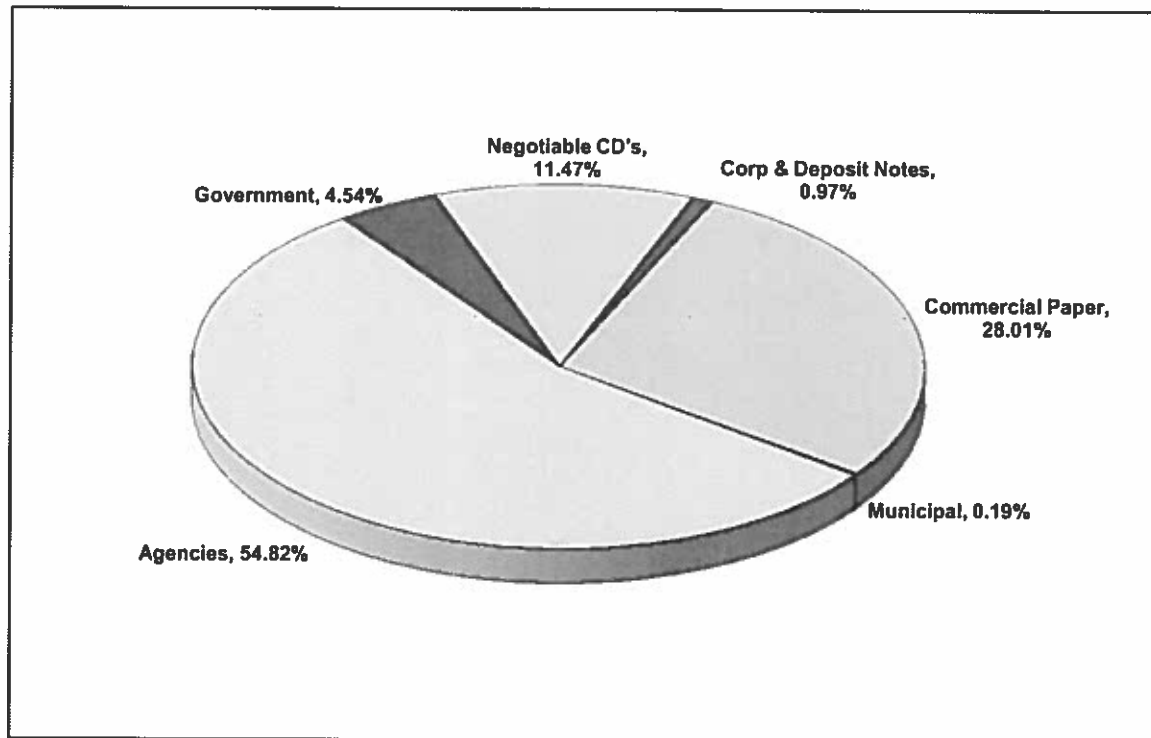
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.45%	
Los Angeles County and Related Entities	39.35%	
Consolidated Sanitation Districts		2.77%
Metropolitan Transportation Authority		0.82%
Miscellaneous Agencies Pooled Investments		2.44%
South Coast Air Quality Management District		1.89%
Miscellaneous		0.02%
Subtotal	<u>90.80%</u>	<u>7.94%</u>
County Bond Proceeds and Repayment Funds		1.26%
Grand Total	<u>90.80%</u>	<u>9.20%</u>

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



	<u>In Thousands</u>
Negotiable CD's	2,775,013
Corp & Deposit Notes	234,983
Bankers Acceptance	-
Commercial Paper	6,777,961
Municipal	47,000
Agencies	13,264,332
Other	-
Government	1,098,537
Total	<u>\$ 24,197,826</u>

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

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	06/01/15	98733	LACCAL BANS	0.5460	06/30/17	10,000,000.00	10,000,000.00	0.00	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0.00		
NTRD	CPD	06/01/15	98735	AUTOBAHN FUNDING	0.1400	07/10/15	50,000,000.00	49,992,416.67	0.00	CITI	BLAYBV
NTRD	CPD	06/01/15	98736	ALPINE SECURITIZATI	0.2200	07/31/15	50,000,000.00	49,981,666.67	0.00	CITI	LOOP
NTRD	CPD	06/01/15	98737	CANCARA ASSET SEC	0.1600	07/02/15	50,000,000.00	49,993,111.11	0.00	CITI	MS
NTRD	CPD	06/01/15	98738	CREDIT AGRICOLE CII	0.1400	07/15/15	50,000,000.00	49,991,444.44	0.00	CITI	MFR
NTRD	CPD	06/01/15	98739	CANCARA ASSET SEC	0.1800	07/20/15	50,000,000.00	49,987,750.00	0.00	CITI	JPM
NTRD	CPD	06/02/15	98741	ATLANTIC ASSET SEC	0.1400	07/08/15	25,000,000.00	24,996,500.00	0.00	CITI	JPM
NTRD	CPD	06/02/15	98742	AUTOBAHN FUNDING	0.1400	07/10/15	25,000,000.00	24,996,305.56	0.00	CITI	KEYBANC
NTRD	CPD	06/02/15	98743	CANCARA ASSET SEC	0.1500	07/02/15	30,000,000.00	29,996,250.00	0.00	CITI	MFR
NTRD	CPD	06/02/15	98744	AUTOBAHN FUNDING	0.1300	07/13/15	48,000,000.00	47,992,893.33	0.00	CITI	LOOP
NTRD	CPD	06/02/15	98745	SHEFFIELD RECEIVAB	0.1600	07/09/15	25,000,000.00	24,995,888.89	0.00	CITI	MFR
NTRD	CPD	06/02/15	98746	SHEFFIELD RECEIVAB	0.1700	07/16/15	50,000,000.00	49,989,611.11	0.00	CITI	KEYBANC
NTRD	CPD	06/02/15	98747	SHEFFIELD RECEIVAB	0.1700	07/16/15	25,000,000.00	24,994,805.56	0.00	CITI	MS
NTRD	CPD	06/02/15	98748	CREDIT AGRICOLE CII	0.1200	07/15/15	25,000,000.00	24,996,416.67	0.00	CITI	MFR
NTRD	CPD	06/02/15	98749	CREDIT AGRICOLE CII	0.1200	07/10/15	50,000,000.00	49,993,666.67	0.00	CITI	MFR
NTRD	CPD	06/02/15	98750	CREDIT AGRICOLE CII	0.1200	07/14/15	50,000,000.00	49,993,000.00	0.00	CITI	MFR
NTRD	CPD	06/02/15	98752	ATLANTIC ASSET SEC	0.1400	06/25/15	26,000,000.00	25,997,674.44	0.00	CITI	MS
NTRD	CPD	06/03/15	98753	AUTOBAHN FUNDING	0.1400	07/06/15	30,000,000.00	29,996,150.00	0.00	CITI	CRSU
NTRD	CPD	06/03/15	98757	CANCARA ASSET SEC	0.1700	07/01/15	41,875,000.00	41,869,463.19	0.00	CITI	JPM
NTRD	CPD	06/03/15	98758	AUTOBAHN FUNDING	0.1300	07/09/15	50,000,000.00	49,993,500.00	0.00	CITI	KEYBANC
NTRD	CPD	06/03/15	98759	CANCARA ASSET SEC	0.1700	07/08/15	45,000,000.00	44,992,562.50	0.00	CITI	LOOP
NTRD	CPD	06/04/15	98762	SHEFFIELD RECEIVAB	0.1900	07/14/15	42,000,000.00	41,991,133.33	0.00	CITI	BLAYBV
NTRD	CPD	06/04/15	98766	CANCARA ASSET SEC	0.1600	07/07/15	37,000,000.00	36,994,573.33	0.00	CITI	MS
NTRD	CPD	06/05/15	98768	SHEFFIELD RECEIVAB	0.1700	07/15/15	50,000,000.00	49,990,555.56	0.00	CITI	MS
NTRD	CPD	06/05/15	98769	ATLANTIC ASSET SEC	0.1500	07/09/15	25,000,000.00	24,996,458.33	0.00	CITI	JPM
NTRD	CPD	06/05/15	98770	ALPINE SECURITIZATI	0.2300	07/31/15	30,000,000.00	29,989,266.67	0.00	CITI	CRSU
NTRD	CPD	06/05/15	98772	CANCARA ASSET SEC	0.1500	07/09/15	25,000,000.00	24,996,458.33	0.00	CITI	LOOP
NTRD	CPD	06/05/15	98773	BARTON CAPITAL LLC	0.1700	07/29/15	42,000,000.00	41,989,290.00	0.00	CITI	BLAYBV
NTRD	CPD	06/08/15	98777	ATLANTIC ASSET SEC	0.1400	07/16/15	50,000,000.00	49,992,611.11	0.00	CITI	MS
NTRD	CPD	06/08/15	98778	CANCARA ASSET SEC	0.1600	07/10/15	50,000,000.00	49,992,888.89	0.00	CITI	MFR
NTRD	CPD	06/09/15	98779	AUTOBAHN FUNDING	0.1400	07/08/15	40,000,000.00	39,995,488.89	0.00	CITI	CRSU
NTRD	CPD	06/09/15	98781	CANCARA ASSET SEC	0.1600	07/06/15	25,000,000.00	24,997,000.00	0.00	CITI	JPM
NTRD	CPD	06/09/15	98782	BARTON CAPITAL LLC	0.1400	07/15/15	50,000,000.00	49,993,000.00	0.00	CITI	CRSU
NTRD	CPD	06/09/15	98783	CANCARA ASSET SEC	0.1600	07/07/15	40,000,000.00	39,995,022.22	0.00	CITI	MS

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NTRD	CPD	06/10/15	98786	SHEFFIELD RECEIVAB	0.1700	07/13/15	40,000,000.00	39,993,766.67	0.00	CITI	LOOP
NTRD	CPD	06/10/15	98787	ATLANTIC ASSET SEC	0.1400	07/07/15	50,000,000.00	49,994,750.00	0.00	CITI	MS
NTRD	CPD	06/10/15	98788	ALPINE SECURITIZATI	0.2300	08/03/15	50,000,000.00	49,982,750.00	0.00	CITI	CRSU
NTRD	CPD	06/10/15	98789	SHEFFIELD RECEIVAB	0.1950	07/10/15	50,000,000.00	49,991,875.00	0.00	CITI	GPS
NTRD	CPD	06/10/15	98790	SHEFFIELD RECEIVAB	0.1900	07/17/15	50,000,000.00	49,990,236.11	0.00	CITI	MFR
NTRD	CPD	06/11/15	98792	ATLANTIC ASSET SEC	0.1400	07/09/15	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	06/11/15	98793	ATLANTIC ASSET SEC	0.1400	07/10/15	50,000,000.00	49,994,361.11	0.00	CITI	JPM
NTRD	CPD	06/11/15	98794	SHEFFIELD RECEIVAB	0.1800	07/20/15	32,000,000.00	31,993,760.00	0.00	CITI	KEYBANC
NTRD	CPD	06/11/15	98795	CANCARA ASSET SEC	0.1600	07/13/15	50,000,000.00	49,992,888.89	0.00	CITI	LOOP
NTRD	CPD	06/11/15	98796	BARTON CAPITAL LLC	0.1300	07/15/15	50,000,000.00	49,993,861.11	0.00	CITI	MFR
NTRD	CPD	06/11/15	98798	ATLANTIC ASSET SEC	0.1400	07/16/15	18,651,000.00	18,648,461.39	0.00	CITI	MS
NTRD	CPD	06/12/15	98799	AUTOBAHN FUNDING	0.1400	07/15/15	50,000,000.00	49,993,583.33	0.00	CITI	CRSU
NTRD	CPD	06/12/15	98800	SHEFFIELD RECEIVAB	0.1800	07/20/15	50,000,000.00	49,990,500.00	0.00	CITI	MS
NTRD	CPD	06/15/15	98802	SHEFFIELD RECEIVAB	0.1800	07/21/15	50,000,000.00	49,991,000.00	0.00	CITI	JPM
NTRD	CPD	06/15/15	98803	BARTON CAPITAL LLC	0.1500	07/17/15	50,000,000.00	49,993,333.33	0.00	CITI	BLAYBV
NTRD	CPD	06/15/15	98804	REGENCY MARKETS I	0.1600	07/15/15	50,000,000.00	49,993,333.33	0.00	CITI	LOOP
NTRD	CPD	06/15/15	98805	AUTOBAHN FUNDING	0.1400	07/16/15	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	06/15/15	98806	CANCARA ASSET SEC	0.1500	07/16/15	50,000,000.00	49,993,541.67	0.00	CITI	MFR
NTRD	CPD	06/16/15	98809	SHEFFIELD RECEIVAB	0.1900	07/21/15	50,000,000.00	49,990,763.89	0.00	CITI	BLAYBV
NTRD	CPD	06/16/15	98810	AUTOBAHN FUNDING	0.1400	07/22/15	40,000,000.00	39,994,400.00	0.00	CITI	CRSU
NTRD	CPD	06/18/15	98832	SHEFFIELD RECEIVAB	0.1900	07/22/15	50,000,000.00	49,991,027.78	0.00	CITI	GPS
NTRD	CPD	06/18/15	98833	CANCARA ASSET SEC	0.1800	08/03/15	50,000,000.00	49,988,500.00	0.00	CITI	LOOP
NTRD	CPD	06/19/15	98835	AUTOBAHN FUNDING	0.1400	07/30/15	50,000,000.00	49,992,027.78	0.00	CITI	BLAYBV
NTRD	CPD	06/19/15	98836	SHEFFIELD RECEIVAB	0.1700	07/29/15	50,000,000.00	49,990,555.56	0.00	CITI	MFR
NTRD	CPD	06/19/15	98837	SHEFFIELD RECEIVAB	0.2100	08/03/15	50,000,000.00	49,986,875.00	0.00	CITI	MS
NTRD	CPD	06/19/15	98839	ATLANTIC ASSET SEC	0.2100	08/10/15	30,000,000.00	29,990,900.00	0.00	CITI	LOOP
NTRD	CPD	06/22/15	98841	ATLANTIC ASSET SEC	0.1400	07/30/15	50,000,000.00	49,992,611.11	0.00	CITI	MS
NTRD	CPD	06/22/15	98842	ATLANTIC ASSET SEC	0.1600	08/03/15	30,000,000.00	29,994,400.00	0.00	CITI	JPM
NTRD	CPD	06/22/15	98843	BARTON CAPITAL LLC	0.1800	08/03/15	23,000,000.00	22,995,170.00	0.00	CITI	JPM
NTRD	CPD	06/22/15	98845	ATLANTIC ASSET SEC	0.1300	07/23/15	50,000,000.00	49,994,402.78	0.00	CITI	MFR
NTRD	CPD	06/22/15	98846	REGENCY MARKETS I	0.1700	07/20/15	24,735,000.00	24,731,729.48	0.00	CITI	MS
NTRD	CPD	06/22/15	98847	CANCARA ASSET SEC	0.1700	07/21/15	25,000,000.00	24,996,576.39	0.00	CITI	BLAYBV
NTRD	CPD	06/22/15	98849	AUTOBAHN FUNDING	0.1400	07/22/15	30,000,000.00	29,996,500.00	0.00	CITI	BLAYBV
NTRD	CPD	06/22/15	98851	CANCARA ASSET SEC	0.1700	07/21/15	45,000,000.00	44,993,837.50	0.00	CITI	JPM
NTRD	CPD	06/23/15	98844	BARTON CAPITAL LLC	0.1800	08/05/15	25,000,000.00	24,994,625.00	0.00	CITI	BLAYBV
NTRD	CPD	06/23/15	98858	CANCARA ASSET SEC	0.1600	07/22/15	35,000,000.00	34,995,488.89	0.00	CITI	BLAYBV

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NTRD	CPD	06/23/15	98859	BARTON CAPITAL LLC	0.1400	07/27/15	37,000,000.00	36,995,107.78	0.00	CITI	CRSU
NTRD	CPD	06/23/15	98860	AUTOBAHN FUNDING	0.1400	07/24/15	30,000,000.00	29,996,383.33	0.00	CITI	CRSU
NTRD	CPD	06/24/15	98864	BARTON CAPITAL LLC	0.1500	07/24/15	30,000,000.00	29,996,250.00	0.00	CITI	BLAYBV
NTRD	CPD	06/24/15	98865	BARTON CAPITAL LLC	0.1500	07/24/15	25,000,000.00	24,996,875.00	0.00	CITI	MS
NTRD	CPD	06/24/15	98866	CANCARA ASSET SEC	0.1600	07/27/15	25,000,000.00	24,996,333.33	0.00	CITI	MS
NTRD	CPD	06/24/15	98867	BARTON CAPITAL LLC	0.1400	07/24/15	30,000,000.00	29,996,500.00	0.00	CITI	LOOP
NTRD	CPD	06/24/15	98870	BARTON CAPITAL LLC	0.2000	08/03/15	18,000,000.00	17,996,000.00	0.00	CITI	MS
NTRD	CPD	06/25/15	98878	REGENCY MARKETS I	0.1700	07/27/15	50,000,000.00	49,992,444.44	0.00	CITI	BLAYBV
NTRD	CPD	06/25/15	98879	REGENCY MARKETS I	0.1700	07/27/15	20,697,000.00	20,693,872.45	0.00	CITI	BLAYBV
NTRD	CPD	06/25/15	98880	CANCARA ASSET SEC	0.1700	07/28/15	50,000,000.00	49,992,208.33	0.00	CITI	JPM
NTRD	CPD	06/25/15	98881	ATLANTIC ASSET SEC	0.1400	07/23/15	38,000,000.00	37,995,862.22	0.00	CITI	MS
NTRD	CPD	06/25/15	98882	REGENCY MARKETS I	0.1600	07/27/15	50,000,000.00	49,992,888.89	0.00	CITI	LOOP
NTRD	CPD	06/25/15	98883	ATLANTIC ASSET SEC	0.1900	08/03/15	50,000,000.00	49,989,708.33	0.00	CITI	MFR
NTRD	CPD	06/25/15	98885	BARTON CAPITAL LLC	0.2000	08/03/15	50,000,000.00	49,989,166.67	0.00	CITI	BLAYBV
NTRD	CPD	06/25/15	98888	ATLANTIC ASSET SEC	0.1600	08/06/15	50,000,000.00	49,990,666.67	0.00	CITI	JPM
NTRD	CPD	06/25/15	98900	ATLANTIC ASSET SEC	0.1800	08/03/15	20,000,000.00	19,996,100.00	0.00	CITI	MS
NTRD	CPD	06/26/15	98893	NATIXIS NY BRANCH	0.1300	06/30/15	50,000,000.00	49,999,277.78	0.00	CITI	MS
NTRD	CPD	06/26/15	98894	NATIXIS NY BRANCH	0.1300	06/30/15	50,000,000.00	49,999,277.78	0.00	CITI	MS
NTRD	CPD	06/26/15	98895	NATIXIS NY BRANCH	0.1300	06/30/15	50,000,000.00	49,999,277.78	0.00	CITI	MS
NTRD	CPD	06/26/15	98906	ATLANTIC ASSET SEC	0.1500	07/29/15	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	06/26/15	98907	ATLANTIC ASSET SEC	0.1800	08/03/15	50,000,000.00	49,990,500.00	0.00	CITI	MS
NTRD	CPD	06/26/15	98908	BARTON CAPITAL LLC	0.2100	08/05/15	50,000,000.00	49,988,333.33	0.00	CITI	CRSU
NTRD	CPD	06/26/15	98909	CANCARA ASSET SEC	0.1600	07/28/15	50,000,000.00	49,992,888.89	0.00	CITI	JPM
NTRD	CPD	06/26/15	98910	REGENCY MARKETS I	0.1600	07/24/15	42,750,000.00	42,744,680.00	0.00	CITI	LOOP
NTRD	CPD	06/26/15	98911	AUTOBAHN FUNDING	0.1400	07/28/15	27,000,000.00	26,996,640.00	0.00	CITI	BLAYBV
NTRD	CPD	06/26/15	98912	BARTON CAPITAL LLC	0.2000	08/03/15	34,186,000.00	34,178,782.96	0.00	CITI	BLAYBV
NTRD	CPD	06/26/15	98915	NATIXIS NY BRANCH	0.1300	06/29/15	50,000,000.00	49,999,458.33	0.00	CITI	BLAYBV
NTRD	CPD	06/26/15	98916	NATIXIS NY BRANCH	0.1300	06/29/15	50,000,000.00	49,999,458.33	0.00	CITI	BLAYBV
NTRD	CPD	06/26/15	98917	NATIXIS NY BRANCH	0.1300	06/29/15	50,000,000.00	49,999,458.33	0.00	CITI	BLAYBV
NTRD	CPD	06/26/15	98918	NATIXIS NY BRANCH	0.1300	06/29/15	50,000,000.00	49,999,458.33	0.00	CITI	BLAYBV
NTRD	CPD	06/26/15	98922	ATLANTIC ASSET SEC	0.1800	08/05/15	50,000,000.00	49,990,000.00	0.00	CITI	MS
NTRD	CPD	06/29/15	98933	ATLANTIC ASSET SEC	0.1900	08/03/15	20,000,000.00	19,996,305.56	0.00	CITI	MFR
NTRD	CPD	06/29/15	98934	CANCARA ASSET SEC	0.1800	08/03/15	45,030,000.00	45,022,119.75	0.00	CITI	MS
NTRD	CPD	06/29/15	98925	REGENCY MARKETS I	0.1700	07/27/15	50,000,000.00	49,993,388.89	0.00	CITI	BLAYBV
NTRD	CPD	06/29/15	98926	REGENCY MARKETS I	0.1700	07/27/15	32,000,000.00	31,995,768.89	0.00	CITI	MS
NTRD	CPD	06/29/15	98927	BARTON CAPITAL LLC	0.1800	08/04/15	50,000,000.00	49,991,000.00	0.00	CITI	MS

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NTRD	CPD	06/29/15	98928	BARTON CAPITAL LLC	0.1800	08/04/15	25,000,000.00	24,995,500.00	0.00	CITI	MS
NTRD	CPD	06/29/15	98929	CANCARA ASSET SEC	0.1600	07/30/15	50,000,000.00	49,993,111.11	0.00	CITI	JPM
NTRD	CPD	06/29/15	98930	ATLANTIC ASSET SEC	0.1900	08/03/15	30,000,000.00	29,994,458.33	0.00	CITI	MFR
NTRD	CPD	06/30/15	98936	BARTON CAPITAL LLC	0.1800	08/07/15	50,000,000.00	49,990,500.00	0.00	CITI	BLAYBV
NTRD	CPD	06/30/15	98937	ATLANTIC ASSET SEC	0.1800	08/06/15	50,000,000.00	49,990,750.00	0.00	CITI	BLAYBV
NTRD	CPD	06/30/15	98938	CANCARA ASSET SEC	0.1600	08/05/15	50,000,000.00	49,992,000.00	0.00	CITI	LOOP
NTRD	CPD	06/30/15	98939	CANCARA ASSET SEC	0.1700	08/05/15	35,000,000.00	34,994,050.00	0.00	CITI	JPM
NTRD	CPD	06/30/15	98940	BARTON CAPITAL LLC	0.2100	08/28/15	50,000,000.00	49,982,791.67	0.00	CITI	MFR
NTRD	CPD	06/30/15	98941	BARTON CAPITAL LLC	0.2200	08/25/15	25,000,000.00	24,991,444.44	0.00	CITI	MS
NTRD	CPD	06/30/15	98942	TOYOTA MOTOR CRE	0.1300	08/21/15	50,000,000.00	49,990,611.11	0.00	CITI	TFS
NTRD	CPD	06/30/15	98943	TOYOTA MOTOR CRE	0.1300	08/20/15	50,000,000.00	49,990,791.67	0.00	CITI	TFS
NTRD	CPD	06/30/15	98944	CANCARA ASSET SEC	0.1600	08/03/15	50,000,000.00	49,992,444.44	0.00	CITI	MS
NTRD	CPD	06/30/15	98946	BARTON CAPITAL LLC	0.2200	08/24/15	35,000,000.00	34,988,236.11	0.00	CITI	BLAYBV
CPD Total							5,618,801,000.00	5,617,905,306.13	0.00		
NTRD	FFCB	06/08/15	98756	FFCB 1.85 (CALLABLE	1.8500	06/08/20	20,000,000.00	19,950,600.00	0.00	CITI	FTNFCM
NTRD	FFCB	06/26/15	98913	FFCB 2.00 (CALLABLE	2.0000	06/15/20	13,825,000.00	13,820,852.50	8,448.61	CITI	JPM
NTRD	FFCB	06/29/15	98855	FFCB 1.98 (CALLABLE	1.9800	06/29/20	25,000,000.00	24,987,500.00	0.00	CITI	MFR
NTRD	FFCB	06/29/15	98856	FFCB 1.98 (CALLABLE	1.9800	06/29/20	25,000,000.00	24,987,500.00	0.00	CITI	SNC
NTRD	FFCB	06/29/15	98857	FFCB 1.98 (CALLABLE	1.9800	06/29/20	25,000,000.00	24,981,250.00	0.00	CITI	TULL
NTRD	FFCB	06/29/15	98848	FFCB 1.98 (CALLABLE	1.9800	06/29/20	25,000,000.00	25,000,000.00	0.00	CITI	DCM
NTRD	FFCB	06/30/15	98854	FFCB 1.98 (CALLABLE	1.9800	06/29/20	25,000,000.00	24,987,500.00	1,375.00	CITI	SUN
FFCB Total							158,825,000.00	158,715,202.50	9,823.61		
NTRD	FHLB	06/29/15	98863	FHLB 1.30 (CALLABLE	1.3000	06/29/18	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	FHLB	06/30/15	98947	FHLB 1.25 (CALLABLE	1.2500	06/29/18	12,265,000.00	12,265,000.00	425.87	CITI	UBSSEC
NTRD	FHLB	06/30/15	98948	FHLB 1.875 (CALLABI	1.8750	01/27/20	7,550,000.00	7,550,000.00	60,164.06	CITI	MIZO
NTRD	FHLB	06/30/15	98873	FHLB 2.02 (CALLABLE	2.0200	06/30/20	25,000,000.00	25,000,000.00	0.00	CITI	DRE
FHLB Total							69,815,000.00	69,815,000.00	60,589.93		
NTRD	FHLM	06/01/15	98734	FHLMC 1.25 (CALLAB	1.2500	05/25/18	50,000,000.00	50,000,000.00	8,680.56	CITI	MFR
NTRD	FHLM	06/05/15	98764	FHLMC 1.62 (CALLAB	1.6200	11/21/19	8,125,000.00	8,073,000.00	5,118.75	CITI	RBCCM
NTRD	FHLM	06/24/15	98861	FHLMC 2.01 (CALLAB	2.0100	06/24/20	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
NTRD	FHLM	06/25/15	98896	FHLMC 1.57 (CALLAB	1.5700	01/08/20	25,000,000.00	24,712,500.00	182,076.39	CITI	UBSSEC
NTRD	FHLM	06/25/15	98901	FHLMC 1.95 (CALLAB	1.9500	05/28/20	50,000,000.00	49,937,500.00	70,416.67	CITI	FTNFCM
NTRD	FHLM	06/25/15	98898	FHLMC 1.95 (CALLAB	1.9500	05/28/20	40,000,000.00	39,950,000.00	56,333.33	CITI	LOOP

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NTRD	FHLM	06/26/15	98902	FHLMC 1.57 (CALLAB	1.5700	01/08/20	25,000,000.00	24,723,750.00	183,166.67	CITI	SUN
NTRD	FHLM	06/26/15	98903	FHLMC 2.00 (CALLAB	2.0000	06/15/20	19,667,000.00	19,667,000.00	12,018.72	CITI	MISC
NTRD	FHLM	06/26/15	98904	FHLMC 1.95 (CALLAB	1.9500	05/28/20	26,445,000.00	26,392,110.00	38,675.81	CITI	MFR
NTRD	FHLM	06/26/15	98905	FHLMC 1.57 (CALLAB	1.5700	01/08/20	25,000,000.00	24,725,000.00	183,166.67	CITI	KEYBANC
NTRD	FHLM	06/26/15	98886	FHLMC 1.95 (CALLAB	1.9500	05/28/20	25,000,000.00	24,991,250.00	36,562.50	CITI	RWB
NTRD	FHLM	06/26/15	98923	FHLMC 1.57 (CALLAB	1.5700	01/08/20	25,000,000.00	24,700,000.00	183,166.67	CITI	MORCO
NTRD	FHLM	06/26/15	98919	FHLMC 1.57 (CALLAB	1.5700	01/08/20	50,000,000.00	49,404,500.00	366,333.33	CITI	SUN
NTRD	FHLM	06/26/15	98920	FHLMC 1.57 (CALLAB	1.5700	01/08/20	25,000,000.00	24,702,250.00	183,166.67	CITI	SUN
NTRD	FHLM	06/30/15	98950	FHLMC 1.62 (CALLAB	1.6200	11/21/19	15,000,000.00	14,898,000.00	26,325.00	CITI	LOOP
NTRD	FHLM	06/30/15	98951	FHLMC 1.50 (CALLAB	1.5000	12/24/18	14,877,000.00	14,877,000.00	0.00	CITI	MFR
FHLM Total							449,114,000.00	446,753,860.00	1,535,207.74		
NTRD	MCPN	06/26/15	98776	FHLB 7.50 (CALLABLE	7.5000	06/25/20	25,000,000.00	25,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	06/30/15	98775	FHLB 8.50 (CALLABLE	8.5000	06/30/20	25,000,000.00	25,000,000.00	0.00	CITI	MFR
MCPN Total							50,000,000.00	50,000,000.00	0.00		
NTRD	MCSA	06/18/15	98658	FHLMC 1.60 (CALLAB	1.6000	06/18/20	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
MCSA Total							25,000,000.00	25,000,000.00	0.00		
NTRD	NCD1	06/04/15	98765	MUFG UNION BANK	0.1700	07/06/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	06/09/15	98784	MUFG UNION BANK	0.1700	07/23/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	06/11/15	98797	MUFG UNION BANK	0.1600	07/14/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	06/17/15	98822	MUFG UNION BANK	0.1500	07/30/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	06/30/15	98949	MUFG UNION BANK	0.1500	08/03/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NCD1 Total							250,000,000.00	250,000,000.00	0.00		
NTRD	YANK1	06/18/15	98830	CREDIT SUISSE NY CC	0.2300	07/31/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	06/18/15	98831	CANADIAN IMP. BK C	0.1400	07/24/15	50,000,000.00	50,000,499.94	0.00	CITI	MFR
NTRD	YANK1	06/19/15	98838	CANADIAN IMP. BK C	0.1400	07/28/15	50,000,000.00	50,000,541.59	0.00	CITI	MFR
NTRD	YANK1	06/22/15	98852	SOCIETE GENERALE N	0.2300	08/31/15	50,000,000.00	50,000,971.81	0.00	CITI	MFR
NTRD	YANK1	06/22/15	98850	CREDIT SUISSE NY CC	0.2300	07/31/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	06/24/15	98871	CANADIAN IMP. BK C	0.1300	07/28/15	50,000,000.00	50,000,472.17	0.00	CITI	MFR
NTRD	YANK1	06/25/15	98884	DNB BANK ASA NY CI	0.2100	09/23/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	06/25/15	98887	BNP PARIBAS SF CD	0.2000	08/28/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/25/15	98897	CREDIT SUISSE NY CC	0.2300	08/03/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	06/25/15	98890	CANADIAN IMP. BK C	0.1500	08/24/15	50,000,000.00	50,000,833.14	0.00	CITI	MFR

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	06/26/15	98891	SVENSKA HANDELSB,	0.2300	09/25/15	50,000,000.00	50,001,263.19	0.00	CITI	LOOP
NTRD	YANK1	06/26/15	98892	LLOYDS TSB BANK PL	0.2400	09/24/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	06/26/15	98899	UBS AG STAMFORD C	0.2400	08/31/15	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	06/26/15	98889	BANK OF NOVA SCOT	0.2400	09/24/15	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	06/26/15	98921	SVENSKA HANDELSB,	0.2350	09/30/15	50,000,000.00	50,000,666.26	0.00	CITI	RBCCM
NTRD	YANK1	06/29/15	98931	BNP PARIBAS SF CD	0.1100	07/24/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/29/15	98932	BNP PARIBAS SF CD	0.1100	07/24/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	06/30/15	98945	NORDEA BK FINLANC	0.2000	09/30/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	06/30/15	98952	LLOYDS TSB BANK PL	0.1900	08/28/15	50,000,000.00	50,000,819.20	0.00	CITI	MFR
NTRD	YANK1	06/30/15	98953	LLOYDS TSB BANK PL	0.2000	09/01/15	50,000,000.00	50,000,874.71	0.00	CITI	MFR
NTRD	YANK1	06/30/15	98954	BANK OF NOVA SCOT	0.1300	09/01/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	06/30/15	98955	CANADIAN IMP. BK C	0.1500	08/28/15	50,000,000.00	50,000,819.26	0.00	CITI	MFR
NTRD	YANK1	06/30/15	98956	SVENSKA HANDELSB,	0.1500	09/01/15	50,000,000.00	50,000,874.79	0.00	CITI	MFR
NTRD	YANK1	06/30/15	98958	WESTPAC BANKING C	0.3300	12/18/15	50,000,000.00	50,002,371.40	0.00	CITI	MFR
YANK1 Total							1,200,000,000.00	1,200,011,007.46	0.00		
NTRD Total							7,831,555,000.00	7,828,200,376.09	1,605,621.28		
TRADE	NOTE	06/04/15	98755	USTN 1.50	1.5000	05/31/20	25,000,000.00	24,855,468.75	4,098.36	CITI	MFR
TRADE	NOTE	06/08/15	98771	USTN 1.50	1.5000	05/31/20	25,000,000.00	24,675,781.25	8,196.72	CITI	MS
NOTE Total							50,000,000.00	49,531,250.00	12,295.08		
TRADE Total							50,000,000.00	49,531,250.00	12,295.08		
PSI Total							7,881,555,000.00	7,877,731,626.09	1,617,916.36		

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SCP61	FHLB	06/29/15	98874	FHLB 1.30 (CALLABLE	1.3000	06/29/18	5,000,000.00	5,000,000.00	0.00	CITI	MS
	FHLB Total						5,000,000.00	5,000,000.00	0.00		
SCP61 SCAQMD GENERAL FUND Total							5,000,000.00	5,000,000.00	0.00		
SCP66	FHLB	06/29/15	98877	FHLB 1.30 (CALLABLE	1.3000	06/29/18	20,000,000.00	20,000,000.00	0.00	CITI	MS
	FHLB Total						20,000,000.00	20,000,000.00	0.00		
SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total							20,000,000.00	20,000,000.00	0.00		
SCP6F	FHLB	06/29/15	98869	FHLB 1.30 (CALLABLE	1.3000	06/29/18	10,000,000.00	10,000,000.00	0.00	CITI	JPM
	FHLB Total						10,000,000.00	10,000,000.00	0.00		
SCP6F SCAQMD MOBILE SOURCE AIR POLLUTION FUND Total							10,000,000.00	10,000,000.00	0.00		
SCP6U	FHLB	06/29/15	98875	FHLB 1.30 (CALLABLE	1.3000	06/29/18	5,000,000.00	5,000,000.00	0.00	CITI	MS
	FHLB Total						5,000,000.00	5,000,000.00	0.00		
SCP6U - SCAQMD FUND 58 MITIGATION FEE FUND Total							5,000,000.00	5,000,000.00	0.00		
SCP88	FHLB	06/29/15	98876	FHLB 1.30 (CALLABLE	1.3000	06/29/18	5,000,000.00	5,000,000.00	0.00	CITI	MS
	FHLB Total						5,000,000.00	5,000,000.00	0.00		
SCP88 - SC BP ARCO SETTLE PROJECT FUND Total							5,000,000.00	5,000,000.00	0.00		
SCU5F	FHLB	06/29/15	98868	FHLB 1.30 (CALLABLE	1.3000	06/29/18	10,000,000.00	10,000,000.00	0.00	CITI	JPM
	FHLB Total						10,000,000.00	10,000,000.00	0.00		
SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total							10,000,000.00	10,000,000.00	0.00		
SPI Total							55,000,000.00	55,000,000.00	0.00		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
06/26/15	NTRD	98056	FHLB 1.40 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	87,500.00	25,087,500.00	11,439.32
			FHLB Total			25,000,000.00	25,000,000.00	87,500.00	25,087,500.00	11,439.32
06/28/15	NTRD	90419	FHLMC 1.125 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
06/05/15	NTRD	97406	FHLMC 1.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	35,356.78
06/29/15	NTRD	96711	FHLMC 1.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
06/29/15	NTRD	96712	FHLMC 1.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
06/29/15	NTRD	96713	FHLMC 1.25 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0.00
06/18/15	NTRD	97407	FHLMC 1.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/18/15	NTRD	97408	FHLMC 1.33 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/26/15	NTRD	97410	FHLMC 1.33 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/18/15	NTRD	97411	FHLMC 1.34 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/18/15	NTRD	97425	FHLMC 1.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/20/15	NTRD	97426	FHLMC 1.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/29/15	NTRD	96726	FHLMC 1.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/15	NTRD	98035	FHLMC 1.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
06/26/15	NTRD	98050	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
06/26/15	NTRD	98052	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
06/18/15	NTRD	94741	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	8,748.63
06/18/15	NTRD	94743	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	21,019.74
06/18/15	NTRD	94737	FHLMC 1.8 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLMC Total			475,000,000.00	475,000,000.00	514,062.50	475,514,062.50	65,125.15
06/04/15	NTRD	96619	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
06/30/15	NTRD	97392	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/30/15	NTRD	97492	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/16/15	NTRD	96648	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00	0.00
06/30/15	NTRD	97521	FHLMC 1.55 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
06/25/15	NTRD	98058	FHLMC 1.65 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	103,125.00	25,103,125.00	0.00
06/11/15	NTRD	91665	FNMA 0.75 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
			MCSA Total			200,000,000.00	200,000,000.00	293,750.00	200,293,750.00	0.00
	NTRD Total					700,000,000.00	700,000,000.00	895,312.50	700,895,312.50	76,564.47

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06/16/15	TRADE	98771	USTN 1.50	Sell	99.1250	25,000,000.00	24,781,250.00	16,393.44	24,797,643.44	103,864.59
06/22/15	TRADE	98755	USTN 1.50	Sell	99.5625	25,000,000.00	24,890,625.00	22,540.98	24,913,165.98	33,649.89
			USTN Total			50,000,000.00	49,671,875.00	38,934.42	49,710,809.42	137,514.48
	TRADE Total					50,000,000.00	49,671,875.00	38,934.42	49,710,809.42	137,514.48
			PSI Total			750,000,000.00	749,671,875.00	934,246.92	750,606,121.92	214,078.95

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06/14/15	SANIT	91639	FHLB 0.50 (CALLABLE)	Call	100.0000	800,000.00	800,000.00	0.00	800,000.00	0.00
06/27/15	SANIT	95445	FHLMC 1.55 (CALLABLE)	Call	100.0000	489,000.00	489,000.00	1,894.88	490,894.88	0.00
06/11/15	SANIT	91608	FNMA 0.60 (CALLABLE)	Call	100.0000	107,000.00	107,000.00	0.00	107,000.00	0.00
			MCSA Total			1,396,000.00	1,396,000.00	1,894.88	1,397,894.88	0.00
			SANIT - SANITATION DISTRICT			1,396,000.00	1,396,000.00	1,894.88	1,397,894.88	0.00
06/16/15	SANIT	98594	FNMA 1.86 (CALLABLE)	Sell	100.0000	23,810,000.00	23,810,000.00	33,214.95	23,843,214.95	0.00
			FNMA Total			23,810,000.00	23,810,000.00	33,214.95	23,843,214.95	0.00
			SANIT - SANITATION DISTRICT Total			25,206,000.00	25,206,000.00	35,109.83	25,241,109.83	0.00
06/26/15	SCP66	97538	FHLB 1.30 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
			FHLB Total			10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
			SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total			10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
06/26/15	SCP88	97536	FHLMC 1.30 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	0.00	5,000,000.00	418.04
			FHLMC Total			5,000,000.00	5,000,000.00	0.00	5,000,000.00	418.04
			SCP88 - SC BP ARCO SETTLE PROJECT FUND Total			5,000,000.00	5,000,000.00	0.00	5,000,000.00	418.04
06/26/15	SCU5F	97537	FHLB 1.30 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
			FHLB Total			10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
			SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total			10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
			SPI Total			50,206,000.00	50,206,000.00	35,109.83	50,241,109.83	418.04

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06/14/15	SANIT	91639	FHLB 0.50 (CALLABLE)	Call	100.0000	800,000.00	800,000.00	0.00	800,000.00	0.00
06/27/15	SANIT	95445	FHLMC 1.55 (CALLABLE)	Call	100.0000	489,000.00	489,000.00	1,894.88	490,894.88	0.00
06/11/15	SANIT	91608	FNMA 0.60 (CALLABLE)	Call	100.0000	107,000.00	107,000.00	0.00	107,000.00	0.00
MCSA Total						1,396,000.00	1,396,000.00	1,894.88	1,397,894.88	0.00
SANIT - SANITATION DISTRICT						1,396,000.00	1,396,000.00	1,894.88	1,397,894.88	0.00
06/16/15	SANIT	98594	FNMA 1.86 (CALLABLE)	Sell	100.0000	23,810,000.00	23,810,000.00	33,214.95	23,843,214.95	0.00
FNMA Total						23,810,000.00	23,810,000.00	33,214.95	23,843,214.95	0.00
SANIT - SANITATION DISTRICT Total						25,206,000.00	25,206,000.00	35,109.83	25,241,109.83	0.00
06/26/15	SCP66	97538	FHLB 1.30 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
FHLB Total						10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
06/26/15	SCP88	97536	FHLMC 1.30 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	0.00	5,000,000.00	418.04
FHLMC Total						5,000,000.00	5,000,000.00	0.00	5,000,000.00	418.04
SCP88 - SC BP ARCO SETTLE PROJECT FUND Total						5,000,000.00	5,000,000.00	0.00	5,000,000.00	418.04
06/26/15	SCU5F	97537	FHLB 1.30 (CALLABLE)	Call	100.0000	10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
FHLB Total						10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total						10,000,000.00	10,000,000.00	0.00	10,000,000.00	0.00
SPI Total						50,206,000.00	50,206,000.00	35,109.83	50,241,109.83	418.04

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Market Pricing Exceptions
As of June 30, 2015
Attachment IXa**

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.186000
98949	MUFG UNION BANK NA CD	100.001889
98952	LLOYDS TSB BANK PLC NY CD	99.996723
98955	CANADIAN IMPERIAL BK OF COM	99.990170
98953	LLOYDS TSB BANK PLC NY CD	99.998251
98954	BANK OF NOVA SCOTIA HOUSTO	99.986005
98956	SVENSKA HANDELSBANKEN NY	99.989504
98945	NORDEA BANK FINLAND PLC NY	99.984677
98958	WESTPAC BANKING CORP NY CD	99.957335

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	2,775,012,935.04	2,775,088,996.00	76,060.96	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	6,777,961,186.27	6,777,946,432.00	(14,754.27)	0.00	0.00	0.00
Governments	1,098,537,391.68	1,099,852,450.00	1,315,058.32	85,188.48	90,093.37	4,904.89
Agencies	13,264,332,158.11	13,237,799,877.87	(26,532,280.24)	109,801,572.43	109,114,725.36	(686,847.07)
Municipals	47,000,000.00	47,000,000.00	0.00	4,655,000.00	4,655,000.00	0.00
Corp. & Deposit Notes	234,983,173.00	234,906,275.00	(76,898.00)	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	42,301,834.94	42,301,834.94	0.00
TOTAL	<u>\$24,197,826,844.10</u>	<u>\$24,172,594,030.87</u>	<u>(\$25,232,813.23)</u>	<u>\$156,843,595.85</u>	<u>\$156,161,653.67</u>	<u>(\$681,942.18)</u>

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.19% of the PSI Portfolio.

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	0.60700	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.59100	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.54600	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					47,000,000.00	47,000,000.00	47,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY	0.93200	09/28/15	50,000,000.00	50,012,110.50	49,975,000.00
		CNFL Total					50,000,000.00	50,012,110.50	49,975,000.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FRN	0.27300	12/03/15	50,000,000.00	50,000,000.00	49,995,850.00
		CNFM Total					50,000,000.00	50,000,000.00	49,995,850.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.57590	10/11/16	25,000,000.00	25,000,000.00	24,862,100.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,862,100.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP MTN	1.30000	09/25/17	35,000,000.00	35,000,000.00	35,014,525.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLABLE)	1.35000	12/15/17	50,000,000.00	50,000,000.00	50,034,750.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CO MTN	1.45000	01/12/18	12,500,000.00	12,485,531.25	12,512,025.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CO MTN	1.45000	01/12/18	12,500,000.00	12,485,531.25	12,512,025.00
		CNFX Total					110,000,000.00	109,971,062.50	110,073,325.00
PSI	NTRD	CPD	98291	BARTON CAPITAL LLC CP	0.22000	07/02/15	30,823,000.00	30,822,811.64	30,822,821.23
PSI	NTRD	CPD	98373	BARTON CAPITAL LLC CP	0.22000	07/02/15	44,177,000.00	44,176,730.03	44,176,743.77
PSI	NTRD	CPD	98600	SALISBURY REC CO LLC CP	0.21000	07/08/15	25,000,000.00	24,998,979.17	24,999,105.00
PSI	NTRD	CPD	98607	SALISBURY REC CO LLC CP	0.21000	07/09/15	23,000,000.00	22,998,926.67	22,999,068.50
PSI	NTRD	CPD	98611	SALISBURY REC CO LLC CP	0.24000	07/06/15	50,000,000.00	49,998,333.33	49,998,675.00
PSI	NTRD	CPD	98612	ALPINE SECURITIZATION CORP CP	0.22000	07/02/15	50,000,000.00	49,999,694.44	49,999,570.00
PSI	NTRD	CPD	98627	ABBEY NATIONAL NA LLC CP	0.13000	07/02/15	50,000,000.00	49,999,819.44	49,999,850.00
PSI	NTRD	CPD	98630	ALPINE SECURITIZATION CORP CP	0.19000	07/02/15	25,000,000.00	24,999,868.06	24,999,785.00
PSI	NTRD	CPD	98635	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/20/15	18,268,000.00	18,266,168.12	18,266,273.67
PSI	NTRD	CPD	98655	SHEFFIELD RECEIVABLES CORP CP	0.21000	07/06/15	30,000,000.00	29,999,125.00	29,999,205.00
PSI	NTRD	CPD	98676	ALPINE SECURITIZATION CORP CP	0.21000	07/07/15	30,000,000.00	29,998,950.00	29,999,064.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98677	ATLANTIC ASSET SEC LLC CP	0.15000	07/02/15	25,000,000.00	24,999,895.83	24,999,785.00
PSI	NTRD	CPD	98679	ALPINE SECURITIZATION CORP CP	0.18000	07/02/15	50,000,000.00	49,999,750.00	49,999,570.00
PSI	NTRD	CPD	98681	ALPINE SECURITIZATION CORP CP	0.21000	07/06/15	50,000,000.00	49,998,541.67	49,998,675.00
PSI	NTRD	CPD	98685	ALPINE SECURITIZATION CORP CP	0.21000	07/10/15	25,000,000.00	24,998,687.50	24,998,860.00
PSI	NTRD	CPD	98686	ATLANTIC ASSET SEC LLC CP	0.16000	07/14/15	50,000,000.00	49,997,111.11	49,996,710.00
PSI	NTRD	CPD	98687	ATLANTIC ASSET SEC LLC CP	0.16000	07/14/15	9,480,000.00	9,479,452.27	9,479,376.22
PSI	NTRD	CPD	98688	ALPINE SECURITIZATION CORP CP	0.20000	07/13/15	25,000,000.00	24,998,333.33	24,998,490.00
PSI	NTRD	CPD	98691	AUTOBAHN FUNDING CO LLC CP	0.13000	07/02/15	40,000,000.00	39,999,855.56	39,999,656.00
PSI	NTRD	CPD	98692	BARTON CAPITAL LLC CP	0.16000	07/13/15	50,000,000.00	49,997,333.33	49,997,865.00
PSI	NTRD	CPD	98693	BARTON CAPITAL LLC CP	0.18000	07/21/15	17,000,000.00	16,998,300.00	16,998,709.70
PSI	NTRD	CPD	98694	ALPINE SECURITIZATION CORP CP	0.22000	07/07/15	25,000,000.00	24,999,083.33	24,999,220.00
PSI	NTRD	CPD	98699	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/07/15	50,000,000.00	49,998,416.67	49,998,440.00
PSI	NTRD	CPD	98700	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/13/15	30,000,000.00	29,998,100.00	29,998,188.00
PSI	NTRD	CPD	98701	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/07/15	50,000,000.00	49,998,666.67	49,998,440.00
PSI	NTRD	CPD	98702	CREDIT AGRICOLE CIB NY BR CP	0.14000	07/02/15	50,000,000.00	49,999,805.56	49,999,985.00
PSI	NTRD	CPD	98705	BARTON CAPITAL LLC CP	0.15000	07/15/15	25,000,000.00	24,998,541.67	24,998,750.00
PSI	NTRD	CPD	98706	BARTON CAPITAL LLC CP	0.15000	07/15/15	25,015,000.00	25,013,540.79	25,013,749.25
PSI	NTRD	CPD	98709	ATLANTIC ASSET SEC LLC CP	0.17000	07/08/15	50,000,000.00	49,998,347.22	49,998,210.00
PSI	NTRD	CPD	98711	CANCARA ASSET SEC LLC CP	0.16000	07/02/15	50,000,000.00	49,999,777.78	49,999,570.00
PSI	NTRD	CPD	98715	CANCARA ASSET SEC LLC CP	0.18000	07/01/15	50,000,000.00	50,000,000.00	49,999,785.00
PSI	NTRD	CPD	98716	ATLANTIC ASSET SEC LLC CP	0.17000	07/08/15	48,000,000.00	47,998,413.33	47,998,281.60
PSI	NTRD	CPD	98718	CREDIT AGRICOLE CIB NY BR CP	0.16000	07/27/15	15,000,000.00	14,998,266.67	14,999,290.50
PSI	NTRD	CPD	98721	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/10/15	50,000,000.00	49,997,625.00	49,997,720.00
PSI	NTRD	CPD	98725	ATLANTIC ASSET SEC LLC CP	0.14000	07/06/15	50,000,000.00	49,999,027.78	49,998,675.00
PSI	NTRD	CPD	98726	ATLANTIC ASSET SEC LLC CP	0.14000	07/07/15	50,000,000.00	49,998,833.33	49,998,440.00
PSI	NTRD	CPD	98727	ALPINE SECURITIZATION CORP CP	0.21000	07/09/15	50,000,000.00	49,997,666.67	49,997,975.00
PSI	NTRD	CPD	98728	ATLANTIC ASSET SEC LLC CP	0.14000	07/08/15	50,000,000.00	49,998,638.89	49,998,210.00
PSI	NTRD	CPD	98729	CREDIT AGRICOLE NY BR CP	0.13000	07/09/15	50,000,000.00	49,998,555.56	49,999,735.00
PSI	NTRD	CPD	98731	BARTON CAPITAL LLC CP	0.19000	07/27/15	50,000,000.00	49,993,138.89	49,994,635.00
PSI	NTRD	CPD	98735	AUTOBAHN FUNDING CO LLC CP	0.14000	07/10/15	50,000,000.00	49,998,250.00	49,997,720.00
PSI	NTRD	CPD	98736	ALPINE SECURITIZATION CORP CP	0.22000	07/31/15	50,000,000.00	49,990,833.34	49,991,775.00
PSI	NTRD	CPD	98737	CANCARA ASSET SEC LLC CP	0.16000	07/02/15	50,000,000.00	49,999,777.78	49,999,570.00
PSI	NTRD	CPD	98738	CREDIT AGRICOLE CIB NY BR CP	0.14000	07/15/15	50,000,000.00	49,997,277.78	49,999,270.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98739	CANCARA ASSET SEC LLC CP	0.18000	07/20/15	50,000,000.00	49,995,250.00	49,995,275.00
PSI	NTRD	CPD	98741	ATLANTIC ASSET SEC LLC CP	0.14000	07/08/15	25,000,000.00	24,999,319.44	24,999,105.00
PSI	NTRD	CPD	98742	AUTOBAHN FUNDING CO LLC CP	0.14000	07/10/15	25,000,000.00	24,999,125.00	24,998,860.00
PSI	NTRD	CPD	98743	CANCARA ASSET SEC LLC CP	0.15000	07/02/15	30,000,000.00	29,999,875.00	29,999,742.00
PSI	NTRD	CPD	98744	AUTOBAHN FUNDING CO LLC CP	0.13000	07/13/15	48,000,000.00	47,997,920.00	47,997,100.80
PSI	NTRD	CPD	98745	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/09/15	25,000,000.00	24,999,111.11	24,998,987.50
PSI	NTRD	CPD	98746	SHEFFIELD RECEIVABLES CORP CP	0.17000	07/16/15	50,000,000.00	49,996,458.33	49,996,220.00
PSI	NTRD	CPD	98747	SHEFFIELD RECEIVABLES CORP CP	0.17000	07/16/15	25,000,000.00	24,998,229.17	24,998,110.00
PSI	NTRD	CPD	98748	CREDIT AGRICOLE CIB NY BR CP	0.12000	07/15/15	25,000,000.00	24,998,833.33	24,999,635.00
PSI	NTRD	CPD	98749	CREDIT AGRICOLE CIB NY BR CP	0.12000	07/10/15	50,000,000.00	49,998,500.00	49,999,680.00
PSI	NTRD	CPD	98750	CREDIT AGRICOLE CIB NY BR CP	0.12000	07/14/15	50,000,000.00	49,997,833.33	49,999,355.00
PSI	NTRD	CPD	98753	AUTOBAHN FUNDING CO LLC CP	0.14000	07/06/15	30,000,000.00	29,999,416.67	29,999,205.00
PSI	NTRD	CPD	98757	CANCARA ASSET SEC LLC CP	0.17000	07/01/15	41,875,000.00	41,875,000.00	41,874,819.94
PSI	NTRD	CPD	98758	AUTOBAHN FUNDING CO LLC CP	0.13000	07/09/15	50,000,000.00	49,998,555.56	49,997,975.00
PSI	NTRD	CPD	98759	CANCARA ASSET SEC LLC CP	0.17000	07/08/15	45,000,000.00	44,998,512.50	44,998,389.00
PSI	NTRD	CPD	98762	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/14/15	42,000,000.00	41,997,118.33	41,997,236.40
PSI	NTRD	CPD	98763	AUTOBAHN FUNDING CO LLC CP	0.14000	07/06/15	27,000,000.00	26,999,475.00	26,999,284.50
PSI	NTRD	CPD	98766	CANCARA ASSET SEC LLC CP	0.16000	07/07/15	37,000,000.00	36,999,013.33	36,998,845.60
PSI	NTRD	CPD	98768	SHEFFIELD RECEIVABLES CORP CP	0.17000	07/15/15	50,000,000.00	49,996,694.45	49,996,455.00
PSI	NTRD	CPD	98769	ATLANTIC ASSET SEC LLC CP	0.15000	07/09/15	25,000,000.00	24,999,166.67	24,998,987.50
PSI	NTRD	CPD	98770	ALPINE SECURITIZATION CORP CP	0.23000	07/31/15	30,000,000.00	29,994,250.00	29,995,065.00
PSI	NTRD	CPD	98772	CANCARA ASSET SEC LLC CP	0.15000	07/09/15	25,000,000.00	24,999,166.67	24,998,987.50
PSI	NTRD	CPD	98773	BARTON CAPITAL LLC CP	0.17000	07/29/15	42,000,000.00	41,994,446.67	41,994,989.40
PSI	NTRD	CPD	98777	ATLANTIC ASSET SEC LLC CP	0.14000	07/16/15	50,000,000.00	49,997,083.33	49,996,220.00
PSI	NTRD	CPD	98778	CANCARA ASSET SEC LLC CP	0.16000	07/10/15	50,000,000.00	49,998,000.00	49,997,720.00
PSI	NTRD	CPD	98779	AUTOBAHN FUNDING CO LLC CP	0.14000	07/08/15	40,000,000.00	39,998,911.11	39,998,568.00
PSI	NTRD	CPD	98781	CANCARA ASSET SEC LLC CP	0.16000	07/06/15	25,000,000.00	24,999,444.44	24,999,337.50
PSI	NTRD	CPD	98782	BARTON CAPITAL LLC CP	0.14000	07/15/15	50,000,000.00	49,997,277.78	49,997,500.00
PSI	NTRD	CPD	98783	CANCARA ASSET SEC LLC CP	0.16000	07/07/15	40,000,000.00	39,998,933.33	39,998,752.00
PSI	NTRD	CPD	98786	SHEFFIELD RECEIVABLES CORP CP	0.17000	07/13/15	40,000,000.00	39,997,733.33	39,997,584.00
PSI	NTRD	CPD	98787	ATLANTIC ASSET SEC LLC CP	0.14000	07/07/15	50,000,000.00	49,998,833.33	49,998,440.00
PSI	NTRD	CPD	98788	ALPINE SECURITIZATION CORP CP	0.23000	08/03/15	50,000,000.00	49,989,458.33	49,990,885.00
PSI	NTRD	CPD	98789	SHEFFIELD RECEIVABLES CORP CP	0.19500	07/10/15	50,000,000.00	49,997,562.50	49,997,720.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	98790	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/17/15	50,000,000.00	49,995,777.78	49,995,985.00
PSI	NTRD	CPD	98792	ATLANTIC ASSET SEC LLC CP	0.14000	07/09/15	50,000,000.00	49,998,444.45	49,997,975.00
PSI	NTRD	CPD	98793	ATLANTIC ASSET SEC LLC CP	0.14000	07/10/15	50,000,000.00	49,998,250.00	49,997,720.00
PSI	NTRD	CPD	98794	SHEFFIELD RECEIVABLES CORP CP	0.18000	07/20/15	32,000,000.00	31,996,960.00	31,996,976.00
PSI	NTRD	CPD	98795	CANCARA ASSET SEC LLC CP	0.16000	07/13/15	50,000,000.00	49,997,333.33	49,996,980.00
PSI	NTRD	CPD	98796	BARTON CAPITAL LLC CP	0.13000	07/15/15	50,000,000.00	49,997,472.22	49,997,500.00
PSI	NTRD	CPD	98798	ATLANTIC ASSET SEC LLC CP	0.14000	07/16/15	18,651,000.00	18,649,912.02	18,649,589.98
PSI	NTRD	CPD	98799	AUTOBAHN FUNDING CO LLC CP	0.14000	07/15/15	50,000,000.00	49,997,277.78	49,996,455.00
PSI	NTRD	CPD	98800	SHEFFIELD RECEIVABLES CORP CP	0.18000	07/20/15	50,000,000.00	49,995,250.00	49,995,275.00
PSI	NTRD	CPD	98802	SHEFFIELD RECEIVABLES CORP CP	0.18000	07/21/15	50,000,000.00	49,995,000.00	49,995,040.00
PSI	NTRD	CPD	98803	BARTON CAPITAL LLC CP	0.15000	07/17/15	50,000,000.00	49,996,666.66	49,997,095.00
PSI	NTRD	CPD	98804	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/15/15	50,000,000.00	49,996,888.89	49,996,455.00
PSI	NTRD	CPD	98805	AUTOBAHN FUNDING CO LLC CP	0.14000	07/16/15	50,000,000.00	49,997,083.33	49,996,220.00
PSI	NTRD	CPD	98806	CANCARA ASSET SEC LLC CP	0.15000	07/16/15	50,000,000.00	49,996,875.00	49,996,220.00
PSI	NTRD	CPD	98809	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/21/15	50,000,000.00	49,994,722.22	49,995,040.00
PSI	NTRD	CPD	98810	AUTOBAHN FUNDING CO LLC CP	0.14000	07/22/15	40,000,000.00	39,996,733.33	39,995,792.00
PSI	NTRD	CPD	98811	CANCARA ASSET SEC LLC CP	0.16000	07/17/15	50,000,000.00	49,996,444.44	49,995,985.00
PSI	NTRD	CPD	98812	BARTON CAPITAL LLC CP	0.14000	07/15/15	50,000,000.00	49,997,277.78	49,997,500.00
PSI	NTRD	CPD	98813	BARTON CAPITAL LLC CP	0.14000	07/15/15	25,877,000.00	25,875,591.14	25,875,706.15
PSI	NTRD	CPD	98814	CANCARA ASSET SEC LLC CP	0.16000	07/20/15	50,000,000.00	49,995,777.78	49,995,275.00
PSI	NTRD	CPD	98816	CANCARA ASSET SEC LLC CP	0.18000	07/21/15	50,000,000.00	49,995,000.00	49,995,040.00
PSI	NTRD	CPD	98817	AUTOBAHN FUNDING CO LLC CP	0.14000	07/24/15	25,000,000.00	24,997,763.89	24,997,050.00
PSI	NTRD	CPD	98818	AUTOBAHN FUNDING CO LLC CP	0.14000	07/17/15	40,000,000.00	39,997,511.11	39,996,788.00
PSI	NTRD	CPD	98819	BARTON CAPITAL LLC CP	0.17000	08/10/15	50,000,000.00	49,990,555.56	49,991,055.00
PSI	NTRD	CPD	98820	SHEFFIELD RECEIVABLES CORP CP	0.17000	07/22/15	50,000,000.00	49,995,041.67	49,994,740.00
PSI	NTRD	CPD	98821	ALPINE SECURITIZATION CORP CP	0.23000	08/03/15	50,000,000.00	49,989,458.33	49,990,885.00
PSI	NTRD	CPD	98823	ATLANTIC ASSET SEC LLC CP	0.14000	07/23/15	50,000,000.00	49,995,722.22	49,994,440.00
PSI	NTRD	CPD	98824	SHEFFIELD RECEIVABLES CORP CP	0.18000	07/23/15	45,000,000.00	44,995,050.00	44,994,996.00
PSI	NTRD	CPD	98826	SHEFFIELD RECEIVABLES CORP CP	0.18000	07/23/15	50,000,000.00	49,994,500.00	49,994,440.00
PSI	NTRD	CPD	98827	AUTOBAHN FUNDING CO LLC CP	0.14000	07/20/15	31,000,000.00	30,997,709.44	30,997,070.50
PSI	NTRD	CPD	98828	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/16/15	50,000,000.00	49,996,458.33	49,996,220.00
PSI	NTRD	CPD	98829	ATLANTIC ASSET SEC LLC CP	0.14000	07/20/15	50,000,000.00	49,996,305.56	49,995,275.00
PSI	NTRD	CPD	98832	SHEFFIELD RECEIVABLES CORP CP	0.19000	07/22/15	50,000,000.00	49,994,458.33	49,994,740.00

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PSI	NTRD	CPD	98833	CANCARA ASSET SEC LLC CP	0.18000	08/03/15	50,000,000.00	49,991,750.00	49,990,885.00
PSI	NTRD	CPD	98835	AUTOBAHN FUNDING CO LLC CP	0.14000	07/30/15	50,000,000.00	49,994,361.11	49,992,080.00
PSI	NTRD	CPD	98836	SHEFFIELD RECEIVABLES CORP CP	0.17000	07/29/15	50,000,000.00	49,993,388.89	49,992,425.00
PSI	NTRD	CPD	98837	SHEFFIELD RECEIVABLES CORP CP	0.21000	08/03/15	50,000,000.00	49,990,375.00	49,990,885.00
PSI	NTRD	CPD	98839	ATLANTIC ASSET SEC LLC CP	0.21000	08/10/15	30,000,000.00	29,993,000.00	29,993,268.00
PSI	NTRD	CPD	98841	ATLANTIC ASSET SEC LLC CP	0.14000	07/30/15	50,000,000.00	49,994,361.11	49,992,080.00
PSI	NTRD	CPD	98842	ATLANTIC ASSET SEC LLC CP	0.16000	08/03/15	30,000,000.00	29,995,600.00	29,994,531.00
PSI	NTRD	CPD	98843	BARTON CAPITAL LLC CP	0.18000	08/03/15	23,000,000.00	22,996,205.00	22,996,676.50
PSI	NTRD	CPD	98844	BARTON CAPITAL LLC CP	0.18000	08/05/15	25,000,000.00	24,995,625.00	24,996,150.00
PSI	NTRD	CPD	98845	ATLANTIC ASSET SEC LLC CP	0.13000	07/23/15	50,000,000.00	49,996,027.78	49,994,440.00
PSI	NTRD	CPD	98846	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/20/15	24,735,000.00	24,732,780.72	24,732,662.54
PSI	NTRD	CPD	98847	CANCARA ASSET SEC LLC CP	0.17000	07/21/15	25,000,000.00	24,997,638.89	24,997,520.00
PSI	NTRD	CPD	98849	AUTOBAHN FUNDING CO LLC CP	0.14000	07/22/15	30,000,000.00	29,997,550.00	29,996,844.00
PSI	NTRD	CPD	98851	CANCARA ASSET SEC LLC CP	0.17000	07/21/15	45,000,000.00	44,995,750.00	44,995,536.00
PSI	NTRD	CPD	98858	CANCARA ASSET SEC LLC CP	0.16000	07/22/15	35,000,000.00	34,996,733.33	34,996,318.00
PSI	NTRD	CPD	98859	BARTON CAPITAL LLC CP	0.14000	07/27/15	37,000,000.00	36,996,258.89	36,996,029.90
PSI	NTRD	CPD	98860	AUTOBAHN FUNDING CO LLC CP	0.14000	07/24/15	30,000,000.00	29,997,316.66	29,996,460.00
PSI	NTRD	CPD	98864	BARTON CAPITAL LLC CP	0.15000	07/24/15	30,000,000.00	29,997,125.00	29,997,258.00
PSI	NTRD	CPD	98865	BARTON CAPITAL LLC CP	0.15000	07/24/15	25,000,000.00	24,997,604.17	24,997,715.00
PSI	NTRD	CPD	98866	CANCARA ASSET SEC LLC CP	0.16000	07/27/15	25,000,000.00	24,997,111.11	24,996,567.50
PSI	NTRD	CPD	98867	BARTON CAPITAL LLC CP	0.14000	07/24/15	30,000,000.00	29,997,316.67	29,997,258.00
PSI	NTRD	CPD	98870	BARTON CAPITAL LLC CP	0.20000	08/03/15	18,000,000.00	17,996,700.00	17,997,399.00
PSI	NTRD	CPD	98878	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/27/15	50,000,000.00	49,993,861.11	49,993,135.00
PSI	NTRD	CPD	98879	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/27/15	20,697,000.00	20,694,458.87	20,694,158.30
PSI	NTRD	CPD	98880	CANCARA ASSET SEC LLC CP	0.17000	07/28/15	50,000,000.00	49,993,625.00	49,992,765.00
PSI	NTRD	CPD	98881	ATLANTIC ASSET SEC LLC CP	0.14000	07/23/15	38,000,000.00	37,996,748.89	37,995,774.40
PSI	NTRD	CPD	98882	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/27/15	50,000,000.00	49,994,222.22	49,993,135.00
PSI	NTRD	CPD	98883	ATLANTIC ASSET SEC LLC CP	0.19000	08/03/15	50,000,000.00	49,991,291.66	49,990,885.00
PSI	NTRD	CPD	98885	BARTON CAPITAL LLC CP	0.20000	08/03/15	50,000,000.00	49,990,833.34	49,992,775.00
PSI	NTRD	CPD	98888	ATLANTIC ASSET SEC LLC CP	0.16000	08/06/15	50,000,000.00	49,992,000.00	49,989,975.00
PSI	NTRD	CPD	98900	ATLANTIC ASSET SEC LLC CP	0.18000	08/03/15	20,000,000.00	19,996,700.00	19,996,354.00
PSI	NTRD	CPD	98906	ATLANTIC ASSET SEC LLC CP	0.15000	07/29/15	50,000,000.00	49,994,166.67	49,992,425.00
PSI	NTRD	CPD	98907	ATLANTIC ASSET SEC LLC CP	0.18000	08/03/15	50,000,000.00	49,991,750.00	49,990,885.00

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PSI	NTRD	CPD	98908	BARTON CAPITAL LLC CP	0.21000	08/05/15	50,000,000.00	49,989,791.66	49,992,300.00
PSI	NTRD	CPD	98909	CANCARA ASSET SEC LLC CP	0.16000	07/28/15	50,000,000.00	49,994,000.00	49,992,765.00
PSI	NTRD	CPD	98910	REGENCY MARKETS NO. 1 LLC CP	0.16000	07/24/15	42,750,000.00	42,745,630.00	42,744,955.50
PSI	NTRD	CPD	98911	AUTOBAHN FUNDING CO LLC CP	0.14000	07/28/15	27,000,000.00	26,997,165.00	26,996,093.10
PSI	NTRD	CPD	98912	BARTON CAPITAL LLC CP	0.20000	08/03/15	34,186,000.00	34,179,732.57	34,181,060.12
PSI	NTRD	CPD	98922	ATLANTIC ASSET SEC LLC CP	0.18000	08/05/15	50,000,000.00	49,991,250.00	49,990,300.00
PSI	NTRD	CPD	98925	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/27/15	50,000,000.00	49,993,861.11	49,993,135.00
PSI	NTRD	CPD	98926	REGENCY MARKETS NO. 1 LLC CP	0.17000	07/27/15	32,000,000.00	31,996,071.11	31,995,606.40
PSI	NTRD	CPD	98927	BARTON CAPITAL LLC CP	0.18000	08/04/15	50,000,000.00	49,991,500.00	49,992,560.00
PSI	NTRD	CPD	98928	BARTON CAPITAL LLC CP	0.18000	08/04/15	25,000,000.00	24,995,750.00	24,996,280.00
PSI	NTRD	CPD	98929	CANCARA ASSET SEC LLC CP	0.16000	07/30/15	50,000,000.00	49,993,555.55	49,992,080.00
PSI	NTRD	CPD	98930	ATLANTIC ASSET SEC LLC CP	0.19000	08/03/15	30,000,000.00	29,994,775.00	29,994,531.00
PSI	NTRD	CPD	98933	ATLANTIC ASSET SEC LLC CP	0.19000	08/03/15	20,000,000.00	19,996,516.67	19,996,354.00
PSI	NTRD	CPD	98934	CANCARA ASSET SEC LLC CP	0.18000	08/03/15	45,030,000.00	45,022,570.05	45,021,791.03
PSI	NTRD	CPD	98936	BARTON CAPITAL LLC CP	0.18000	08/07/15	50,000,000.00	49,990,750.00	49,991,815.00
PSI	NTRD	CPD	98937	ATLANTIC ASSET SEC LLC CP	0.18000	08/06/15	50,000,000.00	49,991,000.00	49,989,975.00
PSI	NTRD	CPD	98938	CANCARA ASSET SEC LLC CP	0.16000	08/05/15	50,000,000.00	49,992,222.22	49,990,300.00
PSI	NTRD	CPD	98939	CANCARA ASSET SEC LLC CP	0.17000	08/05/15	35,000,000.00	34,994,215.28	34,993,210.00
PSI	NTRD	CPD	98940	BARTON CAPITAL LLC CP	0.21000	08/28/15	50,000,000.00	49,983,083.34	49,986,150.00
PSI	NTRD	CPD	98941	BARTON CAPITAL LLC CP	0.22000	08/25/15	25,000,000.00	24,991,597.22	24,993,505.00
PSI	NTRD	CPD	98942	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/21/15	50,000,000.00	49,990,791.67	49,992,055.00
PSI	NTRD	CPD	98943	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/20/15	50,000,000.00	49,990,972.23	49,992,350.00
PSI	NTRD	CPD	98944	CANCARA ASSET SEC LLC CP	0.16000	08/03/15	50,000,000.00	49,992,666.66	49,990,885.00
PSI	NTRD	CPD	98946	BARTON CAPITAL LLC CP	0.22000	08/24/15	35,000,000.00	34,988,450.00	34,991,068.00
			CPD Total				6,778,564,000.00	6,777,961,186.27	6,777,946,432.00
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,115,702.73	35,100,438.16
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,393,195.33	18,388,868.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,989,261.77	26,851,797.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,997,013.56	24,985,475.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,976,078.27	24,860,950.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,240,558.75
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,028,504.33	26,968,571.80

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PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,017.42	23,221,412.24
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,550,723.20
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,908,858.60
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,973,011.36	49,828,600.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,012,711.08	31,920,201.16
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,919,100.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,978,105.64	49,930,000.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,980,701.75	49,760,050.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,520,898.77	36,359,668.54
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,874,090.82	44,865,369.30
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,678,434.55
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,711,881.00	23,576,696.25
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,193,229.13	45,919,242.60
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,920,712.79	49,635,150.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,762.14	148,905.45
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,956,325.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,984,995.44	24,956,325.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,819.03	10,581,481.80
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,956,325.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,851,425.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,851,425.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,851,425.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,284,705.80
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,893,026.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,979,155.26	24,937,075.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,711,688.38
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,627,306.29	28,542,423.52
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,301,619.69
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	34,166,000.58
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,137,899.36	15,020,452.35
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,990,734.82	24,789,175.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,483,600.64	43,133,164.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,984,025.56	19,828,980.00

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PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,695,350.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,971,765.18	24,766,050.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,971,765.18	24,766,050.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,971,765.18	24,766,050.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,793,875.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,981,927.71	24,904,250.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,365,039.72	24,699,550.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,884,127.63	8,911,597.64
PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,434,219.31	24,501,886.50
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,606,017.76	16,782,435.49
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,627,674.43	32,873,610.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,986,221.36
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,278,620.31	17,433,712.51
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	25,039,275.00
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,885,758.45
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,885,758.45
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,846.11	20,037,940.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,008,650.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,008,650.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,988,752.74	25,098,425.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,098,425.00
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	25,000,000.00	25,000,000.00	24,861,175.00
PSI	NTRD	FFCB	98312	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	24,000,000.00	24,000,000.00	23,851,344.00
PSI	NTRD	FFCB	98314	FFCB 1.45 (CALLABLE)	1.45000	01/08/19	25,000,000.00	24,998,826.59	24,874,600.00
PSI	NTRD	FFCB	98366	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	26,000,000.00	26,000,000.00	25,838,956.00
PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	25,000,000.00	25,000,000.00	24,829,750.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23000	07/20/18	40,000,000.00	39,976,215.84	39,919,360.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	33,245,000.00	33,245,000.00	33,018,601.55
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55000	01/24/20	30,745,000.00	30,657,128.85	30,420,793.98
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	30,000,000.00	30,000,000.00	29,833,410.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68000	04/27/20	40,000,000.00	39,971,067.32	39,748,240.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72000	05/04/20	27,565,000.00	27,531,637.60	27,383,236.39
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.90000	05/19/20	25,000,000.00	25,000,000.00	25,105,825.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85000	06/08/20	20,000,000.00	19,951,221.89	19,894,200.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	25,000,000.00	25,011,925.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,987,506.85	25,011,925.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,987,513.68	25,011,925.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,987,513.68	25,011,925.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,981,270.53	25,011,925.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2.00000	06/15/20	13,825,000.00	13,820,863.92	13,824,447.00
			FFCB Total				2,084,639,000.00	2,082,145,702.30	2,076,639,197.54
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,020,934.01	25,079,025.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,023,358.08	50,102,700.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,970,242.52	45,211,995.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,994,728.92	25,002,475.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,998,063.35	25,002,450.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	25,002,650.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,938,365.59
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,829,630.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,987,786.76	24,944,000.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,960,550.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,193,506.75	44,844,140.40
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,992,817.21	49,606,350.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,991,955.27	27,779,556.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,872,009.40	45,629,281.80
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,969,509.15	49,705,100.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,922,962.38	37,721,200.39
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,777,383.00
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,960,550.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,847,150.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,834,450.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,756,038.70	31,618,159.84
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,894,250.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,878,000.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,992,377.91	24,951,775.00

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PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,187,821.20
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,814,575.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,449,499.65
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,120,599.20
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,988,775.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,198,641.83	43,386,438.06
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,236,949.90	22,277,226.80
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,990,813.40	24,991,525.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,981,625.50	49,983,050.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,994,550.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,994,550.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,994,550.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,994,550.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,985,114.94	49,992,600.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,390,652.18	31,395,352.80
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	24,964,444.88	24,988,775.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,998,900.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,998,900.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,969,785.12	49,972,650.00
PSI	NTRD	FHLB	98036	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,032,300.00
PSI	NTRD	FHLB	98037	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,032,300.00
PSI	NTRD	FHLB	98377	FHLB 1.50 (CALLABLE)	1.50000	04/30/19	25,000,000.00	25,000,000.00	24,874,225.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75000	09/08/17	50,000,000.00	50,000,000.00	49,883,250.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75000	09/08/17	18,055,000.00	18,055,000.00	18,012,841.58
PSI	NTRD	FHLB	98578	FHLB 2.00 (CALLABLE)	2.00000	05/28/20	25,000,000.00	25,000,000.00	24,952,000.00
PSI	NTRD	FHLB	98579	FHLB 2.00 (CALLABLE)	2.00000	05/28/20	25,000,000.00	25,000,000.00	24,952,000.00
PSI	NTRD	FHLB	98599	FHLB 2.00 (CALLABLE)	2.00000	05/28/20	18,500,000.00	18,490,922.14	18,464,480.00
PSI	NTRD	FHLB	98863	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	25,000,000.00	25,000,000.00	25,035,450.00
PSI	NTRD	FHLB	98873	FHLB 2.02 (CALLABLE)	2.02000	06/30/20	25,000,000.00	25,000,000.00	25,047,750.00
PSI	NTRD	FHLB	98947	FHLB 1.25 (CALLABLE)	1.25000	06/29/18	12,265,000.00	12,265,000.00	12,261,062.94
PSI	NTRD	FHLB	98948	FHLB 1.875 (CALLABLE)	1.87500	01/27/20	7,550,000.00	7,550,000.00	7,548,875.05
				FHLB Total			1,871,525,000.00	1,870,585,240.30	1,867,742,609.30

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PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,963,875.00	49,972,600.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,963,875.00	49,972,600.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,959,916.67	49,972,050.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,959,916.67	49,972,050.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,985,550.00	19,989,040.00
PSI	NTRD	FHLD	98301	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,981,270.83	49,987,200.00
PSI	NTRD	FHLD	98302	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,981,270.83	49,987,200.00
PSI	NTRD	FHLD	98388	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,979,166.66	49,986,250.00
PSI	NTRD	FHLD	98389	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,979,166.66	49,986,250.00
PSI	NTRD	FHLD	98390	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,979,166.66	49,986,250.00
		FHLD Total					470,000,000.00	469,733,174.98	469,811,490.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	09/10/15	25,000,000.00	25,006,083.47	25,076,400.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,954,750.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,764,583.86
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,072,200.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,072,200.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,072,200.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,980,600.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,980,600.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,995,104.05	24,990,300.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,990,300.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,152,655.70
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,888,450.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,243,316.40
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,833,250.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,804,775.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,695,782.70
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,827,550.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,944,464.62
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,833,570.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,800,519.54	24,915,775.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	18,006,201.43	18,196,451.00

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PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,828,711.29	49,959,900.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,150,731.65	4,161,659.67
PSI	NTRD	FHLM	98034	FHLMC 2.030 (CALLABLE)	2.03000	03/19/20	25,000,000.00	25,000,000.00	25,042,500.00
PSI	NTRD	FHLM	98086	FHLMC 2.15 (CALLABLE)	2.15000	04/01/20	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,936,423.96	24,808,325.00
PSI	NTRD	FHLM	98241	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	50,000,000.00	49,844,042.43	49,616,650.00
PSI	NTRD	FHLM	98242	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	50,000,000.00	49,844,042.43	49,616,650.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,822,289.16	49,546,900.00
PSI	NTRD	FHLM	98342	FHLMC 1.82 (CALLABLE)	1.82000	04/29/20	25,000,000.00	25,000,000.00	24,760,800.00
PSI	NTRD	FHLM	98343	FHLMC 1.25 (CALLABLE)	1.25000	04/20/18	25,000,000.00	25,000,000.00	24,950,075.00
PSI	NTRD	FHLM	98367	FHLMC 1.53 (CALLABLE)	1.53000	04/29/19	25,000,000.00	25,000,000.00	24,874,150.00
PSI	NTRD	FHLM	98376	FHLMC 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	24,933,450.00
PSI	NTRD	FHLM	98378	FHLMC 1.35 (CALLABLE)	1.35000	10/23/18	25,000,000.00	25,000,000.00	24,947,125.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.30000	11/07/18	25,000,000.00	25,000,000.00	24,911,250.00
PSI	NTRD	FHLM	98457	FHLMC 1.33 (CALLABLE)	1.33000	11/13/18	25,000,000.00	25,000,000.00	24,908,250.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,976,045.40	24,808,325.00
PSI	NTRD	FHLM	98482	FHLMC 1.52 (CALLABLE)	1.52000	05/06/19	25,000,000.00	25,000,000.00	24,774,825.00
PSI	NTRD	FHLM	98510	FHLMC 1.30 (CALLABLE)	1.30000	02/26/19	25,000,000.00	25,000,000.00	24,872,825.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,879,662.00	49,546,900.00
PSI	NTRD	FHLM	98526	FHLMC 1.65 (CALLABLE)	1.65000	11/15/19	50,000,000.00	49,974,520.46	49,763,150.00
PSI	NTRD	FHLM	98550	FHLMC 1.30 (CALLABLE)	1.30000	05/21/18	25,000,000.00	25,000,000.00	24,996,075.00
PSI	NTRD	FHLM	98560	FHLMC 1.30 (CALLABLE)	1.30000	05/25/18	25,000,000.00	25,000,000.00	24,970,350.00
PSI	NTRD	FHLM	98573	FHLMC 2.00 (CALLABLE)	2.00000	05/27/20	25,000,000.00	25,000,000.00	24,930,950.00
PSI	NTRD	FHLM	98585	FHLMC 1.70 (CALLABLE)	1.70000	05/28/19	25,000,000.00	25,000,000.00	24,966,325.00
PSI	NTRD	FHLM	98593	FHLMC 1.57 (CALLABLE)	1.57000	11/27/18	25,000,000.00	25,000,000.00	25,011,075.00
PSI	NTRD	FHLM	98595	FHLMC 2.05 (CALLABLE)	2.05000	05/27/20	25,000,000.00	25,000,000.00	24,937,275.00
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25000	05/25/18	50,000,000.00	49,995,151.10	50,064,450.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25000	05/25/18	50,000,000.00	50,000,000.00	50,064,450.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	8,125,000.00	8,073,829.45	8,062,705.63
PSI	NTRD	FHLM	98861	FHLMC 2.01 (CALLABLE)	2.01000	06/24/20	25,000,000.00	25,000,000.00	24,996,600.00
PSI	NTRD	FHLM	98886	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	25,000,000.00	24,991,274.33	25,034,275.00
PSI	NTRD	FHLM	98896	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,713,540.41	24,773,450.00
PSI	NTRD	FHLM	98898	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	40,000,000.00	39,950,166.76	40,054,840.00

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PSI	NTRD	FHLM	98901	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	50,000,000.00	49,937,708.45	50,068,550.00
PSI	NTRD	FHLM	98902	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,724,583.58	24,773,450.00
PSI	NTRD	FHLM	98903	FHLMC 2.00 (CALLABLE)	2.00000	06/15/20	19,667,000.00	19,667,000.00	19,674,296.46
PSI	NTRD	FHLM	98904	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	26,445,000.00	26,392,257.08	26,481,256.10
PSI	NTRD	FHLM	98905	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,725,829.81	24,773,450.00
PSI	NTRD	FHLM	98919	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,406,296.92	49,546,900.00
PSI	NTRD	FHLM	98920	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,703,148.46	24,773,450.00
PSI	NTRD	FHLM	98923	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,700,905.25	24,773,450.00
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	15,000,000.00	14,898,063.55	14,884,995.00
PSI	NTRD	FHLM	98951	FHLMC 1.50 (CALLABLE)	1.50000	12/24/18	14,877,000.00	14,877,000.00	14,871,331.86
		FHLM Total					1,927,034,000.00	1,923,376,132.42	1,920,577,834.00
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,971,194.44	49,983,350.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,971,194.44	49,983,350.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,969,777.78	49,980,600.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,969,777.78	49,980,600.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,960,687.50	49,976,800.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,980,343.75	24,988,400.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,962,812.50	49,976,800.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,962,812.50	49,976,800.00
PSI	NTRD	FHLMD	98327	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,980,555.55	49,984,750.00
PSI	NTRD	FHLMD	98328	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,980,555.55	49,984,750.00
PSI	NTRD	FHLMD	98329	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,980,555.55	49,984,750.00
PSI	NTRD	FHLMD	98330	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,980,555.55	49,984,750.00
PSI	NTRD	FHLMD	98359	FHLMC D/N	0.12500	09/17/15	32,127,000.00	32,118,187.38	32,122,759.24
PSI	NTRD	FHLMD	98360	FHLMC D/N	0.13000	10/02/15	25,000,000.00	24,991,513.89	24,993,600.00
		FHLMD Total					632,127,000.00	631,780,524.16	631,902,059.24
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,047,750.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,998,802.03	25,082,050.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	07/28/15	25,000,000.00	25,014,096.60	25,040,800.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,016,694.14	35,165,515.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,993,384.53	25,133,900.00

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PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,146,661.86	50,588,000.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,136,624.17	50,588,000.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,584,613.11	53,147,050.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,584,613.11	53,147,050.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,101,857.50	50,588,000.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,116,557.85	50,588,000.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,161,704.84	50,518,400.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,285,224.84	50,588,000.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,142,612.42	25,294,000.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,251,212.74	50,588,000.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,251,212.74	50,588,000.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,161,704.84	50,518,400.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	30,002,010.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,304.84	14,833,011.60
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,797,142.08	14,728,190.40
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,056,152.17	50,034,500.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,579,111.04	12,573,669.85
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,899,950.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,760,650.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,760,650.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,991,422.51	49,760,650.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,611,450.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,385,554.48
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,472,877.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,523,450.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,887,904.52	20,692,797.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,674,450.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	49,701,800.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,566,950.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,568,500.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,559,650.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,566,950.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,870,085.00

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PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	50,004,900.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	49,729,350.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,594,656.57	36,002,578.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,804,625.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,804,625.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,818,850.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,760,600.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,976,006.41	24,787,625.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,889,592.67	12,850,751.40
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,460,665.07	49,761,450.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,072,084.36	30,254,961.60
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,177,203.57	23,244,224.36
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,684,520.55	24,837,850.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,812,294.28	43,108,560.91
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,236,797.73	46,409,976.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,605,050.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,605,050.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,605,050.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,665,808.44	29,731,997.40
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,715,611.78	50,605,050.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	25,076,050.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	25,090,850.00
PSI	NTRD	FNMA	97642	FNMA 2.03 (CALLABLE)	2.03000	12/30/19	25,000,000.00	25,000,000.00	25,011,300.00
PSI	NTRD	FNMA	98262	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	50,000,000.00	49,934,114.00	49,653,750.00
PSI	NTRD	FNMA	98476	FNMA 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	24,908,700.00
PSI	NTRD	FNMA	98563	FNMA 1.61 (CALLABLE)	1.61000	05/24/19	25,000,000.00	25,000,000.00	24,916,675.00
PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.40000	11/27/18	25,000,000.00	25,000,000.00	25,000,925.00
PSI	NTRD	FNMA	98615	FNMA 1.45 (CALLABLE)	1.45000	11/27/18	25,000,000.00	25,000,000.00	24,982,675.00
PSI	NTRD	FNMA	98673	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	32,515,000.00	32,463,990.65	32,289,833.63
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63000	01/10/20	46,145,000.00	46,031,894.15	45,749,998.80
				FNMA Total			2,556,654,000.00	2,561,048,854.71	2,562,772,593.03
PSI	NTRD	FNMD	98225	FNMA D/N	0.13000	09/03/15	50,000,000.00	49,988,444.45	49,994,600.00

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PSI	NTRD	FNMD	98226	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,988,263.89	49,994,500.00
PSI	NTRD	FNMD	98227	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,988,263.89	49,994,500.00
PSI	NTRD	FNMD	98236	FNMA D/N	0.13000	09/04/15	38,000,000.00	37,991,080.55	37,995,820.00
PSI	NTRD	FNMD	98243	FNMA D/N	0.13000	09/18/15	50,000,000.00	49,985,736.11	49,993,300.00
PSI	NTRD	FNMD	98244	FNMA D/N	0.13000	09/18/15	50,000,000.00	49,985,736.11	49,993,300.00
PSI	NTRD	FNMD	98256	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,986,277.78	49,993,550.00
PSI	NTRD	FNMD	98257	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,986,277.78	49,993,550.00
PSI	NTRD	FNMD	98258	FNMA D/N	0.13000	09/15/15	25,000,000.00	24,993,138.89	24,996,775.00
PSI	NTRD	FNMD	98273	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,986,631.94	49,993,500.00
PSI	NTRD	FNMD	98274	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,986,631.94	49,993,500.00
PSI	NTRD	FNMD	98275	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,986,631.94	49,993,500.00
PSI	NTRD	FNMD	98288	FNMA D/N	0.13000	10/01/15	50,000,000.00	49,983,388.89	49,987,350.00
PSI	NTRD	FNMD	98289	FNMA D/N	0.13000	10/01/15	50,000,000.00	49,983,388.89	49,987,350.00
PSI	NTRD	FNMD	98290	FNMA D/N	0.13000	10/01/15	25,000,000.00	24,991,694.44	24,993,675.00
				FNMD Total			688,000,000.00	687,811,587.49	687,898,770.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,639,450.00
				FRAM2 Total			50,000,000.00	50,000,000.00	49,639,450.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FRN	0.42510	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
				FRCDQ2 Total			50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,584,750.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,582,600.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,470,500.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,505,700.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,208,550.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,208,550.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	49,098,400.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	49,185,150.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	49,216,600.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	49,250,100.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,232,000.00

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PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	49,223,100.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	49,216,000.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,232,000.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	49,256,000.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,573,775.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,527,650.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,426,650.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,426,650.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,460,975.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,460,975.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,426,650.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,416,275.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,407,000.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	48,979,700.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,489,850.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,489,850.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	49,091,300.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,795,175.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,792,225.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	24,926,150.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	24,925,700.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,925,025.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,935,575.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,923,500.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,923,500.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,533.41	24,922,775.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,900,625.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,900,625.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,900,625.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25000	01/07/19	25,000,000.00	25,000,000.00	24,998,025.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25000	05/07/19	25,000,000.00	25,000,000.00	29,342,825.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25000	05/13/19	25,000,000.00	25,000,000.00	24,841,900.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25000	05/15/19	25,000,000.00	25,000,000.00	24,840,100.00

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PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25000	05/07/19	25,000,000.00	25,000,000.00	29,342,825.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25000	05/22/19	25,000,000.00	25,000,000.00	24,818,675.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25000	05/22/19	25,000,000.00	24,990,245.74	24,833,675.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	2.05000	08/20/19	25,000,000.00	25,000,000.00	24,760,850.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	2.00000	08/28/19	25,000,000.00	25,000,000.00	24,806,175.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	2.00000	08/28/19	25,000,000.00	25,000,000.00	24,793,575.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	2.50000	10/02/19	25,000,000.00	25,000,000.00	24,728,325.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	2.00000	09/26/19	25,000,000.00	25,000,000.00	24,546,500.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	2.50000	10/09/19	25,000,000.00	25,000,000.00	24,726,700.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	24,756,625.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2.00000	12/23/19	25,000,000.00	25,000,000.00	24,761,175.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	7.75000	03/18/20	25,000,000.00	25,000,000.00	24,633,275.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	2.00000	03/30/20	25,000,000.00	25,000,000.00	24,738,375.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	2.00000	03/30/20	25,000,000.00	25,000,000.00	24,738,375.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	7.50000	04/02/20	25,000,000.00	25,000,000.00	24,697,725.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	8.50000	06/30/20	25,000,000.00	25,000,000.00	24,875,625.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	7.50000	06/25/20	25,000,000.00	25,000,000.00	24,884,900.00
		MCPN Total					1,950,000,000.00	1,949,986,779.15	1,934,885,025.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.50000	06/05/17	50,000,000.00	49,998,069.55	49,780,600.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,954,650.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85000	12/18/17	50,000,000.00	50,000,000.00	49,943,300.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.90000	12/13/17	50,000,000.00	50,000,000.00	50,044,750.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	50,042,650.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.12500	11/15/18	25,000,000.00	25,000,000.00	24,982,050.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.12500	11/15/18	14,000,000.00	14,000,000.00	13,989,948.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.50000	12/18/19	25,000,000.00	25,000,000.00	25,046,725.00
PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.50000	12/27/19	25,000,000.00	25,000,000.00	24,990,150.00
PSI	NTRD	MCSA	98033	FHLMC 1.50 (CALLABLE)	1.50000	03/19/20	25,000,000.00	25,000,000.00	25,033,225.00
PSI	NTRD	MCSA	98038	FHLMC 1.50 (CALLABLE)	1.50000	03/25/20	25,000,000.00	25,000,000.00	25,037,725.00
PSI	NTRD	MCSA	98048	FHLMC 1.55 (CALLABLE)	1.55000	03/26/20	25,000,000.00	25,000,000.00	25,039,525.00
PSI	NTRD	MCSA	98049	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,037,825.00
PSI	NTRD	MCSA	98051	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,037,475.00

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PSI	NTRD	MCSA	98053	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,041,800.00
PSI	NTRD	MCSA	98054	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,041,800.00
PSI	NTRD	MCSA	98062	FHLMC 1.625 (CALLABLE)	1.62500	03/25/20	25,000,000.00	25,000,000.00	25,042,100.00
PSI	NTRD	MCSA	98168	FHLM 1.50 (CALLABLE)	1.50000	04/20/20	25,000,000.00	25,000,000.00	24,900,875.00
PSI	NTRD	MCSA	98190	FHLMC 1.50 (CALLABLE)	1.50000	04/15/20	25,000,000.00	25,000,000.00	24,958,350.00
PSI	NTRD	MCSA	98250	FHLMC 1.50 (CALLABLE)	1.50000	04/24/20	25,000,000.00	25,000,000.00	24,802,075.00
PSI	NTRD	MCSA	98254	FHLMC 1.50 (CALLABLE)	1.50000	04/21/20	25,000,000.00	25,000,000.00	24,832,975.00
PSI	NTRD	MCSA	98263	FHLMC 1.50 (CALLABLE)	1.50000	04/17/20	25,000,000.00	25,000,000.00	24,836,825.00
PSI	NTRD	MCSA	98264	FHLMC 1.50 (CALLABLE)	1.50000	04/27/20	25,000,000.00	25,000,000.00	24,833,625.00
PSI	NTRD	MCSA	98473	FHLMC 1.50 (CALLABLE)	1.50000	05/11/20	25,000,000.00	25,000,000.00	24,803,950.00
PSI	NTRD	MCSA	98509	FHLMC 1.50 (CALLABLE)	1.50000	05/26/20	25,000,000.00	25,000,000.00	24,854,900.00
PSI	NTRD	MCSA	98539	FHLMC 1.50 (CALLABLE)	1.50000	05/20/20	25,000,000.00	25,000,000.00	24,947,250.00
PSI	NTRD	MCSA	98551	FHLMC 1.50 (CALLABLE)	1.50000	05/20/20	25,000,000.00	25,000,000.00	24,947,250.00
PSI	NTRD	MCSA	98559	FHLMC 1.50 (CALLABLE)	1.50000	05/14/20	25,000,000.00	25,000,000.00	24,939,075.00
PSI	NTRD	MCSA	98561	FHLB 6.00 (CALLABLE)	6.00000	05/27/20	25,000,000.00	25,000,000.00	24,780,550.00
PSI	NTRD	MCSA	98562	FHLB 6.00 (CALLABLE)	6.00000	05/27/20	25,000,000.00	25,000,000.00	24,780,550.00
PSI	NTRD	MCSA	98564	FHLMC 1.55 (CALLABLE)	1.55000	05/28/20	25,000,000.00	24,995,093.05	24,937,475.00
PSI	NTRD	MCSA	98570	FHLMC 1.55 (CALLABLE)	1.55000	05/27/20	25,000,000.00	25,000,000.00	25,009,400.00
PSI	NTRD	MCSA	98572	FHLMC 1.625 (CALLABLE)	1.62500	05/27/20	25,000,000.00	25,000,000.00	25,009,825.00
PSI	NTRD	MCSA	98584	FHLMC 1.625 (CALLABLE)	1.62500	05/27/20	25,000,000.00	25,000,000.00	24,995,800.00
PSI	NTRD	MCSA	98586	FHLB 2.50 (CALLABLE)	2.50000	05/27/20	25,000,000.00	25,000,000.00	24,973,750.00
PSI	NTRD	MCSA	98642	FHLMC 1.50 (CALLABLE)	1.50000	05/12/20	23,871,000.00	23,871,000.00	23,744,101.76
PSI	NTRD	MCSA	98658	FHLMC 1.60 (CALLABLE)	1.60000	06/18/20	25,000,000.00	25,000,000.00	24,955,950.00
		MCSA Total					1,037,871,000.00	1,037,864,162.60	1,035,930,849.76
PSI	NTRD	NCD1	98670	WELLS FARGO BANK, NA CD	0.29000	12/18/15	50,000,000.00	50,000,000.00	50,012,550.00
PSI	NTRD	NCD1	98703	MUFG UNION BANK NA CD	0.17000	07/02/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	NCD1	98704	MUFG UNION BANK NA CD	0.19000	07/20/15	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	NCD1	98708	MUFG UNION BANK NA CD	0.19000	07/17/15	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	NCD1	98720	MUFG UNION BANK NA CD	0.19000	07/22/15	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	NCD1	98765	MUFG UNION BANK NA CD	0.17000	07/06/15	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	NCD1	98784	MUFG UNION BANK NA CD	0.17000	07/23/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	98797	MUFG UNION BANK NA CD	0.16000	07/14/15	50,000,000.00	50,000,000.00	50,000,500.00

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PSI	NTRD	NCD1	98822	MUFG UNION BANK NA CD	0.15000	07/30/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	NCD1	98949	MUFG UNION BANK NA CD	0.15000	08/03/15	50,000,000.00	50,000,000.00	50,000,940.00
		NCD1 Total					500,000,000.00	500,000,000.00	500,017,690.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,861,239.64	50,269,550.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,857,631.22	50,269,550.00
		NOTE Total					100,000,000.00	99,718,870.86	100,539,100.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,973,479.17	49,993,950.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,973,479.17	49,993,950.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,973,711.80	49,993,950.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,973,711.80	49,993,950.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,970,687.50	49,993,950.00
PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,970,687.50	49,993,950.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,970,687.50	49,993,950.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,951,062.50	49,990,450.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,951,062.50	49,990,450.00
PSI	NTRD	TBIL	98217	UST BILL	0.24250	03/03/16	50,000,000.00	49,917,145.83	49,951,300.00
PSI	NTRD	TBIL	98218	UST BILL	0.24250	03/03/16	50,000,000.00	49,917,145.83	49,951,300.00
PSI	NTRD	TBIL	98219	UST BILL	0.24250	03/03/16	50,000,000.00	49,917,145.83	49,951,300.00
PSI	NTRD	TBIL	98220	UST BILL	0.24250	03/03/16	50,000,000.00	49,917,145.83	49,951,300.00
PSI	NTRD	TBIL	98221	UST BILL	0.24250	03/03/16	50,000,000.00	49,917,145.83	49,951,300.00
PSI	NTRD	TBIL	98222	UST BILL	0.24250	03/03/16	50,000,000.00	49,917,145.83	49,951,300.00
PSI	NTRD	TBIL	98331	UST BILL	0.19750	03/31/16	50,000,000.00	49,924,840.28	49,933,400.00
PSI	NTRD	TBIL	98332	UST BILL	0.19750	03/31/16	50,000,000.00	49,924,840.28	49,933,400.00
PSI	NTRD	TBIL	98333	UST BILL	0.19750	03/31/16	50,000,000.00	49,924,840.28	49,933,400.00
PSI	NTRD	TBIL	98529	UST BILL	0.22000	03/31/16	50,000,000.00	49,916,277.78	49,933,400.00
PSI	NTRD	TBIL	98530	UST BILL	0.22000	03/31/16	50,000,000.00	49,916,277.78	49,933,400.00
		TBIL Total					1,000,000,000.00	998,818,520.82	999,313,350.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	50,027,450.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,002,351.10	50,010,450.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	50,050,650.00

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PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	25,025,325.00
PSI	NTRD	YANK1	98184	AU & NZ BANKING GRP NY CD	0.21000	12/18/15	50,000,000.00	50,000,000.00	50,008,000.00
PSI	NTRD	YANK1	98245	NORDEA BK FINLAND PLC NY CD	0.18000	07/01/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	98246	NORDEA BK FINLAND PLC NY CD	0.18000	07/01/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	98315	SVENSKA HANDELSBANKEN NY CD	0.19000	07/01/15	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	98319	UBS AG STAMFORD CT CD	0.25000	07/06/15	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	98320	UBS AG STAMFORD CT CD	0.29000	07/31/15	50,000,000.00	50,000,000.00	50,004,250.00
PSI	NTRD	YANK1	98361	BANK OF NOVA SCOTIA HOUSTO CD	0.20000	09/08/15	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	YANK1	98362	BANK OF NOVA SCOTIA HOUSTO CD	0.20000	09/08/15	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	YANK1	98428	NORDEA BK FINLAND PLC NY CD	0.18500	07/15/15	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	YANK1	98517	DNB BANK ASA NY CD	0.18000	07/30/15	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	YANK1	98521	UBS AG STAMFORD CT CD	0.27000	07/31/15	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	YANK1	98528	SVENSKA HANDELSBANKEN NY CD	0.19500	07/27/15	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	98531	AU & NZ BANKING GRP NY CD	0.17000	10/23/15	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	YANK1	98637	CREDIT SUISSE NY CD	0.22000	07/15/15	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	98698	BNP PARIBAS SF CD	0.19000	07/30/15	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	98707	CREDIT SUISSE NY CD	0.22000	07/06/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	98717	LLOYDS TSB BANK PLC NY CD	0.21000	07/30/15	50,000,000.00	50,000,402.64	50,001,650.00
PSI	NTRD	YANK1	98830	CREDIT SUISSE NY CD	0.23000	07/31/15	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	98831	CANADIAN IMP. BK OF COM NY CD	0.14000	07/24/15	50,000,000.00	50,000,319.41	49,999,650.00
PSI	NTRD	YANK1	98838	CANADIAN IMP. BK OF COM NY CD	0.14000	07/28/15	50,000,000.00	50,000,374.95	49,999,600.00
PSI	NTRD	YANK1	98850	CREDIT SUISSE NY CD	0.23000	07/31/15	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	98852	SOCIETE GENERALE NY CD	0.23000	08/31/15	50,000,000.00	50,000,846.86	50,000,600.00
PSI	NTRD	YANK1	98871	CANADIAN IMP. BK OF COM NY CD	0.13000	07/28/15	50,000,000.00	50,000,374.96	49,999,200.00
PSI	NTRD	YANK1	98884	DNB BANK ASA NY CD	0.21000	09/23/15	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	98887	BNP PARIBAS SF CD	0.20000	08/28/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	98889	BANK OF NOVA SCOTIA HOUSTO	0.24000	09/24/15	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	98890	CANADIAN IMP. BK OF COM NY CD	0.15000	08/24/15	50,000,000.00	50,000,749.83	50,000,000.00
PSI	NTRD	YANK1	98891	SVENSKA HANDELSBANKEN NY CD	0.23000	09/25/15	50,000,000.00	50,001,193.78	49,999,150.00
PSI	NTRD	YANK1	98892	LLOYDS TSB BANK PLC NY CD	0.24000	09/24/15	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	YANK1	98897	CREDIT SUISSE NY CD	0.23000	08/03/15	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	98899	UBS AG STAMFORD CT CD	0.24000	08/31/15	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	YANK1	98921	SVENSKA HANDELSBANKEN NY CD	0.23500	09/30/15	50,000,000.00	50,000,631.56	49,999,100.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	98931	BNP PARIBAS SF CD	0.11000	07/24/15	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	98932	BNP PARIBAS SF CD	0.11000	07/24/15	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	98945	NORDEA BK FINLAND PLC NY CD	0.20000	09/30/15	50,000,000.00	50,000,000.00	49,992,338.00
PSI	NTRD	YANK1	98952	LLOYDS TSB BANK PLC NY CD	0.19000	08/28/15	50,000,000.00	50,000,805.32	49,998,361.50
PSI	NTRD	YANK1	98953	LLOYDS TSB BANK PLC NY CD	0.20000	09/01/15	50,000,000.00	50,000,860.83	49,999,125.00
PSI	NTRD	YANK1	98954	BANK OF NOVA SCOTIA HOUSTO CD	0.13000	09/01/15	50,000,000.00	50,000,000.00	49,993,002.50
PSI	NTRD	YANK1	98955	CANADIAN IMP. BK OF COM NY CD	0.15000	08/28/15	50,000,000.00	50,000,805.37	49,995,085.00
PSI	NTRD	YANK1	98956	SVENSKA HANDELSBANKEN NY CD	0.15000	09/01/15	50,000,000.00	50,000,860.90	49,994,751.50
PSI	NTRD	YANK1	98958	WESTPAC BANKING CORP NY CD	0.33000	12/18/15	50,000,000.00	50,002,357.53	49,978,667.50
		YANK1 Total					2,225,000,000.00	2,225,012,935.04	2,225,096,306.00
				PSI Total			24,203,414,000.00	24,197,826,844.10	24,172,594,030.87
				PSI Historical Total				24,208,178,814.23	

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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	5.00000	09/02/21	4,655,000.00	4,655,000.00	4,655,000.00
		LTBD Total					4,655,000.00	4,655,000.00	4,655,000.00
	GF Total						4,655,000.00	4,655,000.00	4,655,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,188.48	90,093.37
		BOND Total					85,000.00	85,188.48	90,093.37
	MAST Total						85,000.00	85,188.48	90,093.37
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,602,590.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	1,200,000.00	1,200,000.00	1,174,261.20
		FFCB Total					11,200,000.00	11,200,000.00	10,776,851.20
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,247.61	807,111.03
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,744,248.00
		FHLB Total					8,818,225.81	8,817,247.61	8,551,359.03
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,494,188.77	1,415,371.50
		FHLM Total					1,500,000.00	1,494,188.77	1,415,371.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,456.39	5,925,576.00
		FNMA Total					6,000,000.00	5,995,456.39	5,925,576.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,963,859.00
		MCSA Total					3,000,000.00	3,000,000.00	2,963,859.00
	PHHPA Total						30,518,225.81	30,506,892.77	29,633,016.73
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,936.28	129,389.91
		FFCB Total					130,000.00	129,936.28	129,389.91
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	473,949.87
		FHLM Total					476,000.00	476,000.00	473,949.87
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,743.38	1,564,427.15

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
FNMA Total							1,573,000.00	1,572,743.38	1,564,427.15
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.70000	12/28/17	188,000.00	188,000.00	188,110.36
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85000	05/29/18	200,000.00	200,000.00	199,688.60
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,058,911.06
SPI	SANIT	MCSA	97904	FHLMC 1.50 (CALLABLE)	1.50000	02/27/20	671,000.00	671,000.00	672,291.68
MCSA Total							2,116,000.00	2,116,000.00	2,119,001.70
SANIT Total							4,295,000.00	4,294,679.66	4,286,768.63
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/15	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/15	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/15	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/15	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/15	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/15	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/15	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/15	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/15	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/15	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/15	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/15	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/15	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/15	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/15	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/15	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/15	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/15	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/15	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/15	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/15	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/15	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/15	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/15	160,406.73	160,406.73	160,406.73

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/15	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/15	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/15	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/15	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/15	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/15	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/15	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/15	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/15	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/15	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/15	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/15	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/15	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/15	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/15	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/15	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/15	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/15	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/15	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/15	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/15	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/15	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/15	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/15	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/15	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/15	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/15	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/15	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/15	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/15	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/15	38,087.21	38,087.21	38,087.21

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0.00000	12/31/15	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0.00000	12/31/15	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0.00000	12/31/15	25,052.03	25,052.03	25,052.03
				CTDQ Total			39,088,883.36	39,088,883.36	39,088,883.36
				SCAQM Total			39,088,883.36	39,088,883.36	39,088,883.36
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,075,410.00
				FFCB Total			10,000,000.00	10,000,000.00	10,075,410.00
SPI	SCP61	FHLB	98874	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	5,000,000.00	5,000,000.00	5,005,880.00
				FHLB Total			5,000,000.00	5,000,000.00	5,005,880.00
				SCP61 Total			15,000,000.00	15,000,000.00	15,081,290.00
SPI	SCP66	FHLB	98877	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	20,000,000.00	20,000,000.00	20,023,520.00
				FHLB Total			20,000,000.00	20,000,000.00	20,023,520.00
				SCP66 Total			20,000,000.00	20,000,000.00	20,023,520.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,075,410.00
				FFCB Total			10,000,000.00	10,000,000.00	10,075,410.00
SPI	SCP6F	FHLB	98869	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	10,000,000.00	10,000,000.00	10,001,480.00
				FHLB Total			10,000,000.00	10,000,000.00	10,001,480.00
				SCP6F Total			20,000,000.00	20,000,000.00	20,076,890.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP6U	FHLB	98875	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	5,000,000.00	5,000,000.00	5,005,880.00
		FHLB Total					<u>5,000,000.00</u>	<u>5,000,000.00</u>	<u>5,005,880.00</u>
	SCP6U Total						<u>5,000,000.00</u>	<u>5,000,000.00</u>	<u>5,005,880.00</u>
SPI	SCP88	FHLB	98876	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	5,000,000.00	5,000,000.00	5,005,880.00
		FHLB Total					<u>5,000,000.00</u>	<u>5,000,000.00</u>	<u>5,005,880.00</u>
	SCP88 Total						<u>5,000,000.00</u>	<u>5,000,000.00</u>	<u>5,005,880.00</u>
SPI	SCU5F	FHLB	98868	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	10,000,000.00	10,000,000.00	10,001,480.00
		FHLB Total					<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>10,001,480.00</u>
	SCU5F Total						<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>10,001,480.00</u>
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/15	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/15	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/15	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/15	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/15	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/15	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/15	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/15	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/15	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/15	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/15	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/15	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/15	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/15	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/15	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/15	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/15	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/15	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/15	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/15	136,097.01	136,097.01	136,097.01

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/15	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/15	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/15	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/15	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/15	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/15	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/15	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/15	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/15	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0.00000	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0.00000	12/31/15	6,189.50	6,189.50	6,189.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of June 30, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value	
SPI	SLIM	CTDQ	97764	S OF C LAIF	0.00000	12/31/15	6,512.88	6,512.88	6,512.88	
SPI	SLIM	CTDQ	98442	S OF C LAIF	0.00000	12/31/15	3,679.29	3,679.29	3,679.29	
							CTDQ Total	3,174,600.91	3,174,600.91	3,174,600.91
							SLIM Total	3,174,600.91	3,174,600.91	3,174,600.91
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/15	4,160.52	4,160.52	4,160.52	
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/15	12,083.56	12,083.56	12,083.56	
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/15	12,156.78	12,156.78	12,156.78	
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/15	9,736.54	9,736.54	9,736.54	
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/15	25.51	25.51	25.51	
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/15	23.17	23.17	23.17	
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/15	24.7	24.7	24.7	
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/15	24.62	24.62	24.62	
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/15	21.73	21.73	21.73	
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/15	21.1	21.1	21.1	
SPI	WASIA	CTDQ	96979	S OF C LAIF	0.00000	12/31/15	23.32	23.32	23.32	
SPI	WASIA	CTDQ	97765	S OF C LAIF	0.00000	12/31/15	24.54	24.54	24.54	
SPI	WASIA	CTDQ	98441	S OF C LAIF	0.00000	12/31/15	24.58	24.58	24.58	
							CTDQ Total	38350.67	38350.67	38350.67
							WASIA Total	38350.67	38350.67	38350.67
							SPI Total	156,855,060.75	156,843,595.85	156,161,653.67
							SPI Historical Total	156,845,422.14		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2015
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	138,588.02
03/08/06	CCTSA TOBACCO BONDS 2006	39,536,068.33
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	12.53
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	720,777.13
12/21/11	LAC-CAL 2011 SERIES A	<u>2,045,138.13</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$42,440,584.14</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 06/30/2015
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,205,378.68
03/21/12	DISNEY PROJECT, 2012	4,181,148.35
12/02/02	MASTER REFUNDING 2002B	1,785,093.60
03/02/05	MASTER REFUNDING 2005A	16,239,946.77
12/13/06	MASTER REFUNDING 2006 A & B	29,853,775.16
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	152,305,173.28
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	48,739,865.02
04/09/13	COMMERCIAL PAPER 2013	6,640,686.36
06/26/14	COMMERCIAL PAPER 2014	1,007,821.61
01/05/06	CALABASAS LANDFILL 2005	2,387,560.19
	U.S. BANK - TRUSTEE TOTAL	<u>\$270,346,449.02</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	<u>44,878,076.05</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$44,878,076.05</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 06/30/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,921.98</u>
	TREASURER TOTAL	<u><u>\$301,921.98</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 06/30/15
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
91175	NORDEA BANK FINLAND PLC NY FRN	0.93	09/28/15	50,000,000.00	50,012,110.50	Cpn rate=Qtrly US\$LIBOR-2bp
CNFL Totals				50,000,000.00	50,012,110.50	
CNFM						
97348	ROYAL BANK OF CANCADA NY FRN	0.27	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+4bp
CNFRQ Totals				50,000,000.00	50,000,000.00	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.58	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				25,000,000.00	25,000,000.00	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				50,000,000.00	50,000,000.00	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.43	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+8bp.
FRCDQ2 Totals				50,000,000.00	50,000,000.00	
CORPORATE AND AGENCY ISSUED TOTAL				225,000,000.00	225,012,110.50	
BAN						
96106	LACCAL BANS	0.61	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
96776	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
97467	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	0.59	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	0.55	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				272,000,000.00	272,012,110.50	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 6/30/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
96106	LACCAL	06/04/14	7,000,000.00	0.607%
96776	LACCAL	09/12/14	10,000,000.00	0.607%
97467	LACCAL	12/10/14	10,000,000.00	0.607%
98159	LACCAL	03/23/15	10,000,000.00	0.582%
98733	LACCAL	06/01/15	10,000,000.00	0.539%
			<u>\$ 47,000,000.00</u>	

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

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,775,012,935.04	59.90	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	6,777,961,186.27	19.75	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,098,537,391.68	201.53	DAYS	0.00	0.00	DAYS
AGENCIES	13,264,332,158.11	1,034.22	DAYS	0.00	0.00	DAYS
MUNICIPALS	47,000,000.00	676.64	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	234,983,173.00	513.88	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	\$24,197,826,844.10	594.78	DAYS	\$0.00	0.00	DAYS

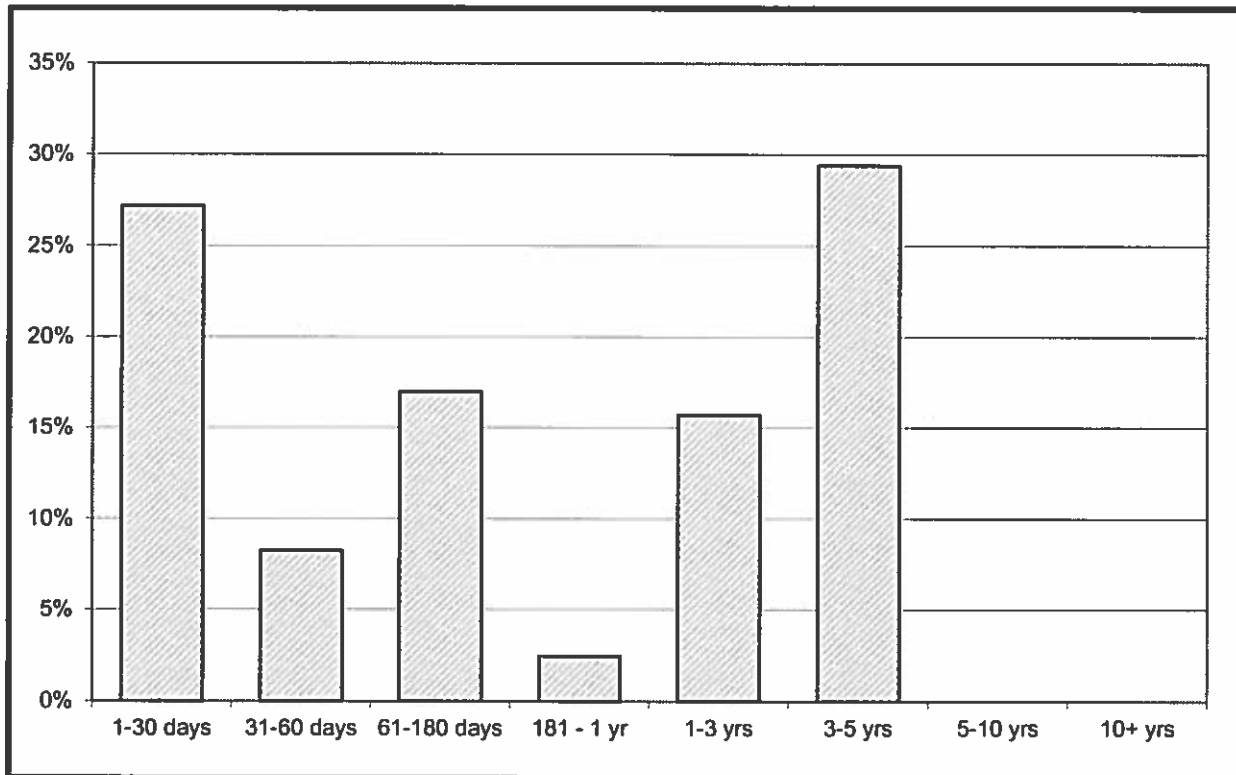
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of June 30, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	07/01/15 - 07/30/15	\$6,578,348,000.00	27.20	27.20	\$6,578,032,734.70	27.30	27.30
31 to 60 Days	07/31/15 - 08/29/15	\$2,000,216,000.00	8.30	35.40	\$1,999,969,738.73	8.30	35.60
61 to 90 Days	08/30/15 - 09/28/15	\$1,270,127,000.00	5.20	40.70	\$1,270,012,995.03	5.30	40.90
91 to 120 Days	09/29/15 - 10/28/15	\$785,000,000.00	3.20	43.90	\$784,789,575.65	3.30	44.20
121 to 180 Days	10/29/15 - 12/27/15	\$2,051,400,000.00	8.50	52.40	\$2,050,325,258.63	8.50	52.70
181 to 270 Days	12/28/15 - 03/26/16	\$300,000,000.00	1.20	53.60	\$299,502,874.98	1.20	53.90
271 to 365 Days	03/27/16 - 06/29/16	\$300,000,000.00	1.20	54.90	\$299,607,076.40	1.20	55.20
1 to 1.5 YEARS	06/30/16 - 12/28/16	\$557,000,000.00	2.30	57.20	\$563,579,295.98	2.40	57.50
1.5 to 2 YEARS	12/29/16 - 06/29/17	\$264,395,000.00	1.10	58.30	\$264,600,031.88	1.10	58.60
2 to 3 YEARS	06/30/17 - 06/30/18	\$2,974,669,000.00	12.30	70.60	\$2,971,124,824.07	12.20	70.90
3 to 4 YEARS	06/30/18 - 06/30/19	\$4,394,606,000.00	18.20	88.70	\$4,392,223,471.00	18.20	88.70
4 to 5 YEARS	06/30/19 - 06/30/20	\$2,727,653,000.00	11.30	100.00	\$2,724,058,967.05	11.30	100.00
Portfolio Total:		\$24,203,414,000.00			\$24,197,826,844.10		
GF							
5 to 10 YEARS	06/30/20 - 06/30/25	\$4,655,000.00	100.00	100.00	\$4,655,000.00	100.00	100.00
Portfolio Total:		\$4,655,000.00			\$4,655,000.00		
MAST							
271 to 365 Days	10/29/15 - 12/27/15	\$85,000.00	100.00	100.00	\$85,188.48	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,188.48		
PHHPA							
10 + YEARS	06/30/25 - 06/30/65	\$30,518,225.81	100.00	100.00	\$30,506,892.77	100.00	100.00
Portfolio Total:		\$30,518,225.81			\$30,506,892.77		
SANIT							
2 to 3 YEARS	06/30/17 - 06/30/18	\$2,567,000.00	49.20	59.80	\$2,566,679.66	59.50	59.50
3 to 4 YEARS	06/30/18 - 06/30/19	\$1,057,000.00	20.50	84.40	\$1,057,000.00	24.80	84.30
4 to 5 YEARS	06/30/19 - 06/30/20	\$671,000.00	30.40	100.00	\$671,000.00	15.70	100.00
Portfolio Total:		\$4,295,000.00			\$4,294,679.66		
SCAQM							
181 to 270 Days	12/28/15 - 03/26/16	\$39,088,883.36	100.00	100.00	\$39,088,883.36	100.00	100.00
Portfolio Total:		\$39,088,883.36			\$39,088,883.36		

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

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
1 to 1.5 YEARS	06/30/16 - 12/28/16	\$10,000,000.00	66.70	66.70	\$10,000,000.00	66.90	66.90
2 to 3 YEARS	06/30/17 - 06/30/18	\$5,000,000.00	33.30	100.00	\$5,000,000.00	33.10	100.00
Portfolio Total:		\$15,000,000.00			\$15,000,000.00		
SCP66							
2 to 3 YEARS	06/30/17 - 06/30/18	\$20,000,000.00	100.00	100.00	\$20,000,000.00	100.00	100.00
Portfolio Total:		\$20,000,000.00			\$20,000,000.00		
SCP6F							
1 to 1.5 YEARS	06/30/16 - 12/28/16	\$10,000,000.00	50.00	50.00	\$10,000,000.00	50.20	50.20
2 to 3 YEARS	06/30/17 - 06/30/18	\$10,000,000.00	50.00	100.00	\$10,000,000.00	49.80	100.00
Portfolio Total:		\$20,000,000.00			\$20,000,000.00		
SCP6U							
2 to 3 YEARS	06/30/17 - 06/30/18	\$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	06/30/17 - 06/30/18	\$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	06/30/17 - 06/30/18	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SLIM							
181 to 270 Days	12/28/15 - 03/26/16	\$3,174,600.91	100.00	100.00	\$3,174,600.91	100.00	100.00
Portfolio Total:		\$3,174,600.91			\$3,174,600.91		
WASIA							
181 to 270 Days	12/28/15 - 03/26/16	\$38,350.67	100.00	100.00	\$38,350.67	100.00	100.00
Portfolio Total:		\$38,350.67			\$38,350.67		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,578,033	27.18%
31 - 60 days	1,999,970	8.27%
61 - 180 days	4,105,128	16.96%
181 - 1 yr	599,110	2.48%
1 - 3 yrs	3,799,304	15.70%
3 - 5 yrs	7,116,282	29.41%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 24,197,827</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 6/30/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$3,174,600.91
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,088,883.36
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>38,350.67</u>
	LAIF TOTAL	<u><u>\$42,301,834.94</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	May 2015	May 2014	Change
Average Daily Portfolio (\$)	65,211,535	60,405,907	+4,805,628
Accrued Earnings (\$)	16,045	11,717	+4,328
Effective Yield (%)	0.290	0.228	+0.062
Average Life-Month End (In Days)	222	199	+23
Total Security Transactions			
Amount (\$)	21,420,012	20,371,233	+1,048,779
Number	430	409	+21
Total Time Deposit Transactions			
Amount (\$)	1,838,080	1,146,980	+691,100
Number	113	75	+38
Average Workday Investment Activity (\$)	1,162,905	1,024,677	+138,228
Prescribed Demand Account Balances For Services (\$)	2,089,100	2,220,131	-131,031

**JOHN CHIANG
 TREASURER
 STATE OF CALIFORNIA**

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

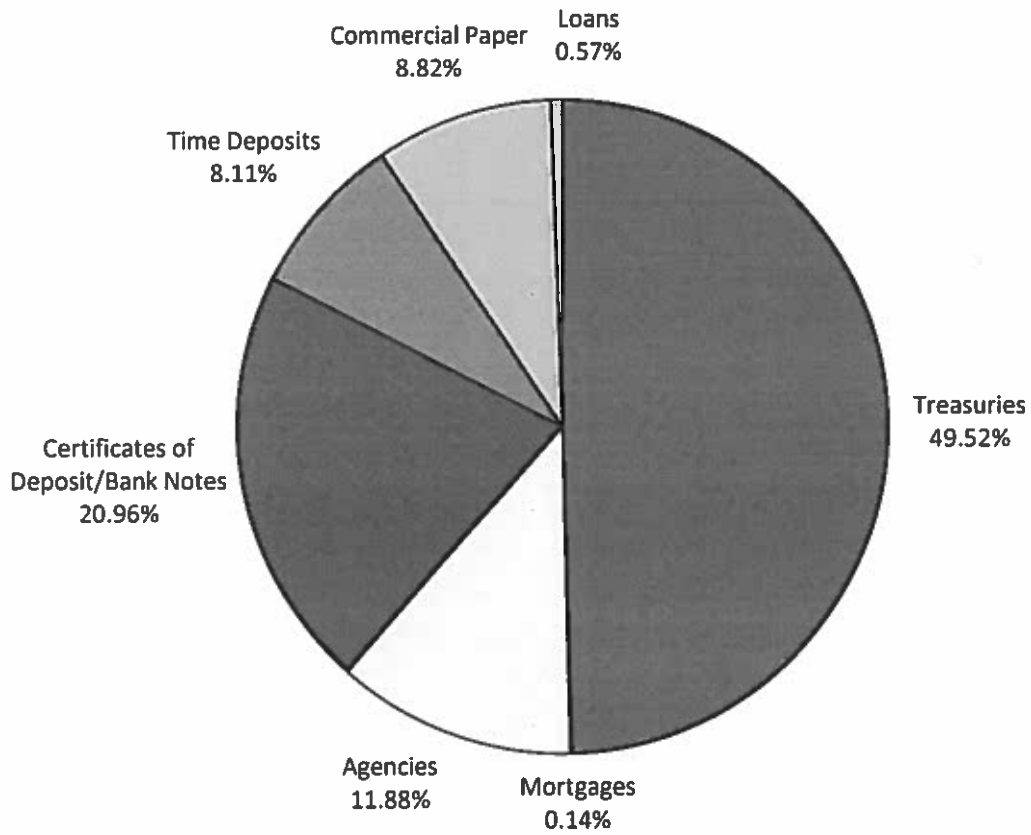
May 31, 2015

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	11,981,807	18.01	+0.73
Bonds	0	0.00	0
Notes	20,968,529	31.51	+1.43
Strips	0	0.00	0
Total Government	32,950,336	49.52	+2.16
Agency Debentures	2,557,793	3.85	+0.22
Certificates of Deposit	13,350,001	20.06	-1.45
Bank Notes	600,000	0.90	+0.02
Repurchases	0	0.00	-0.15
Agency Discount Notes	4,942,191	7.43	+0.81
Time Deposits	5,394,540	8.11	+0.40
GNMAs	0	0.00	0
Commercial Paper	5,871,699	8.82	-2.07
FHLMC/Remics	91,402	0.14	0
Corporate Bonds	0	0.00	0
AB 55 Loans	381,650	0.57	+0.05
GF Loans	0	0.00	0
Other	399,949	0.60	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	66,539,561	100.00	

INVESTMENT ACTIVITY

	May 2015		April 2015	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	430	21,420,012	621	31,023,491
Other	19	671,695	42	1,276,329
Time Deposits	113	1,838,080	126	3,036,000
Total	562	23,929,787	789	35,335,820
PMIA Monthly Average Effective Yield (%)	0.290		0.283	
Year to Date Yield Last Day of Month (%)	0.266		0.263	

Pooled Money Investment Account Portfolio Composition \$66.5 billion 5/31/15



INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/01/15 SALES <i>cl</i>									
	TR	BILL		03/31/16	0.100	2,195	1	5.96	0.101
	TR	BILL		03/31/16	0.100	50,000	1	135.91	0.101
	TR	BILL		03/31/16	0.100	50,000	1	135.91	0.101
05/01/15 REDEMPTIONS									
	CD	BOWEST	0.060	05/01/15	0.060	50,000	10	833.33	0.061
	CD	BOWEST	0.060	05/01/15	0.060	50,000	10	833.33	0.061
	CP	BNP FIN		05/01/15	0.120	50,000	17	2,833.33	0.122
	CP	BNP FIN		05/01/15	0.120	50,000	17	2,833.33	0.122
	CP	BNP FIN		05/01/15	0.120	50,000	17	2,833.33	0.122
	CP	BNP FIN		05/01/15	0.120	50,000	17	2,833.33	0.122
	CP	TD USA		05/01/15	0.120	50,000	17	2,833.33	0.122
	CP	TD USA		05/01/15	0.120	50,000	17	2,833.33	0.122
	CP	BNP FIN		05/01/15	0.140	50,000	32	6,222.22	0.142
	CP	BNP FIN		05/01/15	0.140	50,000	32	6,222.22	0.142
	CP	MUFG UNION		05/01/15	0.160	50,000	57	12,666.67	0.162
	CP	MUFG UNION		05/01/15	0.160	50,000	57	12,666.67	0.162
	CP	BNP FIN		05/01/15	0.200	50,000	65	18,055.56	0.203
	CP	BNP FIN		05/01/15	0.200	50,000	65	18,055.56	0.203
	CP	BNP FIN		05/01/15	0.200	50,000	65	18,055.56	0.203
	CP	COCA COLA		05/01/15	0.130	25,000	94	8,486.11	0.132
	CP	JPM LLC		05/01/15	0.250	50,000	121	42,013.89	0.254
	CP	JPM LLC		05/01/15	0.250	50,000	121	42,013.89	0.254
	CP	JPM LLC		05/01/15	0.250	50,000	121	42,013.89	0.254
	CP	JPM LLC		05/01/15	0.250	50,000	121	42,013.89	0.254
	CP	JPM LLC		05/01/15	0.230	50,000	137	43,763.89	0.233
	CP	JPM LLC		05/01/15	0.230	50,000	137	43,763.89	0.233
	YCD	DNB	0.120	05/01/15	0.120	50,000	10	1,666.67	0.122
	YCD	DNB	0.120	05/01/15	0.120	50,000	10	1,666.67	0.122
	YCD	LLOYDS	0.120	05/01/15	0.120	50,000	10	1,666.67	0.122
	YCD	LLOYDS	0.120	05/01/15	0.120	50,000	10	1,666.67	0.122
	YCD	LLOYDS	0.120	05/01/15	0.120	50,000	10	1,666.67	0.122
	YCD	LLOYDS	0.120	05/01/15	0.120	50,000	10	1,666.67	0.122
	YCD	MONTREAL	0.070	05/01/15	0.070	50,000	11	1,069.44	0.071
	YCD	MONTREAL	0.070	05/01/15	0.070	50,000	11	1,069.44	0.071
	YCD	BNP	0.130	05/01/15	0.130	50,000	15	2,708.33	0.132
	YCD	BNP	0.130	05/01/15	0.130	50,000	15	2,708.33	0.132
	YCD	BNP	0.130	05/01/15	0.130	50,000	15	2,708.33	0.132
	YCD	BNP	0.130	05/01/15	0.130	50,000	15	2,708.33	0.132
	YCD	SUMITOMO	0.130	05/01/15	0.130	50,000	15	2,708.33	0.132
	YCD	SUMITOMO	0.130	05/01/15	0.130	50,000	15	2,708.33	0.132
	YCD	MONTREAL	0.080	05/01/15	0.080	50,000	16	1,777.78	0.081
	YCD	MONTREAL	0.080	05/01/15	0.080	50,000	16	1,777.78	0.081
	YCD	MONTREAL	0.080	05/01/15	0.080	50,000	16	1,777.78	0.081
	YCD	MONTREAL	0.080	05/01/15	0.080	50,000	16	1,777.78	0.081
	YCD	DNB	0.110	05/01/15	0.110	50,000	16	2,444.44	0.112
	YCD	DNB	0.110	05/01/15	0.110	50,000	16	2,444.44	0.112

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/01/15 REDEMPTIONS (Continued)									
YCD		TOKYO-MIT	0.140	05/01/15	0.140	50,000	17	3,305.56	0.142
YCD		TOKYO-MIT	0.140	05/01/15	0.140	50,000	17	3,305.56	0.142
YCD		SUMITOMO	0.140	05/01/15	0.140	50,000	18	3,500.00	0.142
YCD		SUMITOMO	0.140	05/01/15	0.140	50,000	18	3,500.00	0.142
YCD		TOKYO-MIT	0.150	05/01/15	0.150	50,000	21	4,375.00	0.152
YCD		TOKYO-MIT	0.150	05/01/15	0.150	50,000	21	4,375.00	0.152
YCD		TOKYO-MIT	0.150	05/01/15	0.150	50,000	21	4,375.00	0.152
YCD		SE BANKEN	0.100	05/01/15	0.100	50,000	44	6,111.11	0.101
YCD		SE BANKEN	0.100	05/01/15	0.100	50,000	44	6,111.11	0.101
YCD		SCOTIA	0.120	05/01/15	0.120	50,000	105	17,500.00	0.122
YCD		SCOTIA	0.120	05/01/15	0.120	50,000	105	17,500.00	0.122
YCD		NORDEA	0.160	05/01/15	0.160	50,000	106	23,555.56	0.162
YCD		NORDEA	0.160	05/01/15	0.160	50,000	106	23,555.56	0.162
YCD		SE BANKEN	0.190	05/01/15	0.190	50,000	114	30,083.33	0.193
YCD		SE BANKEN	0.190	05/01/15	0.190	50,000	114	30,083.33	0.193
YCD		NB CANADA	0.250	05/01/15	0.240	50,000	351	117,011.38	0.243
YCD		NB CANADA	0.250	05/01/15	0.240	50,000	351	117,011.38	0.243

05/01/15 NO PURCHASES

05/04/15 REDEMPTIONS

CD		BOWEST	0.250	05/04/15	0.250	50,000	140	48,611.11	0.253
CD		BOWEST	0.250	05/04/15	0.250	50,000	140	48,611.11	0.253
CP		BARCLY US		05/04/15	0.110	50,000	13	1,986.11	0.112
CP		BARCLY US		05/04/15	0.110	50,000	13	1,986.11	0.112
CP		BARCLY US		05/04/15	0.110	50,000	13	1,986.11	0.112
CP		BARCLY US		05/04/15	0.110	50,000	13	1,986.11	0.112
CP		GE CO		05/04/15	0.060	50,000	14	1,166.67	0.061
CP		GE CO		05/04/15	0.060	50,000	14	1,166.67	0.061
CP		GE CO		05/04/15	0.060	50,000	14	1,166.67	0.061
CP		BNP FIN		05/04/15	0.120	50,000	20	3,333.33	0.122
CP		BNP FIN		05/04/15	0.120	50,000	20	3,333.33	0.122
CP		BNP FIN		05/04/15	0.120	50,000	20	3,333.33	0.122
CP		BNP FIN		05/04/15	0.120	50,000	20	3,333.33	0.122
CP		BNP FIN		05/04/15	0.130	50,000	21	3,791.67	0.132
CP		BNP FIN		05/04/15	0.130	50,000	21	3,791.67	0.132
YCD		BNP	0.120	05/04/15	0.120	50,000	14	2,333.33	0.122
YCD		BNP	0.120	05/04/15	0.120	50,000	14	2,333.33	0.122
YCD		BNP	0.120	05/04/15	0.120	50,000	14	2,333.33	0.122
YCD		BNP	0.120	05/04/15	0.120	50,000	14	2,333.33	0.122
YCD		TOKYO-MIT	0.130	05/04/15	0.130	50,000	18	3,250.00	0.132
YCD		TOKYO-MIT	0.130	05/04/15	0.130	50,000	18	3,250.00	0.132
YCD		MONTREAL	0.080	05/04/15	0.080	50,000	19	2,111.11	0.081
YCD		MONTREAL	0.080	05/04/15	0.080	50,000	19	2,111.11	0.081
YCD		MONTREAL	0.080	05/04/15	0.080	50,000	19	2,111.11	0.081
YCD		MONTREAL	0.080	05/04/15	0.080	50,000	19	2,111.11	0.081
YCD		DNB	0.110	05/04/15	0.110	50,000	19	2,902.78	0.112
YCD		DNB	0.110	05/04/15	0.110	50,000	19	2,902.78	0.112

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/04/15 REDEMPTIONS (Continued)									
	YCD	SUMITOMO	0.140	05/04/15	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.140	05/04/15	0.140	50,000	20	3,888.89	0.142
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000	46	10,222.22	0.162
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000	46	10,222.22	0.162
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000	46	10,222.22	0.162
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000	46	10,222.22	0.162
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000	46	10,222.22	0.162
	YCD	NORINCHUK	0.160	05/04/15	0.160	50,000	46	10,222.22	0.162
05/04/15 PURCHASES									
	YCD	SOC GEN	0.130	05/18/15	0.130	50,000			
	YCD	SOC GEN	0.130	05/18/15	0.130	50,000			
	YCD	MONTREAL	0.110	05/27/15	0.110	50,000			
	YCD	MONTREAL	0.110	05/27/15	0.110	50,000			
	YCD	MONTREAL	0.110	05/27/15	0.110	50,000			
	YCD	MONTREAL	0.110	05/27/15	0.110	50,000			
	YCD	SOC GEN	0.130	05/27/15	0.130	50,000			
	YCD	SOC GEN	0.130	05/27/15	0.130	50,000			
	YCD	SOC GEN	0.130	05/27/15	0.130	50,000			
	YCD	SOC GEN	0.130	05/27/15	0.130	50,000			
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000			
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000			
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000			
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000			
05/05/15 NO REDEMPTIONS									
05/05/15 PURCHASES									
	CP	BARCLY US		05/11/15	0.130	50,000			
	CP	BARCLY US		05/11/15	0.130	50,000			
	CP	NISSAN		06/08/15	0.340	50,000			
	YCD	DNB	0.120	05/18/15	0.120	50,000			
	YCD	DNB	0.120	05/18/15	0.120	50,000			
	YCD	SUMITOMO	0.140	05/18/15	0.140	50,000			
	YCD	SUMITOMO	0.140	05/18/15	0.140	50,000			
	YCD	CIBC	0.120	05/27/15	0.120	50,000			
	YCD	CIBC	0.120	05/27/15	0.120	50,000			
	YCD	BNP	0.130	06/01/15	0.130	50,000			
	YCD	BNP	0.130	06/01/15	0.130	50,000			
	YCD	BNP	0.130	06/01/15	0.130	50,000			
	YCD	TOKYO-MIT	0.150	06/01/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	06/01/15	0.150	50,000			
	YCD	SUMITOMO	0.170	06/01/15	0.170	50,000			
	YCD	SUMITOMO	0.170	06/01/15	0.170	50,000			
	YCD	SE BANKEN	0.110	06/08/15	0.110	50,000			
	YCD	SE BANKEN	0.110	06/08/15	0.110	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
05/06/15 REDEMPTIONS									
	YCD	DNB	0.110	05/06/15	0.110	50,000	13	1,986.11	0.112
	YCD	DNB	0.110	05/06/15	0.110	50,000	13	1,986.11	0.112
	YCD	DNB	0.110	05/06/15	0.110	50,000	13	1,986.11	0.112
	YCD	DNB	0.110	05/06/15	0.110	50,000	13	1,986.11	0.112
05/06/15 NO PURCHASES									
05/07/15 REDEMPTIONS									
	CP	TD USA		05/07/15	0.110	50,000	10	1,527.78	0.112
	CP	TD USA		05/07/15	0.110	50,000	10	1,527.78	0.112
	CP	TD USA		05/07/15	0.110	50,000	10	1,527.78	0.112
	CP	TD USA		05/07/15	0.120	50,000	15	2,500.00	0.122
	CP	TD USA		05/07/15	0.120	50,000	15	2,500.00	0.122
	CP	GE CO		05/07/15	0.060	50,000	16	1,333.33	0.061
	CP	GE CO		05/07/15	0.060	50,000	16	1,333.33	0.061
	CP	GE CO		05/07/15	0.060	50,000	16	1,333.33	0.061
	CP	GE CO		05/07/15	0.060	50,000	16	1,333.33	0.061
	CP	GECC		05/07/15	0.100	50,000	56	7,777.78	0.101
	CP	TOYOTA		05/07/15	0.110	50,000	56	8,555.56	0.112
	CP	TOYOTA		05/07/15	0.110	50,000	56	8,555.56	0.112
	CP	TOYOTA		05/07/15	0.120	50,000	71	11,833.33	0.122
	CP	TOYOTA		05/07/15	0.120	50,000	71	11,833.33	0.122
	YCD	BNP	0.120	05/07/15	0.120	50,000	15	2,500.00	0.122
	YCD	BNP	0.120	05/07/15	0.120	50,000	15	2,500.00	0.122
	YCD	BNP	0.120	05/07/15	0.120	50,000	15	2,500.00	0.122
	YCD	BNP	0.120	05/07/15	0.120	50,000	15	2,500.00	0.122
05/07/15 PURCHASES									
	CP	GECC		06/01/15	0.080	50,000			
	CP	GECC		06/01/15	0.080	50,000			
	CP	JPM LLC		09/01/15	0.270	50,000			
	CP	JPM LLC		09/01/15	0.270	50,000			
	CP	JPM LLC		09/01/15	0.270	50,000			
	YCD	LLOYDS	0.140	06/01/15	0.140	50,000			
	YCD	LLOYDS	0.140	06/01/15	0.140	50,000			
05/08/15 REDEMPTIONS									
	CP	NISSAN		05/08/15	0.280	50,000	21	8,166.67	0.284
	YCD	SUMITOMO	0.130	05/08/15	0.130	50,000	10	1,805.56	0.132
	YCD	SUMITOMO	0.130	05/08/15	0.130	50,000	10	1,805.56	0.132
05/08/15 PURCHASES									
	CP	GECC		06/08/15	0.090	50,000			
	CP	GECC		06/08/15	0.090	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/08/15 PURCHASES (Continued)									
	YCD	SOC GEN	0.130	05/29/15	0.130	50,000			
	YCD	SOC GEN	0.130	05/29/15	0.130	50,000			
	YCD	SOC GEN	0.130	05/29/15	0.130	50,000			
05/11/15 REDEMPTIONS									
	CP	BARCLY US		05/11/15	0.130	50,000	6	1,083.33	0.132
	CP	BARCLY US		05/11/15	0.130	50,000	6	1,083.33	0.132
	CP	GE CO		05/11/15	0.060	50,000	20	1,666.67	0.061
	CP	GE CO		05/11/15	0.060	50,000	20	1,666.67	0.061
	YCD	LLOYDS	0.130	05/11/15	0.130	50,000	13	2,347.22	0.132
	YCD	LLOYDS	0.130	05/11/15	0.130	50,000	13	2,347.22	0.132
	YCD	LLOYDS	0.130	05/11/15	0.130	50,000	13	2,347.22	0.132
	YCD	LLOYDS	0.130	05/11/15	0.130	50,000	13	2,347.22	0.132
05/11/15 PURCHASES									
	CP	GE CO		06/01/15	0.090	50,000			
	CP	GE CO		06/01/15	0.090	50,000			
	CP	GE CO		06/01/15	0.090	50,000			
	CP	GE CO		06/08/15	0.090	50,000			
	CP	GE CO		06/08/15	0.090	50,000			
	YCD	DNB	0.120	05/27/15	0.120	50,000			
	YCD	DNB	0.120	05/27/15	0.120	50,000			
05/12/15 NO REDEMPTIONS									
05/12/15 NO PURCHASES									
05/13/15 NO REDEMPTIONS									
05/13/15 PURCHASES									
	CP	NISSAN		05/27/15	0.300	50,000			
	CP	GECC		06/08/15	0.090	50,000			
	CP	MUFG UNION		06/08/15	0.150	50,000			
	CP	MUFG UNION		06/08/15	0.150	50,000			
05/14/15 NO REDEMPTIONS									
05/14/15 PURCHASES									
	CP	GE CO		06/08/15	0.100	50,000			
	CP	GE CO		06/08/15	0.100	50,000			
	CP	TOYOTA		09/01/15	0.180	50,000			
	CP	TOYOTA		09/01/15	0.180	50,000			
	CP	TOYOTA		10/01/15	0.210	50,000			
	CP	TOYOTA		10/01/15	0.210	50,000			
	TR	NOTE	0.500	04/30/17	0.580	50,000			
	TR	NOTE	0.500	04/30/17	0.580	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/14/15 PURCHASES (Continued)									
YCD	BNP		0.110	05/27/15	0.110	50,000			
YCD	BNP		0.110	05/27/15	0.110	50,000			
YCD	DNB		0.120	06/01/15	0.120	50,000			
YCD	DNB		0.120	06/01/15	0.120	50,000			
YCD	SUMITOMO		0.150	06/01/15	0.150	50,000			
YCD	SUMITOMO		0.150	06/01/15	0.150	50,000			
YCD	CIBC		0.130	06/29/15	0.130	50,000			
YCD	CIBC		0.130	06/29/15	0.130	50,000			
YCD	SE BANKEN		0.170	07/27/15	0.170	50,000			
YCD	SE BANKEN		0.170	07/27/15	0.170	50,000			
YCD	NORINCHUK		0.250	08/19/15	0.250	50,000			
YCD	NORINCHUK		0.250	08/19/15	0.250	50,000			
05/15/15 REDEMPTIONS									
TR	NOTE		0.250	05/15/15	0.301	50,000	848	349,339.61	0.301
TR	NOTE		0.250	05/15/15	0.301	50,000	848	349,339.61	0.301
TR	NOTE		0.250	05/15/15	0.301	50,000	848	349,339.61	0.301
TR	NOTE		0.250	05/15/15	0.301	50,000	848	349,339.61	0.301
TR	NOTE		0.250	05/15/15	0.302	50,000	848	352,237.91	0.302
TR	NOTE		0.250	05/15/15	0.302	50,000	848	352,237.91	0.302
TR	NOTE		0.250	05/15/15	0.302	50,000	848	352,237.91	0.302
TR	NOTE		0.250	05/15/15	0.302	50,000	848	352,237.91	0.302
TR	NOTE		0.250	05/15/15	0.304	50,000	851	355,233.22	0.304
TR	NOTE		0.250	05/15/15	0.304	50,000	851	355,233.22	0.304
05/15/15 PURCHASES									
TR	BILL			04/28/16	0.194	50,000			
TR	BILL			04/28/16	0.194	50,000			
YCD	SOC GEN	0.120		05/27/15	0.120	50,000			
YCD	SOC GEN	0.120		05/27/15	0.120	50,000			
YCD	MONTREAL	0.110		05/29/15	0.110	50,000			
YCD	MONTREAL	0.110		05/29/15	0.110	50,000			
YCD	DNB	0.120		05/29/15	0.120	50,000			
YCD	DNB	0.120		05/29/15	0.120	50,000			
YCD	TOKYO-MIT	0.140		06/08/15	0.140	50,000			
YCD	TOKYO-MIT	0.140		06/08/15	0.140	50,000			
YCD	LLOYDS	0.170		06/26/15	0.170	50,000			
YCD	LLOYDS	0.170		06/26/15	0.170	50,000			
YCD	LLOYDS	0.170		06/26/15	0.170	50,000			
05/18/15 REDEMPTIONS									
CD	MUFG UNION	0.120		05/18/15	0.120	50,000	27	4,500.00	0.122
CD	MUFG UNION	0.120		05/18/15	0.120	50,000	27	4,500.00	0.122
CD	MUFG UNION	0.120		05/18/15	0.120	50,000	27	4,500.00	0.122
CD	MUFG UNION	0.120		05/18/15	0.120	50,000	27	4,500.00	0.122
CP	BARCLY US			05/18/15	0.130	50,000	20	3,611.11	0.132
CP	BARCLY US			05/18/15	0.130	50,000	20	3,611.11	0.132

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/18/15 REDEMPTIONS (Continued)									
	CP	GE CO		05/18/15	0.070	50,000	26	2,527.78	0.071
	CP	GE CO		05/18/15	0.070	50,000	26	2,527.78	0.071
	CP	TD USA		05/18/15	0.130	50,000	33	5,958.33	0.132
	CP	TD USA		05/18/15	0.130	50,000	33	5,958.33	0.132
	CP	TD USA		05/18/15	0.130	50,000	33	5,958.33	0.132
	YCD	DNB	0.120	05/18/15	0.120	50,000	13	2,166.67	0.122
	YCD	DNB	0.120	05/18/15	0.120	50,000	13	2,166.67	0.122
	YCD	SUMITOMO	0.140	05/18/15	0.140	50,000	13	2,527.78	0.142
	YCD	SUMITOMO	0.140	05/18/15	0.140	50,000	13	2,527.78	0.142
	YCD	SOC GEN	0.130	05/18/15	0.130	50,000	14	2,527.78	0.132
	YCD	SOC GEN	0.130	05/18/15	0.130	50,000	14	2,527.78	0.132
	YCD	BNP	0.120	05/18/15	0.120	50,000	18	3,000.00	0.122
	YCD	MIZUHO	0.250	05/18/15	0.160	50,000	19	4,224.50	0.162
	YCD	MIZUHO	0.250	05/18/15	0.160	50,000	19	4,224.50	0.162
	YCD	DNB	0.120	05/18/15	0.120	50,000	67	11,166.67	0.122
	YCD	DNB	0.120	05/18/15	0.120	50,000	67	11,166.67	0.122
05/18/15 PURCHASES									
	CP	GE CO		06/08/15	0.100	50,000			
	CP	GE CO		06/08/15	0.100	50,000			
	YCD	DNB	0.120	06/01/15	0.120	50,000			
	YCD	DNB	0.120	06/01/15	0.120	50,000			
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000			
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000			
05/19/15 NO REDEMPTIONS									
05/19/15 PURCHASES									
	TR	NOTE	0.500	02/28/17	0.537	50,000			
	TR	NOTE	0.500	02/28/17	0.537	50,000			
05/20/15 REDEMPTIONS									
	CP	NISSAN		05/20/15	0.300	50,000	29	12,083.33	0.304
05/20/15 NO PURCHASES									
05/21/15 NO REDEMPTIONS									
05/21/15 PURCHASES									
	CD	MUFG UNION	0.130	06/08/15	0.130	50,000			
	CD	MUFG UNION	0.130	06/08/15	0.130	50,000			
	CP	BARCLY US		06/01/15	0.120	50,000			
	CP	BARCLY US		06/01/15	0.120	50,000			
	CP	BARCLY US		06/08/15	0.120	50,000			
	CP	BARCLY US		06/08/15	0.120	50,000			
	DEB	FHLB	0.250	05/18/16	0.315	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/21/15 PURCHASES (Continued)									
	TR	NOTE	0.500	02/28/17	0.533	50,000			
	TR	NOTE	0.500	02/28/17	0.533	50,000			
	TR	NOTE	0.500	02/28/17	0.533	50,000			
	TR	NOTE	0.500	04/30/17	0.597	50,000			
	TR	NOTE	0.500	04/30/17	0.597	50,000			
	TR	NOTE	0.500	04/30/17	0.614	50,000			
	TR	NOTE	0.500	04/30/17	0.614	50,000			
	TR	NOTE	1.000	05/15/18	1.000	50,000			
	TR	NOTE	1.000	05/15/18	1.000	50,000			
	YCD	BNP	0.110	06/01/15	0.110	50,000			
	YCD	BNP	0.110	06/01/15	0.110	50,000			
	YCD	BNP	0.110	06/01/15	0.110	50,000			
	YCD	DNB	0.110	06/08/15	0.110	50,000			
	YCD	DNB	0.110	06/08/15	0.110	50,000			
	YCD	LLOYDS	0.140	06/08/15	0.140	50,000			
	YCD	LLOYDS	0.140	06/08/15	0.140	50,000			
	YCD	LLOYDS	0.140	06/08/15	0.140	50,000			
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000			
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000			
05/22/15 REDEMPTIONS									
	YCD	NB CANADA	0.260	05/22/15	0.260	50,000	364	131,444.44	0.264
	YCD	NB CANADA	0.260	05/22/15	0.260	50,000	364	131,444.44	0.264
05/22/15 PURCHASES									
	YCD	BNP	0.120	06/08/15	0.120	50,000			
	YCD	BNP	0.120	06/08/15	0.120	50,000			
	YCD	TOKYO-MIT	0.130	06/08/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	06/08/15	0.130	50,000			
05/26/15 NO REDEMPTIONS									
05/26/15 PURCHASES									
	CD	BOWEST	0.120	07/01/15	0.120	50,000			
	CD	BOWEST	0.120	07/01/15	0.120	50,000			
	CD	MUFG UNION	0.170	07/01/15	0.170	50,000			
	CD	MUFG UNION	0.170	07/01/15	0.170	50,000			
	CP	BARCLY US		05/29/15	0.120	50,000			
	CP	BARCLY US		05/29/15	0.120	50,000			
	CP	GE CO		06/01/15	0.080	50,000			
	CP	GE CO		06/01/15	0.080	50,000			
	DN	FNMA		02/01/16	0.160	50,000			
	DN	FNMA		02/01/16	0.160	50,000			
	DN	FNMA		04/01/16	0.225	50,000			
	DN	FNMA		04/01/16	0.225	50,000			
	DN	FNMA		05/02/16	0.260	50,000			
	DN	FNMA		05/02/16	0.260	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/26/15 PURCHASES (Continued)									
	DN	FNMA		05/02/16	0.260	50,000			
	DN	FNMA		05/02/16	0.260	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	TR	NOTE	0.500	04/30/17	0.629	50,000			
	YCD	BNP	0.110	06/04/15	0.110	50,000			
	YCD	BNP	0.110	06/04/15	0.110	50,000			
	YCD	TOKYO-MIT	0.120	06/05/15	0.120	50,000			
	YCD	TOKYO-MIT	0.120	06/05/15	0.120	50,000			
	YCD	MONTREAL	0.080	06/26/15	0.080	50,000			
	YCD	MONTREAL	0.080	06/26/15	0.080	50,000			
	YCD	NORINCHUK	0.200	07/27/15	0.200	50,000			
	YCD	NORINCHUK	0.200	07/27/15	0.200	50,000			

05/27/15 REDEMPTIONS

CD	MUFG UNION	0.120	05/27/15	0.120	50,000	42	7,000.00	0.122
CD	MUFG UNION	0.120	05/27/15	0.120	50,000	42	7,000.00	0.122
CP	NISSAN		05/27/15	0.300	50,000	14	5,833.33	0.304
CP	BARCLY US		05/27/15	0.120	50,000	28	4,666.67	0.122
CP	BARCLY US		05/27/15	0.120	50,000	28	4,666.67	0.122
CP	TOYOTA		05/27/15	0.160	50,000	97	21,555.56	0.162
CP	TOYOTA		05/27/15	0.160	50,000	97	21,555.56	0.162
DN	FHLMC		05/27/15	0.130	50,000	343	61,930.56	0.132
DN	FHLMC		05/27/15	0.130	50,000	343	61,930.56	0.132
YCD	SOC GEN	0.120	05/27/15	0.120	50,000	12	2,000.00	0.122
YCD	SOC GEN	0.120	05/27/15	0.120	50,000	12	2,000.00	0.122
YCD	BNP	0.110	05/27/15	0.110	50,000	13	1,986.11	0.112
YCD	BNP	0.110	05/27/15	0.110	50,000	13	1,986.11	0.112
YCD	DNB	0.120	05/27/15	0.120	50,000	16	2,666.67	0.122
YCD	DNB	0.120	05/27/15	0.120	50,000	16	2,666.67	0.122
YCD	CIBC	0.120	05/27/15	0.120	50,000	22	3,666.67	0.122
YCD	CIBC	0.120	05/27/15	0.120	50,000	22	3,666.67	0.122
YCD	MONTREAL	0.110	05/27/15	0.110	50,000	23	3,513.89	0.112
YCD	MONTREAL	0.110	05/27/15	0.110	50,000	23	3,513.89	0.112
YCD	MONTREAL	0.110	05/27/15	0.110	50,000	23	3,513.89	0.112
YCD	MONTREAL	0.110	05/27/15	0.110	50,000	23	3,513.89	0.112
YCD	SOC GEN	0.130	05/27/15	0.130	50,000	23	4,152.78	0.132
YCD	SOC GEN	0.130	05/27/15	0.130	50,000	23	4,152.78	0.132
YCD	SOC GEN	0.130	05/27/15	0.130	50,000	23	4,152.78	0.132
YCD	SOC GEN	0.130	05/27/15	0.130	50,000	23	4,152.78	0.132
YCD	SUMITOMO	0.170	05/27/15	0.170	50,000	28	6,611.11	0.172
YCD	SUMITOMO	0.170	05/27/15	0.170	50,000	28	6,611.11	0.172
YCD	BNP	0.140	05/27/15	0.140	50,000	29	5,638.89	0.142
YCD	BNP	0.140	05/27/15	0.140	50,000	29	5,638.89	0.142

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/27/15 REDEMPTIONS (Continued)									
	YCD	TOKYO-MIT	0.170	05/27/15	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.170	05/27/15	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.170	05/27/15	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.170	05/27/15	0.170	50,000	35	8,263.89	0.172
	YCD	ANZ	0.160	05/27/15	0.160	50,000	190	42,222.22	0.162
05/27/15 PURCHASES									
	CP	GECC		09/08/15	0.150	50,000			
	DN	FNMA		05/02/16	0.250	50,000			
	DN	FNMA		05/02/16	0.250	50,000			
	YCD	BNP	0.110	06/08/15	0.110	50,000			
	YCD	BNP	0.110	06/08/15	0.110	50,000			
	YCD	BNP	0.130	06/26/15	0.130	50,000			
	YCD	BNP	0.130	06/26/15	0.130	50,000			
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000			
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000			
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000			
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000			
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000			
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000			
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000			
	YCD	NORINCHUK	0.200	07/31/15	0.200	50,000			
	YCD	SCOTIA	0.120	08/31/15	0.120	50,000			
	YCD	SCOTIA	0.120	08/31/15	0.120	50,000			
05/28/15 REDEMPTIONS									
	TR	BILL		05/28/15	0.099	50,000	345	47,317.71	0.100
	TR	BILL		05/28/15	0.099	50,000	345	47,317.71	0.100
	TR	BILL		05/28/15	0.100	50,000	349	48,472.22	0.101
	TR	BILL		05/28/15	0.100	50,000	349	48,472.22	0.101
	TR	BILL		05/28/15	0.100	50,000	349	48,472.22	0.101
	TR	BILL		05/28/15	0.100	50,000	349	48,472.22	0.101
	TR	BILL		05/28/15	0.100	50,000	349	48,472.22	0.101
	TR	BILL		05/28/15	0.100	50,000	349	48,472.22	0.101
	TR	BILL		05/28/15	0.095	50,000	360	47,500.00	0.096
	TR	BILL		05/28/15	0.095	50,000	360	47,500.00	0.096
	TR	BILL		05/28/15	0.093	50,000	364	47,016.67	0.094
	TR	BILL		05/28/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		05/28/15	0.100	50,000	364	50,555.56	0.101
05/28/15 PURCHASES									
	CP	GE CO		06/26/15	0.090	50,000			
	CP	GE CO		06/26/15	0.090	50,000			
	DEB	FHLB	0.340	06/20/16	0.361	50,000			
	DN	FHLB		05/26/16	0.290	50,000			
	TR	BILL		05/26/16	0.241	50,000			
	TR	BILL		05/26/16	0.241	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
05/28/15 PURCHASES (Continued)									
	TR	BILL		05/26/16	0.243	50,000			
	TR	BILL		05/26/16	0.243	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.248	50,000			
	TR	BILL		05/26/16	0.250	50,000			
	TR	BILL		05/26/16	0.250	50,000			
	YCD	SUMITOMO	0.170	07/01/15	0.170	50,000			
05/29/15 REDEMPTIONS									
	CP	BARCLY US		05/29/15	0.120	50,000	3	500.00	0.122
	CP	BARCLY US		05/29/15	0.120	50,000	3	500.00	0.122
	CP	GE CO		05/29/15	0.080	50,000	30	3,333.33	0.081
	CP	GE CO		05/29/15	0.080	50,000	30	3,333.33	0.081
	YCD	MONTREAL	0.110	05/29/15	0.110	50,000	14	2,138.89	0.112
	YCD	MONTREAL	0.110	05/29/15	0.110	50,000	14	2,138.89	0.112
	YCD	DNB	0.120	05/29/15	0.120	50,000	14	2,333.33	0.122
	YCD	DNB	0.120	05/29/15	0.120	50,000	14	2,333.33	0.122
	YCD	SOC GEN	0.130	05/29/15	0.130	50,000	21	3,791.67	0.132
	YCD	SOC GEN	0.130	05/29/15	0.130	50,000	21	3,791.67	0.132
	YCD	SOC GEN	0.130	05/29/15	0.130	50,000	21	3,791.67	0.132
	YCD	CIBC	0.100	05/29/15	0.100	50,000	29	4,027.78	0.101
	YCD	CIBC	0.100	05/29/15	0.100	50,000	29	4,027.78	0.101
	YCD	CIBC	0.120	05/29/15	0.120	50,000	31	5,166.67	0.122
	YCD	CIBC	0.120	05/29/15	0.120	50,000	31	5,166.67	0.122
05/29/15 NO PURCHASES									
05/31/15 REDEMPTIONS									
	TR	NOTE	0.250	05/31/15	0.322	50,000	718	316,214.14	0.322
	TR	NOTE	0.250	05/31/15	0.322	50,000	718	316,214.14	0.322
	TR	NOTE	0.250	05/31/15	0.322	50,000	718	316,214.14	0.322
	TR	NOTE	0.250	05/31/15	0.322	50,000	718	316,214.14	0.322
	TR	NOTE	0.250	05/31/15	0.322	50,000	719	317,159.44	0.321
	TR	NOTE	0.250	05/31/15	0.322	50,000	719	317,159.44	0.321

FOOTNOTES

- a/** The abbreviations indicate the type of security purchased, sold, or redeemed:
- | | |
|---------|--|
| BA | Bankers Acceptances |
| BN | Bank Notes |
| CB | Corporate Bonds |
| CB FR | Floating Rate Corporate Bonds |
| CD | Negotiable Certificates of Deposit |
| CD FR | Floating Rate Negotiable Certificates of Deposit |
| CP | Commercial Paper |
| DEB | Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD). |
| DEB FR | Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD. |
| DN | Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD. |
| PC | Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA) |
| POOL FR | Floating Rate Small Business Administration (SBA) Loan Pools |
| REMIC | Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA |
| TR | U.S. Treasury Bills, Notes |
| YCD | Negotiable Yankee Certificates of Deposit |
| YCD FR | Floating Rate Negotiable Yankee Certificates of Deposit |
- b/** Industry standard purchase yield calculation
- c/** Repurchase Agreement
- d/** Par amount of securities purchased, sold or redeemed
- e/** Securities were purchased and sold as of the same date
- f/** Repurchase Agreement against Reverse Repurchase Agreement
- g/** Outright purchase against Reverse Repurchase Agreement
- h/** Security "SWAP" transactions
- i/** Buy back agreement
- | | |
|-----|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement |

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	12/18/14	0.130	5,000,000.00	06/18/15
New Omni Bank, NA	01/07/15	0.110	1,000,000.00	07/08/15
New Omni Bank, NA	01/22/15	0.090	2,000,000.00	07/23/15
New Omni Bank, NA	05/07/15	0.040	2,000,000.00	08/06/15
New Omni Bank, NA	05/15/15	0.040	2,000,000.00	08/14/15
New Omni Bank, NA	02/26/15	0.100	6,500,000.00	08/27/15
New Omni Bank, NA	05/28/15	0.040	1,500,000.00	08/27/15
New Omni Bank, NA	03/06/15	0.110	1,000,000.00	09/04/15
New Omni Bank, NA	03/13/15	0.120	2,000,000.00	09/11/15
New Omni Bank, NA	04/16/15	0.110	2,000,000.00	10/15/15
New Omni Bank, NA	04/23/15	0.120	2,000,000.00	10/22/15
New Omni Bank, NA	04/30/15	0.110	2,000,000.00	10/29/15
AUBURN				
Community 1st Bank	01/30/15	0.130	3,000,000.00	07/31/15
Community 1st Bank	03/20/15	0.210	2,000,000.00	09/18/15
Community 1st Bank	04/08/15	0.140	4,000,000.00	10/07/15
Community 1st Bank	04/22/15	0.130	2,000,000.00	10/21/15
BREA				
Pacific Western Bank	01/09/15	0.140	10,000,000.00	07/10/15
Pacific Western Bank	01/28/15	0.120	40,000,000.00	07/29/15
Pacific Western Bank	02/25/15	0.110	50,000,000.00	08/26/15
Pacific Western Bank	03/18/15	0.180	40,000,000.00	09/16/15
BUENA PARK				
Uniti Bank	03/06/15	0.040	3,000,000.00	06/05/15
CHICO				
Tri Counties Bank	03/11/15	0.050	5,000,000.00	06/10/15
DIAMOND BAR				
Prospectors Federal Credit Union	03/12/15	0.140	4,000,000.00	09/10/15
EL MONTE				
Cathay Bank	01/23/15	0.120	50,000,000.00	07/24/15
Cathay Bank	03/20/15	0.200	50,000,000.00	09/18/15
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
ENCINO				
California United Bank	04/02/15	0.160	10,000,000.00	10/01/15
FAIRFIELD				
Westamerica Bank	02/04/15	0.090	25,000,000.00	08/05/15

TIME DEPOSITS

<u>FINANCIAL INSTITUTION</u>	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
FOLSOM				
Folsom Lake Bank	03/04/15	0.060	3,000,000.00	06/03/15
Folsom Lake Bank	04/15/15	0.060	1,500,000.00	07/15/15
Folsom Lake Bank	05/01/15	0.060	3,500,000.00	07/31/15
SAFE Credit Union	03/06/15	0.070	5,000,000.00	06/05/15
Sierra Vista Bank	05/06/15	0.050	1,500,000.00	08/05/15
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
FRESNO				
Central Valley Community Bank	05/27/15	0.070	5,000,000.00	08/26/15
Central Valley Community Bank	03/12/15	0.140	5,000,000.00	09/10/15
GOLETA				
Community West Bank	05/29/15	0.040	13,000,000.00	08/28/15
IRVINE				
Banc of California, NA	05/22/15	0.130	100,000,000.00	11/20/15
CommerceWest Bank	03/13/15	0.040	5,000,000.00	06/12/15
CommerceWest Bank	04/16/15	0.040	5,000,000.00	07/16/15
CommerceWest Bank	01/30/15	0.100	2,500,000.00	07/31/15
CommerceWest Bank	05/07/15	0.040	2,500,000.00	08/06/15
First Foundation Bank	12/05/14	0.120	10,000,000.00	06/05/15
First Foundation Bank	02/11/15	0.130	12,000,000.00	08/12/15
First Foundation Bank	03/05/15	0.120	22,000,000.00	09/03/15
First Foundation Bank	04/10/15	0.140	12,000,000.00	10/09/15
LAFAYETTE				
California Bank of Commerce	01/15/15	0.110	5,000,000.00	07/16/15
California Bank of Commerce	03/13/15	0.120	10,000,000.00	09/11/15
California Bank of Commerce	05/14/15	0.110	5,000,000.00	11/12/15
LODI				
Farmers & Merchants Bk Cen CA	03/04/15	0.040	35,000,000.00	06/03/15
Farmers & Merchants Bk Cen CA	03/11/15	0.030	20,000,000.00	06/10/15
Farmers & Merchants Bk Cen CA	04/08/15	0.030	25,000,000.00	07/08/15
Farmers & Merchants Bk Cen CA	04/17/15	0.050	35,000,000.00	07/17/15
Farmers & Merchants Bk Cen CA	04/23/15	0.050	35,000,000.00	07/23/15
LOS ANGELES				
1st Century Bank, NA	04/15/15	0.060	18,000,000.00	07/15/15
1st Century Bank, NA	04/22/15	0.060	8,000,000.00	07/15/15
1st Century Bank, NA	05/15/15	0.060	20,000,000.00	08/14/15
Bank Leumi USA	04/22/15	0.070	30,000,000.00	07/22/15
Bank Leumi USA	05/06/15	0.050	20,000,000.00	08/05/15
BBCN Bank	03/04/15	0.040	90,000,000.00	06/03/15
BBCN Bank	03/13/15	0.040	75,000,000.00	06/12/15
BBCN Bank	04/09/15	0.050	90,000,000.00	07/09/15
BBCN Bank	04/15/15	0.040	45,000,000.00	07/15/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	03/06/15	0.020	5,000,000.00	06/05/15
Commonwealth Business Bank	03/13/15	0.020	5,000,000.00	06/12/15
Commonwealth Business Bank	03/20/15	0.050	5,000,000.00	06/19/15
Commonwealth Business Bank	03/27/15	0.030	5,000,000.00	06/26/15
Commonwealth Business Bank	04/03/15	0.040	10,000,000.00	07/03/15
Commonwealth Business Bank	04/10/15	0.030	5,000,000.00	07/10/15
Commonwealth Business Bank	01/16/15	0.090	3,500,000.00	07/17/15
Commonwealth Business Bank	05/01/15	0.020	10,000,000.00	07/31/15
Commonwealth Business Bank	05/15/15	0.020	5,000,000.00	08/14/15
Commonwealth Business Bank	05/22/15	0.020	5,000,000.00	08/21/15
Commonwealth Business Bank	05/22/15	0.020	6,000,000.00	08/21/15
CTBC Bank	04/01/15	0.060	50,000,000.00	07/01/15
CTBC Bank	01/15/15	0.110	50,000,000.00	07/16/15
CTBC Bank	01/29/15	0.100	10,000,000.00	07/30/15
Hanmi Bank	02/05/15	0.090	30,000,000.00	08/06/15
Hanmi Bank	04/08/15	0.110	30,000,000.00	10/07/15
Manufacturers Bank	03/12/15	0.040	50,000,000.00	06/11/15
Manufacturers Bank	04/10/15	0.050	100,000,000.00	07/10/15
Manufacturers Bank	04/17/15	0.050	50,000,000.00	07/17/15
Manufacturers Bank	05/14/15	0.060	35,000,000.00	08/13/15
Mission Valley Bank	04/15/15	0.120	7,000,000.00	10/14/15
Open Bank	12/11/14	0.120	5,000,000.00	06/11/15
Open Bank	01/07/15	0.110	2,000,000.00	07/08/15
Open Bank	02/11/15	0.110	10,000,000.00	08/12/15
Open Bank	03/13/15	0.120	5,000,000.00	09/11/15
Open Bank	03/20/15	0.180	2,000,000.00	09/18/15
Open Bank	03/25/15	0.120	10,000,000.00	09/23/15
Opus Bank	01/30/15	0.100	10,000,000.00	07/31/15
Pacific City Bank	03/12/15	0.040	10,000,000.00	06/11/15
Pacific City Bank	03/20/15	0.070	20,000,000.00	06/19/15
Pacific City Bank	04/10/15	0.050	30,000,000.00	07/10/15
Pacific City Bank	05/13/15	0.040	5,000,000.00	08/12/15
Pacific City Bank	05/20/15	0.040	1,800,000.00	08/19/15
Pacific Commerce Bank	03/20/15	0.070	10,000,000.00	06/19/15
State Bank of India (California)	02/05/15	0.110	12,000,000.00	08/06/15
State Bank of India (California)	05/20/15	0.060	10,000,000.00	08/19/15
State Bank of India (California)	02/19/15	0.110	10,000,000.00	08/20/15
State Bank of India (California)	04/09/15	0.150	12,000,000.00	10/08/15
State Bank of India (California)	04/15/15	0.140	23,000,000.00	10/14/15
State Bank of India (California)	04/23/15	0.140	13,000,000.00	10/22/15
Wilshire Bank	03/05/15	0.040	50,000,000.00	06/04/15
Wilshire Bank	03/11/15	0.030	39,000,000.00	06/10/15
Wilshire Bank	03/20/15	0.070	29,000,000.00	06/19/15
Wilshire Bank	04/10/15	0.050	78,000,000.00	07/10/15
Wilshire Bank	04/16/15	0.040	74,000,000.00	07/16/15
Wilshire Bank	05/15/15	0.040	30,000,000.00	08/14/15
MANHATTAN BEACH				
Kinecta Federal Credit Union	02/06/15	0.120	15,000,000.00	08/07/15
Kinecta Federal Credit Union	05/08/15	0.070	35,000,000.00	08/07/15
Kinecta Federal Credit Union	05/28/15	0.130	25,000,000.00	11/19/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
MONTEREY				
1st Capital Bank	03/12/15	0.060	5,000,000.00	06/11/15
1st Capital Bank	04/23/15	0.070	1,000,000.00	07/23/15
1st Capital Bank	04/29/15	0.060	8,000,000.00	07/29/15
OAKDALE				
Oak Valley Community Bank	03/05/15	0.040	3,500,000.00	06/04/15
OAKLAND				
Beneficial State Bank	04/24/15	0.070	10,000,000.00	07/24/15
Community Bank of the Bay	12/05/14	0.120	5,000,000.00	06/05/15
Metropolitan Bank	12/11/14	0.140	4,500,000.00	06/11/15
Metropolitan Bank	01/09/15	0.140	1,500,000.00	07/10/15
Metropolitan Bank	01/15/15	0.130	1,000,000.00	07/16/15
Metropolitan Bank	01/30/15	0.120	2,000,000.00	07/31/15
Metropolitan Bank	02/26/15	0.120	1,000,000.00	08/27/15
ONTARIO				
Citizens Business Bank	03/06/15	0.040	25,000,000.00	06/05/15
Citizens Business Bank	03/11/15	0.030	25,000,000.00	06/10/15
Citizens Business Bank	04/08/15	0.030	40,000,000.00	07/08/15
Citizens Business Bank	04/22/15	0.040	50,000,000.00	07/22/15
Citizens Business Bank	05/01/15	0.040	30,000,000.00	07/31/15
Citizens Business Bank	05/06/15	0.030	30,000,000.00	08/05/15
Citizens Business Bank	05/13/15	0.040	50,000,000.00	08/12/15
Citizens Business Bank	05/20/15	0.040	30,000,000.00	08/19/15
PALOS VERDES ESTATES				
Malaga Bank, FSB	03/04/15	0.040	12,000,000.00	06/03/15
Malaga Bank, FSB	03/06/15	0.040	4,000,000.00	06/05/15
Malaga Bank, FSB	03/19/15	0.080	10,000,000.00	06/18/15
Malaga Bank, FSB	04/09/15	0.050	5,000,000.00	07/09/15
Malaga Bank, FSB	04/24/15	0.050	46,000,000.00	07/24/15
Malaga Bank, FSB	05/01/15	0.040	9,000,000.00	07/31/15
Malaga Bank, FSB	05/07/15	0.040	10,000,000.00	08/06/15
PASADENA				
American Plus Bank, NA	03/18/15	0.060	2,000,000.00	06/17/15
American Plus Bank, NA	05/14/15	0.040	240,000.00	08/13/15
American Plus Bank, NA	05/20/15	0.100	500,000.00	11/18/15
Community Bank	12/10/14	0.130	30,000,000.00	06/10/15
Community Bank	01/14/15	0.130	25,000,000.00	07/15/15
Community Bank	02/13/15	0.110	25,000,000.00	08/14/15
Community Bank	03/18/15	0.180	35,000,000.00	09/16/15
Community Bank	04/03/15	0.160	25,000,000.00	10/02/15
Community Bank	05/06/15	0.070	30,000,000.00	11/04/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
PASADENA (Continued)				
East West Bank	01/15/15	0.130	50,000,000.00	07/16/15
East West Bank	01/21/15	0.110	125,000,000.00	07/22/15
East West Bank	02/06/15	0.110	75,000,000.00	08/07/15
East West Bank	04/24/15	0.140	50,000,000.00	10/23/15
EverTrust Bank	12/10/14	0.110	20,000,000.00	06/10/15
EverTrust Bank	02/18/15	0.090	10,000,000.00	08/19/15
EverTrust Bank	05/22/15	0.110	20,000,000.00	11/20/15
Wescom Central Credit Union	03/26/15	0.080	50,000,000.00	06/25/15
Wescom Central Credit Union	04/29/15	0.070	50,000,000.00	07/29/15
Wescom Central Credit Union	05/29/15	0.060	50,000,000.00	08/28/15
PASO ROBLES				
Heritage Oaks Bank	03/11/15	0.050	25,000,000.00	06/10/15
PORTERVILLE				
Bank of the Sierra	03/05/15	0.060	15,000,000.00	06/04/15
Bank of the Sierra	03/12/15	0.060	10,000,000.00	06/11/15
Bank of the Sierra	04/01/15	0.060	10,000,000.00	06/11/15
Bank of the Sierra	04/09/15	0.070	10,000,000.00	07/09/15
Bank of the Sierra	04/24/15	0.070	20,000,000.00	07/24/15
Bank of the Sierra	05/07/15	0.060	15,000,000.00	08/06/15
Bank of the Sierra	05/14/15	0.060	20,000,000.00	08/13/15
RANCHO CORDOVA				
American River Bank	03/12/15	0.060	1,500,000.00	06/11/15
American River Bank	04/08/15	0.050	2,500,000.00	07/08/15
American River Bank	04/17/15	0.070	2,000,000.00	07/17/15
American River Bank	04/22/15	0.060	3,000,000.00	07/22/15
American River Bank	05/01/15	0.060	2,500,000.00	07/31/15
American River Bank	02/05/15	0.110	7,500,000.00	08/06/15
American River Bank	05/07/15	0.060	2,500,000.00	08/06/15
American River Bank	05/14/15	0.060	6,500,000.00	08/13/15
American River Bank	05/21/15	0.060	1,000,000.00	08/20/15
REDWOOD CITY				
Provident Credit Union	12/12/14	0.150	20,000,000.00	06/12/15
Provident Credit Union	01/22/15	0.110	40,000,000.00	07/23/15
Provident Credit Union	02/18/15	0.110	20,000,000.00	08/19/15
Provident Credit Union	03/18/15	0.180	20,000,000.00	09/16/15
Provident Credit Union	04/16/15	0.130	20,000,000.00	10/15/15
Provident Credit Union	04/29/15	0.140	40,000,000.00	10/28/15
Provident Credit Union	05/21/15	0.100	20,000,000.00	11/19/15
RICHMOND				
Mechanics Bank, The	03/12/15	0.060	20,000,000.00	06/11/15
Mechanics Bank, The	04/15/15	0.060	20,000,000.00	07/15/15
Mechanics Bank, The	04/23/15	0.070	20,000,000.00	07/23/15
Mechanics Bank, The	05/14/15	0.060	20,000,000.00	08/13/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ROCKLIN				
Five Star Bank	04/15/15	0.040	2,000,000.00	07/15/15
Five Star Bank	01/30/15	0.100	15,000,000.00	07/31/15
Five Star Bank	05/01/15	0.040	15,000,000.00	07/31/15
ROSEMEAD				
Pacific Alliance Bank	04/15/15	0.140	4,000,000.00	10/14/15
ROSEVILLE				
Umpqua Bank	12/17/14	0.140	100,000,000.00	06/17/15
Umpqua Bank	03/26/15	0.150	20,000,000.00	09/24/15
Umpqua Bank	05/14/15	0.130	50,000,000.00	11/12/15
SACRAMENTO				
Comerica Bank	12/10/14	0.130	25,000,000.00	06/10/15
Comerica Bank	01/07/15	0.130	50,000,000.00	07/08/15
Comerica Bank	01/14/15	0.130	75,000,000.00	07/15/15
Comerica Bank	02/04/15	0.090	50,000,000.00	08/05/15
Comerica Bank	02/11/15	0.130	25,000,000.00	08/12/15
Comerica Bank	02/26/15	0.120	75,000,000.00	08/27/15
Merchants National Bank of Sacramento	12/03/14	0.100	2,000,000.00	06/03/15
Merchants National Bank of Sacramento	05/20/15	0.040	2,000,000.00	08/19/15
Merchants National Bank of Sacramento	04/08/15	0.110	2,000,000.00	10/07/15
Merchants National Bank of Sacramento	04/29/15	0.120	2,000,000.00	10/28/15
Merchants National Bank of Sacramento	05/06/15	0.050	2,000,000.00	11/04/15
River City Bank	12/05/14	0.120	15,000,000.00	06/05/15
River City Bank	04/24/15	0.070	15,000,000.00	07/24/15
River City Bank	05/15/15	0.130	20,000,000.00	11/13/15
River City Bank	05/22/15	0.130	35,000,000.00	11/20/15
SAN DIEGO				
Mission Federal Credit Union	04/15/15	0.040	10,000,000.00	07/15/15
Mission Federal Credit Union	05/20/15	0.040	10,000,000.00	08/19/15
San Diego County Credit Union	03/18/15	0.040	50,000,000.00	06/17/15
San Diego County Credit Union	04/15/15	0.020	50,000,000.00	07/15/15
San Diego County Credit Union	04/16/15	0.020	50,000,000.00	07/16/15
San Diego County Credit Union	04/29/15	0.020	50,000,000.00	07/29/15
San Diego County Credit Union	04/16/15	0.090	50,000,000.00	10/15/15
San Diego County Credit Union	05/15/15	0.090	50,000,000.00	11/13/15
Seacoast Commerce Bank	05/06/15	0.050	1,000,000.00	11/04/15
Western Alliance Bank	12/19/14	0.150	50,000,000.00	06/19/15
Western Alliance Bank	01/08/15	0.130	25,000,000.00	07/09/15
Western Alliance Bank	02/12/15	0.120	50,000,000.00	08/13/15
Western Alliance Bank	03/13/15	0.140	50,000,000.00	09/11/15
Western Alliance Bank	05/14/15	0.130	15,000,000.00	11/12/15
Western Alliance Bank	05/20/15	0.120	25,000,000.00	11/18/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SAN FRANCISCO				
Presidio Bank	02/19/15	0.110	10,000,000.00	08/20/15
Presidio Bank	05/06/15	0.070	10,000,000.00	11/04/15
Trans Pacific National Bank	03/20/15	0.090	3,000,000.00	06/19/15
Trans Pacific National Bank	04/24/15	0.070	2,000,000.00	07/24/15
SAN JOSE				
Heritage Bank of Commerce	12/10/14	0.110	20,000,000.00	06/10/15
Heritage Bank of Commerce	03/27/15	0.140	15,000,000.00	09/25/15
Heritage Bank of Commerce	04/23/15	0.120	50,000,000.00	10/22/15
Heritage Bank of Commerce	05/15/15	0.130	13,000,000.00	11/13/15
SAN RAMON				
Bank of the West	01/29/15	0.120	134,000,000.00	07/30/15
Bank of the West	03/13/15	0.140	100,000,000.00	09/11/15
SANTA ROSA				
Summit State Bank	03/06/15	0.040	12,000,000.00	06/05/15
Summit State Bank	03/20/15	0.070	7,000,000.00	06/19/15
Summit State Bank	01/14/15	0.110	5,000,000.00	07/15/15
Summit State Bank	04/16/15	0.040	9,000,000.00	07/16/15
Summit State Bank	01/23/15	0.100	3,500,000.00	07/24/15
Summit State Bank	04/29/15	0.040	4,000,000.00	07/29/15
Summit State Bank	05/06/15	0.050	8,000,000.00	11/04/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/03/14	0.120	4,000,000.00	06/03/15
First National Bank of Northern California	03/11/15	0.050	15,000,000.00	06/10/15
VACAVILLE				
Travis Credit Union	01/08/15	0.110	50,000,000.00	07/09/15
Travis Credit Union	03/06/15	0.110	50,000,000.00	09/04/15
WATSONVILLE				
Santa Cruz County Bank	03/27/15	0.050	20,000,000.00	06/26/15
WEST SACRAMENTO				
Community Business Bank	01/07/15	0.110	3,000,000.00	07/08/15
TOTAL TIME DEPOSITS MAY 2015			5,394,540,000.00	

BANK DEMAND DEPOSITS
MAY 2015
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,286,328	\$ 3,834,658
2	2,286,328	3,834,658
3	2,286,328	3,834,658
4	2,812,424	2,947,725
5	2,239,799	2,633,582
6	2,098,727	2,558,270
7	2,222,942	2,624,805
8	1,999,380	2,670,159
9	1,999,380	2,670,159
10	1,999,380	2,670,159
11	2,036,628	2,365,194
12	2,118,251	2,164,654
13	2,051,781	2,220,857
14	2,028,333	2,373,665
15	2,032,918	2,776,806
16	2,032,918	2,780,792
17	2,032,918	2,780,792
18	1,901,781	2,354,243
19	1,797,766	1,978,393
20	2,273,937	2,473,679
21	2,052,485	2,541,314
22	2,217,833	2,553,630
23	2,217,833	2,553,630
24	2,217,833	2,553,630
25	2,217,833	2,553,630
26	2,089,488	2,285,589
27	2,045,765	2,159,454
28	2,038,897	2,913,580
29	2,139,075	2,912,017
30	2,139,075	2,912,017
31	2,139,075	2,912,844

AVERAGE DOLLAR DAYS 2,130,756 ^{a/}

^{a/} The prescribed bank balance for May was \$2,171,764. This consisted of \$2,089,116 in compensating balances for services, balances for uncollected funds of \$85,543 and a deduction of \$2,895 for May 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 May 20, 2015, has determined and designated the amount of money available for deposit and investment as of May 13, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
 Compensating Balance for Services: \$ 2,089,100,000

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)	5/18/2015	5/22/2015	\$ 989,500,000	\$ (3,879,540,000)	\$ 5,211,540,000	\$ 1,332,000,000
(2)	5/25/2015	5/29/2015	\$ 45,300,000	\$ (3,834,240,000)	\$ 5,211,540,000	\$ 1,377,300,000
(3)	6/1/2015	6/5/2015	\$ (1,019,700,000)	\$ (4,853,940,000)	\$ 5,211,540,000	\$ 357,600,000
(4)	6/8/2015	6/12/2015	\$ 2,605,700,000	\$ (2,248,240,000)	\$ 5,211,540,000	\$ 2,963,300,000
(5)	6/15/2015	6/19/2015	\$ 6,209,000,000	\$ 3,960,760,000	\$ 5,211,540,000	\$ 9,172,300,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 2,089,100,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO

Chairperson

Member

Member

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

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>										
7/1/2015	6/3/2015	JEFF	98761	FHLMC 2.15 (CALLABLE)	2.15	7/1/2020	100	\$25,000,000.00	\$25,000,000.00	\$0.00
Total PSI-NTRD								\$25,000,000.00	\$25,000,000.00	\$0.00