COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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July 29, 2016

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

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

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

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

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

JK:NI:rkl

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2016

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2016

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2016

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 6/30/16		
At Cost	$ 26,683,221,635	$ 89,197,933
At Market	$ 26,714,394,689	$ 89,276,143
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	12.00%	0.00%
United States Government and Agency Obligations	60.29%	47.40%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.33%	0.00%
Municipal Obligations	0.19%	5.02%
Corporate and Deposit Notes	0.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	47.58%
1-60 days	33.29%	0.00%
61 days-1 year	19.77%	71.80%
Over 1 year	46.94%	28.20%
Weighted Average Days to Maturity	608	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2016

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2016:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	27.34%
Corporate and Deposit Notes	A-1+	P-1	0.09%
	AA-	Aa3	0.09%
Los Angeles County Securities	AA+	Aa2	0.19%
Negotiable Certificates of Deposit	A-1	P-1	12.00%
U.S. Agency Securities	AA+	Aaa	56.14%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.88%
U.S. Treasury Bills	AA+	Aaa	3.27%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	47.58%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	5.02%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	47.40%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 6/30/16	$ 26,683,221,635
Market Value at 6/30/16	$ 26,714,394,689
Average Daily Balance	$ 26,547,102,190
Gains and Losses:	
For the Month	$ 320,570
For the Past 12 Months	$ 5,304,613
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 20,733,570
Earnings for the Past 12 Months	$ 205,595,197
Earnings Rate for the Month	0.95%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	40,803,807.28	
Bank of the West - Concentration	$	57,530,829.92	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	51,539,636.29	(B)
Union Bank- Concentration	$	4,943,767.72	
Wells Fargo - Concentration	$	3,105,738.66	
Total Ledger Balance for all Banks	$	157,923,779.87	

(A) $54.872 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR JUNE 2016
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for June 2016

Total Deposits	$ 4,708,726,424.37
Total Disbursements	$ 5,743,903,008.36
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2016	1.27

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
July	$ 6,486,485,000.00	$ 3,505,600,000.00	$ 4,657,300,000.00	$ 5,334,785,000.00
August	$ 2,750,079,000.00	$ 2,577,000,000.00	$ 4,613,000,000.00	$ 714,079,000.00
September	$ 1,486,971,000.00	$ 3,409,000,000.00	$ 4,267,200,000.00	$ 628,771,000.00
October	$ 1,005,562,000.00	$ 4,155,600,000.00	$ 4,628,000,000.00	$ 533,162,000.00
November	$ 573,871,000.00	$ 5,340,200,000.00	$ 4,406,500,000.00	$ 1,507,571,000.00
December	$ 236,125,000.00	$ 9,113,000,000.00	$ 5,495,800,000.00	$ 3,853,325,000.00

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 2016, the Treasurer placed $174.879 million in the Bank of the West Money Market Plus Account and $120.618 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $54.872 million remained in the Bank of the West Money Market Plus Account and $50 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

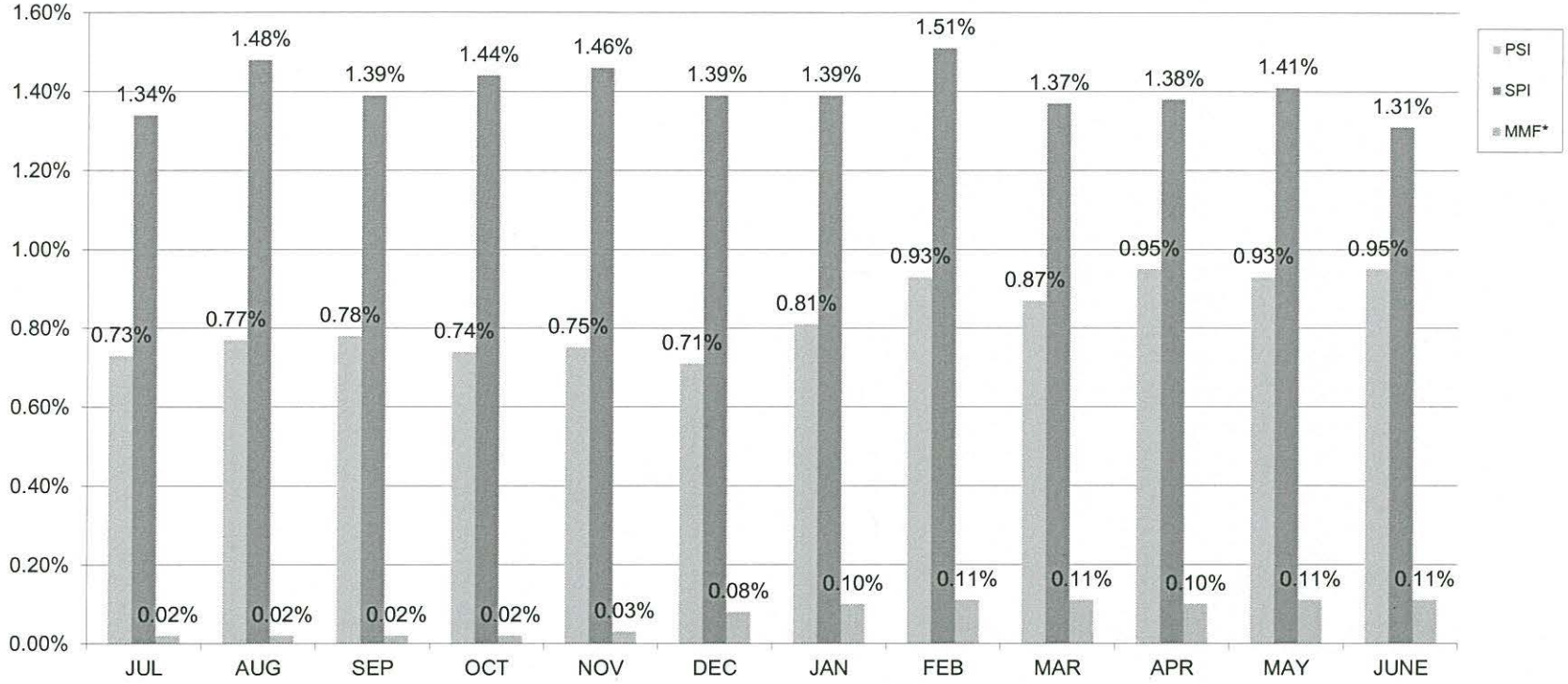
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of June 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 6/30/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
6/1/2016	$ 26,936,474,449.63	$ 100,770,761.07
6/2/2016	26,876,544,647.74	100,770,761.07
6/3/2016	26,522,401,994.56	100,770,761.07
6/4/2016	26,522,401,994.56	100,770,761.07
6/5/2016	26,522,401,994.56	100,770,761.07
6/6/2016	26,510,025,211.88	100,770,761.07
6/7/2016	26,338,059,275.70	100,770,761.07
6/8/2016	26,300,707,180.79	100,770,761.07
6/9/2016	26,264,262,610.34	100,770,761.07
6/10/2016	26,149,801,478.39	90,770,761.07
6/11/2016	25,999,804,534.25	90,770,761.07
6/12/2016	25,999,804,534.25	90,770,761.07
6/13/2016	26,049,912,129.04	90,770,761.07
6/14/2016	26,039,365,511.11	90,770,761.07
6/15/2016	26,080,099,442.27	90,770,761.07
6/16/2016	25,991,634,237.30	90,770,761.07
6/17/2016	26,225,781,216.80	90,770,761.07
6/18/2016	26,175,783,763.35	90,770,761.07
6/19/2016	26,125,783,763.35	90,770,761.07
6/20/2016	26,587,351,872.36	89,197,930.86
6/21/2016	26,595,291,313.02	89,197,930.86
6/22/2016	26,664,554,367.97	89,197,930.86
6/23/2016	26,667,102,255.35	89,197,930.86
6/24/2016	27,149,160,421.87	89,197,930.86
6/25/2016	27,149,160,421.87	89,197,930.86
6/26/2016	27,149,160,421.87	89,197,930.86
6/27/2016	27,387,749,652.64	89,197,930.86
6/28/2016	27,355,606,269.01	89,197,930.86
6/29/2016	27,393,657,112.30	89,197,930.86
6/30/2016	26,683,221,635.47	89,197,933.00
	$ 26,547,102,190.45	**$ 93,194,056.73**

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



* Source: Money Fund Report as of July 19, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 6/30/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$16,842,414	$99,864
Gains (Losses) on Sales of Non-Trading Securities.	320,570	165
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	3,570,586	7
Prior Accrual Adjustment	-	-
Total Revenues	$20,733,570	$100,036
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	1,964
	$0	$1,964
NET INCOME	$20,733,570	$98,072

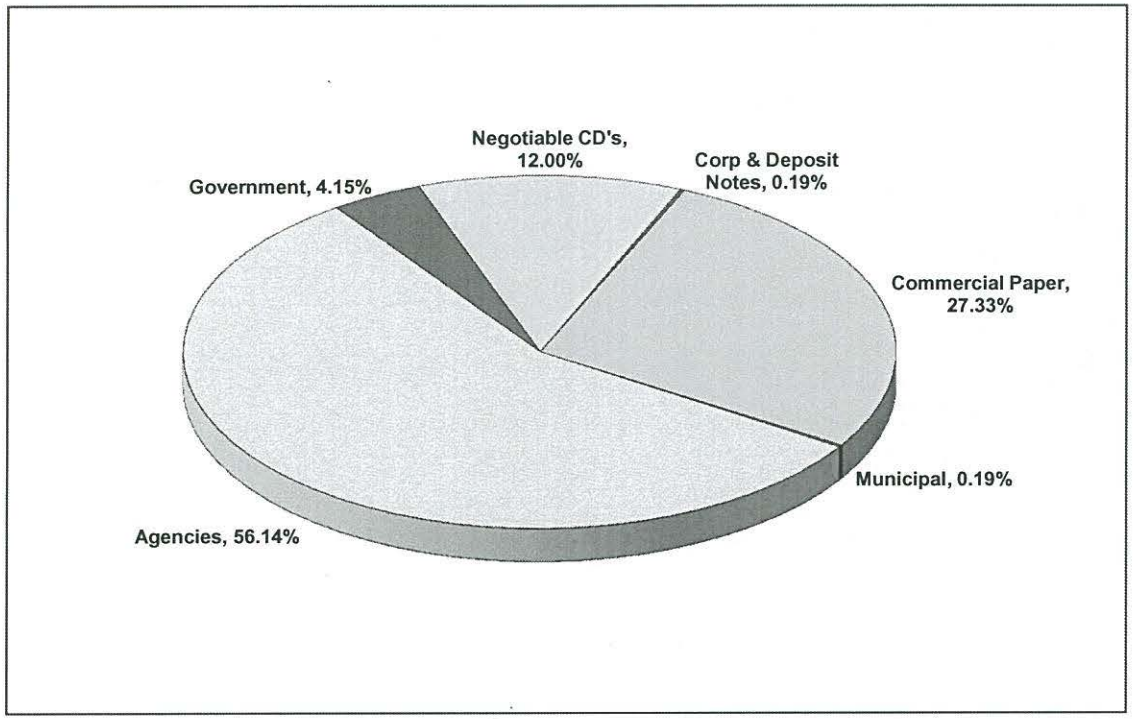
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of June 30, 2016
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	52.36%	
Los Angeles County and Related Entities	38.83%	
Consolidated Sanitation Districts		2.55%
Metropolitan Transportation Authority		0.93%
Miscellaneous Agencies Pooled Investments		2.38%
South Coast Air Quality Management District		1.88%
Miscellaneous		0.03%
Subtotal	91.19%	7.77%
County Bond Proceeds and Repayment Funds		1.04%
Grand Total	91.19%	8.81%

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



	In Thousands
Negotiable CD's	3,202,920
Corp & Deposit Notes	49,983
Bankers Acceptance	-
Commercial Paper	7,293,857
Municipal	50,000
Agencies	14,978,896
Other	-
Government	1,107,566
Total	$ 26,683,222

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, 2016 to June 30, 2016
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/1/2016	101758	TOYOTA MOTC	0.43	7/20/2016	36,000,000.00	35,978,930.00	0	CITI	TFS
NTRD	CPD	6/1/2016	101759	SHEFFIELD REC	0.48	7/14/2016	50,000,000.00	49,971,333.33	0	CITI	BCI
NTRD	CPD	6/1/2016	101752	CANCARA ASSE	0.4	7/1/2016	50,000,000.00	49,983,333.33	0	CITI	JPM
NTRD	CPD	6/1/2016	101753	ABBEY NATION	0.37	6/9/2016	50,000,000.00	49,995,888.89	0	CITI	MFR
NTRD	CPD	6/1/2016	101754	ABBEY NATION	0.37	6/9/2016	50,000,000.00	49,995,888.89	0	CITI	MFR
NTRD	CPD	6/1/2016	101755	NATIXIS NY BR/	0.37	6/7/2016	50,000,000.00	49,996,916.67	0	CITI	RBCCM
NTRD	CPD	6/2/2016	101760	AUTOBAHN FU	0.4	7/5/2016	50,000,000.00	49,981,666.67	0	CITI	BLAYBV
NTRD	CPD	6/2/2016	101763	ABBEY NATION	0.39	6/13/2016	25,000,000.00	24,997,020.83	0	CITI	MFR
NTRD	CPD	6/2/2016	101764	AUTOBAHN FU	0.4	7/8/2016	40,000,000.00	39,984,000.00	0	CITI	BLAYBV
NTRD	CPD	6/2/2016	101765	SHEFFIELD REC	0.48	7/18/2016	30,000,000.00	29,981,600.00	0	CITI	LOOP
NTRD	CPD	6/2/2016	101766	AUTOBAHN FU	0.4	7/5/2016	15,000,000.00	14,994,500.00	0	CITI	BLAYBV
NTRD	CPD	6/2/2016	101767	SHEFFIELD REC	0.45	7/6/2016	50,000,000.00	49,978,750.00	0	CITI	KEYBANC
NTRD	CPD	6/2/2016	101768	EMERSON ELEC	0.37	7/5/2016	7,100,000.00	7,097,591.92	0	CITI	GPS
NTRD	CPD	6/2/2016	101769	ABBEY NATION	0.39	6/14/2016	50,000,000.00	49,993,500.00	0	CITI	MFR
NTRD	CPD	6/2/2016	101770	CREDIT AGRICC	0.41	7/5/2016	40,000,000.00	39,984,966.67	0	CITI	MFR
NTRD	CPD	6/2/2016	101771	CRC FUNDING I	0.63	9/1/2016	4,332,000.00	4,325,101.29	0	CITI	GPS
NTRD	CPD	6/3/2016	101772	ABBEY NATION	0.37	6/16/2016	50,000,000.00	49,993,319.44	0	CITI	MFR
NTRD	CPD	6/3/2016	101773	ABBEY NATION	0.37	6/16/2016	50,000,000.00	49,993,319.44	0	CITI	MFR
NTRD	CPD	6/3/2016	101774	SHEFFIELD REC	0.48	7/8/2016	50,000,000.00	49,976,666.67	0	CITI	LOOP
NTRD	CPD	6/3/2016	101775	CREDIT AGRICC	0.41	6/30/2016	50,000,000.00	49,984,625.00	0	CITI	MFR
NTRD	CPD	6/3/2016	101776	EMERSON ELEC	0.39	7/6/2016	5,000,000.00	4,998,212.50	0	CITI	GPS
NTRD	CPD	6/3/2016	101777	SHEFFIELD REC	0.47	7/5/2016	50,000,000.00	49,979,111.11	0	CITI	KEYBANC
NTRD	CPD	6/3/2016	101778	CREDIT AGRICC	0.41	7/1/2016	25,000,000.00	24,992,027.78	0	CITI	MFR
NTRD	CPD	6/3/2016	101779	UNILEVER CAPI	0.5	8/23/2016	5,938,000.00	5,931,319.75	0	CITI	GPS
NTRD	CPD	6/6/2016	101780	CANCARA ASSE	0.38	7/8/2016	25,000,000.00	24,991,555.56	0	CITI	LOOP
NTRD	CPD	6/6/2016	101781	SHEFFIELD REC	0.48	7/12/2016	25,000,000.00	24,988,000.00	0	CITI	LOOP
NTRD	CPD	6/6/2016	101782	ATLANTIC ASSE	0.42	7/25/2016	50,000,000.00	49,971,416.67	0	CITI	MS
NTRD	CPD	6/6/2016	101783	AUTOBAHN FU	0.4	7/6/2016	50,000,000.00	49,983,333.33	0	CITI	CRSU
NTRD	CPD	6/6/2016	101784	AUTOBAHN FU	0.4	7/6/2016	10,000,000.00	9,996,666.67	0	CITI	CRSU
NTRD	CPD	6/6/2016	101785	ABBEY NATION	0.38	6/30/2016	50,000,000.00	49,987,333.33	0	CITI	MFR
NTRD	CPD	6/6/2016	101786	ABBEY NATION	0.38	6/30/2016	25,000,000.00	24,993,666.67	0	CITI	MFR
NTRD	CPD	6/6/2016	101787	SHEFFIELD REC	0.52	7/21/2016	25,000,000.00	24,983,750.00	0	CITI	BLAYBV
NTRD	CPD	6/6/2016	101788	CREDIT AGRICC	0.43	7/20/2016	50,000,000.00	49,973,722.22	0	CITI	MFR
NTRD	CPD	6/6/2016	101789	SHEFFIELD REC	0.52	7/22/2016	50,000,000.00	49,966,777.78	0	CITI	BLAYBV
NTRD	CPD	6/6/2016	101790	ATLANTIC ASSE	0.42	7/14/2016	25,000,000.00	24,988,916.67	0	CITI	BLAYBV
NTRD	CPD	6/6/2016	101792	UNILEVER CAPI	0.54	9/6/2016	15,800,000.00	15,778,196.00	0	CITI	GPS

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NTRD	CPD	6/7/2016	101793	AUTOBAHN FU	0.4	7/8/2016	40,000,000.00	39,986,222.22	0	CITI	BLAYBV
NTRD	CPD	6/7/2016	101794	NATIXIS NY BR/	0.37	6/22/2016	50,000,000.00	49,992,291.67	0	CITI	MISC
NTRD	CPD	6/7/2016	101795	CRC FUNDING I	0.6	9/12/2016	10,000,000.00	9,983,833.33	0	CITI	BLAYBV
NTRD	CPD	6/7/2016	101796	NATIXIS NY BR/	0.37	6/30/2016	50,000,000.00	49,988,180.56	0	CITI	UBSSEC
NTRD	CPD	6/7/2016	101797	ATLANTIC ASSE	0.42	7/12/2016	28,075,000.00	28,063,536.04	0	CITI	BLAYBV
NTRD	CPD	6/8/2016	101798	REGENCY MAR	0.43	6/23/2016	35,000,000.00	34,993,729.17	0	CITI	JPM
NTRD	CPD	6/8/2016	101799	SHEFFIELD REC	0.48	7/8/2016	50,000,000.00	49,980,000.00	0	CITI	LOOP
NTRD	CPD	6/8/2016	101801	AUTOBAHN FU	0.4	7/7/2016	30,000,000.00	29,990,333.33	0	CITI	BLAYBV
NTRD	CPD	6/8/2016	101802	CREDIT AGRICC	0.42	7/1/2016	50,000,000.00	49,986,583.33	0	CITI	MFR
NTRD	CPD	6/8/2016	101803	EMERSON ELEC	0.38	7/12/2016	19,076,000.00	19,069,153.84	0	CITI	GPS
NTRD	CPD	6/9/2016	101804	ATLANTIC ASSE	0.44	7/12/2016	21,925,000.00	21,916,156.92	0	CITI	CRSU
NTRD	CPD	6/9/2016	101805	ATLANTIC ASSE	0.47	8/1/2016	30,000,000.00	29,979,241.67	0	CITI	MS
NTRD	CPD	6/9/2016	101806	REGENCY MAR	0.44	7/7/2016	35,000,000.00	34,988,022.22	0	CITI	JPM
NTRD	CPD	6/9/2016	101807	EXXON MOBIL (	0.37	7/6/2016	50,000,000.00	49,986,125.00	0	CITI	MFR
NTRD	CPD	6/9/2016	101811	SHEFFIELD REC	0.45	7/15/2016	22,506,000.00	22,495,872.30	0	CITI	KEYBANC
NTRD	CPD	6/10/2016	101812	ATLANTIC ASSE	0.43	7/14/2016	50,000,000.00	49,979,694.44	0	CITI	LOOP
NTRD	CPD	6/10/2016	101813	ATLANTIC ASSE	0.43	7/19/2016	25,000,000.00	24,988,354.17	0	CITI	MS
NTRD	CPD	6/10/2016	101814	SHEFFIELD REC	0.48	7/11/2016	50,000,000.00	49,979,333.33	0	CITI	BLAYBV
NTRD	CPD	6/10/2016	101815	AUTOBAHN FU	0.4	7/11/2016	20,000,000.00	19,993,111.11	0	CITI	BLAYBV
NTRD	CPD	6/10/2016	101816	EXXON MOBIL (	0.37	7/7/2016	50,000,000.00	49,986,125.00	0	CITI	MFR
NTRD	CPD	6/10/2016	101817	SHEFFIELD REC	0.45	7/8/2016	33,000,000.00	32,988,450.00	0	CITI	BLAYBV
NTRD	CPD	6/13/2016	101819	AUTOBAHN FU	0.4	7/13/2016	50,000,000.00	49,983,333.33	0	CITI	BLAYBV
NTRD	CPD	6/13/2016	101820	AUTOBAHN FU	0.4	7/14/2016	20,000,000.00	19,993,111.11	0	CITI	CRSU
NTRD	CPD	6/13/2016	101821	EMERSON ELEC	0.41	7/20/2016	12,600,000.00	12,594,690.50	0	CITI	BLAYBV
NTRD	CPD	6/13/2016	101822	ATLANTIC ASSE	0.42	7/15/2016	50,000,000.00	49,981,333.33	0	CITI	MS
NTRD	CPD	6/13/2016	101823	EMERSON ELEC	0.38	7/12/2016	7,174,000.00	7,171,803.96	0	CITI	GPS
NTRD	CPD	6/13/2016	101824	REGENCY MAR	0.44	7/13/2016	50,000,000.00	49,981,666.67	0	CITI	JPM
NTRD	CPD	6/13/2016	101825	REGENCY MAR	0.44	7/13/2016	28,359,000.00	28,348,601.70	0	CITI	JPM
NTRD	CPD	6/13/2016	101826	CANADIAN IMP	0.38	7/14/2016	50,000,000.00	49,983,638.89	0	CITI	MFR
NTRD	CPD	6/13/2016	101827	TOYOTA MOTC	0.38	7/20/2016	7,914,000.00	7,910,909.14	0	CITI	GPS
NTRD	CPD	6/13/2016	101828	EMERSON ELEC	0.4	7/21/2016	18,271,000.00	18,263,285.58	0	CITI	KEYBANC
NTRD	CPD	6/14/2016	101831	ATLANTIC ASSE	0.42	7/22/2016	50,000,000.00	49,977,833.33	0	CITI	MS
NTRD	CPD	6/14/2016	101832	AUTOBAHN FU	0.4	7/13/2016	50,000,000.00	49,983,888.89	0	CITI	CRSU
NTRD	CPD	6/14/2016	101833	CREDIT AGRICC	0.4	6/30/2016	50,000,000.00	49,991,111.11	0	CITI	MFR
NTRD	CPD	6/14/2016	101836	EMERSON ELEC	0.41	7/25/2016	39,500,000.00	39,481,555.69	0	CITI	BLAYBV

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NTRD	CPD	6/14/2016	101837	CANCARA ASSE	0.48	8/16/2016	25,000,000.00	24,979,000.00	0	CITI	BLAYBV
NTRD	CPD	6/15/2016	101842	ATLANTIC ASSE	0.44	7/14/2016	30,000,000.00	29,989,366.67	0	CITI	CRSU
NTRD	CPD	6/15/2016	101834	SHEFFIELD REC	0.45	7/18/2016	50,000,000.00	49,979,375.00	0	CITI	KEYBANC
NTRD	CPD	6/15/2016	101848	AUTOBAHN FU	0.4	7/15/2016	30,000,000.00	29,990,000.00	0	CITI	BLAYBV
NTRD	CPD	6/15/2016	101849	AUTOBAHN FU	0.4	7/18/2016	25,000,000.00	24,990,833.33	0	CITI	BLAYBV
NTRD	CPD	6/15/2016	101850	ABBEY NATION	0.41	8/1/2016	50,000,000.00	49,973,236.11	0	CITI	MFR
NTRD	CPD	6/15/2016	101851	EMERSON ELEC	0.4	7/12/2016	40,000,000.00	39,988,000.00	0	CITI	BLAYBV
NTRD	CPD	6/15/2016	101852	CREDIT AGRICC	0.4	6/30/2016	50,000,000.00	49,991,666.67	0	CITI	MFR
NTRD	CPD	6/15/2016	101853	CREDIT AGRICC	0.4	6/30/2016	50,000,000.00	49,991,666.67	0	CITI	MFR
NTRD	CPD	6/15/2016	101845	NATIXIS NY BR/	0.37	6/22/2016	50,000,000.00	49,996,402.78	0	CITI	RBCCM
NTRD	CPD	6/15/2016	101846	ATLANTIC ASSE	0.43	7/15/2016	50,000,000.00	49,982,083.33	0	CITI	LOOP
NTRD	CPD	6/16/2016	101856	SHEFFIELD REC	0.48	7/21/2016	50,000,000.00	49,976,666.67	0	CITI	BLAYBV
NTRD	CPD	6/16/2016	101859	ATLANTIC ASSE	0.43	7/15/2016	50,000,000.00	49,982,680.56	0	CITI	BLAYBV
NTRD	CPD	6/16/2016	101860	ABBEY NATION	0.41	8/1/2016	50,000,000.00	49,973,805.56	0	CITI	MFR
NTRD	CPD	6/16/2016	101861	ATLANTIC ASSE	0.42	7/19/2016	25,000,000.00	24,990,375.00	0	CITI	MS
NTRD	CPD	6/16/2016	101862	SHEFFIELD REC	0.48	7/20/2016	50,000,000.00	49,977,333.33	0	CITI	LOOP
NTRD	CPD	6/16/2016	101863	CREDIT AGRICC	0.41	6/30/2016	50,000,000.00	49,992,027.78	0	CITI	MFR
NTRD	CPD	6/16/2016	101864	ATLANTIC ASSE	0.44	8/1/2016	50,000,000.00	49,971,888.89	0	CITI	BLAYBV
NTRD	CPD	6/16/2016	101843	CANCARA ASSE	0.4	7/19/2016	50,000,000.00	49,981,666.67	0	CITI	JPM
NTRD	CPD	6/16/2016	101844	CANCARA ASSE	0.4	7/20/2016	40,000,000.00	39,984,888.89	0	CITI	JPM
NTRD	CPD	6/17/2016	101873	REGENCY MAR	0.44	7/18/2016	38,544,000.00	38,529,396.11	0	CITI	JPM
NTRD	CPD	6/17/2016	101874	SHEFFIELD REC	0.48	7/28/2016	30,000,000.00	29,983,600.00	0	CITI	BLAYBV
NTRD	CPD	6/17/2016	101875	EMERSON ELEC	0.4	7/22/2016	36,210,000.00	36,195,918.33	0	CITI	BLAYBV
NTRD	CPD	6/17/2016	101876	REGENCY MAR	0.44	7/19/2016	50,000,000.00	49,980,444.44	0	CITI	JPM
NTRD	CPD	6/17/2016	101877	REGENCY MAR	0.44	7/19/2016	2,449,000.00	2,448,042.17	0	CITI	JPM
NTRD	CPD	6/17/2016	101878	CRC FUNDING I	0.59	9/14/2016	25,000,000.00	24,963,534.72	0	CITI	GPS
NTRD	CPD	6/17/2016	101879	ATLANTIC ASSE	0.41	7/7/2016	5,000,000.00	4,998,861.11	0	CITI	KEYBANC
NTRD	CPD	6/17/2016	101880	ATLANTIC ASSE	0.41	7/15/2016	18,480,000.00	18,474,106.93	0	CITI	KEYBANC
NTRD	CPD	6/17/2016	101881	CREDIT AGRICC	0.4	6/30/2016	50,000,000.00	49,992,777.78	0	CITI	MFR
NTRD	CPD	6/17/2016	101882	ABBEY NATION	0.46	8/15/2016	31,687,000.00	31,663,111.52	0	CITI	KEYBANC
NTRD	CPD	6/17/2016	101867	ATLANTIC ASSE	0.42	7/18/2016	27,000,000.00	26,990,235.00	0	CITI	MS
NTRD	CPD	6/17/2016	101868	SHEFFIELD REC	0.51	8/1/2016	50,000,000.00	49,968,125.00	0	CITI	BLAYBV
NTRD	CPD	6/17/2016	101869	SHEFFIELD REC	0.51	8/1/2016	50,000,000.00	49,968,125.00	0	CITI	BLAYBV
NTRD	CPD	6/17/2016	101870	SHEFFIELD REC	0.51	8/1/2016	25,000,000.00	24,984,062.50	0	CITI	BLAYBV
NTRD	CPD	6/17/2016	101871	CANCARA ASSE	0.5	8/17/2016	50,000,000.00	49,957,638.89	0	CITI	JPM

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NTRD	CPD	6/20/2016	101872	ING U.S. FUNDI	0.5	8/18/2016	23,000,000.00	22,981,152.78	0	CITI	GPS
NTRD	CPD	6/20/2016	101883	REGENCY MAR	0.45	7/19/2016	14,968,000.00	14,962,574.10	0	CITI	JPM
NTRD	CPD	6/20/2016	101884	REGENCY MAR	0.45	7/20/2016	50,000,000.00	49,981,250.00	0	CITI	JPM
NTRD	CPD	6/20/2016	101885	REGENCY MAR	0.45	7/20/2016	20,000,000.00	19,992,500.00	0	CITI	JPM
NTRD	CPD	6/20/2016	101886	ATLANTIC ASSE	0.41	8/1/2016	50,000,000.00	49,976,083.33	0	CITI	KEYBANC
NTRD	CPD	6/20/2016	101887	ATLANTIC ASSE	0.43	7/21/2016	50,000,000.00	49,981,486.11	0	CITI	LOOP
NTRD	CPD	6/20/2016	101888	NATIXIS NY BR/	0.38	6/30/2016	50,000,000.00	49,994,722.22	0	CITI	UBSSEC
NTRD	CPD	6/20/2016	101889	NATIXIS NY BR/	0.38	6/30/2016	50,000,000.00	49,994,722.22	0	CITI	UBSSEC
NTRD	CPD	6/20/2016	101890	MONT BLANC (	0.63	9/13/2016	30,000,000.00	29,955,375.00	0	CITI	LOOP
NTRD	CPD	6/20/2016	101893	ABBEY NATION	0.41	8/2/2016	47,432,000.00	47,408,771.50	0	CITI	MFR
NTRD	CPD	6/20/2016	101894	NATIXIS NY BR/	0.45	8/1/2016	50,000,000.00	49,973,750.00	0	CITI	MISC
NTRD	CPD	6/20/2016	101895	ATLANTIC ASSE	0.42	8/5/2016	49,753,000.00	49,726,299.22	0	CITI	MS
NTRD	CPD	6/20/2016	101896	UNILEVER CAPI	0.39	8/1/2016	13,500,000.00	13,493,857.50	0	CITI	GPS
NTRD	CPD	6/20/2016	101897	UNILEVER CAPI	0.38	7/28/2016	50,000,000.00	49,979,944.44	0	CITI	GPS
NTRD	CPD	6/20/2016	101898	CREDIT AGRICC	0.39	6/30/2016	50,000,000.00	49,994,583.33	0	CITI	MFR
NTRD	CPD	6/20/2016	101899	NATIXIS NY BR/	0.38	6/21/2016	50,000,000.00	49,999,472.22	0	CITI	BNY
NTRD	CPD	6/20/2016	101900	NATIXIS NY BR/	0.38	6/21/2016	50,000,000.00	49,999,472.22	0	CITI	BNY
NTRD	CPD	6/20/2016	101901	NATIXIS NY BR/	0.38	6/21/2016	20,000,000.00	19,999,788.89	0	CITI	BNY
NTRD	CPD	6/20/2016	101902	NATIXIS NY BR/	0.38	6/21/2016	50,000,000.00	49,999,472.22	0	CITI	BNY
NTRD	CPD	6/20/2016	101903	MONT BLANC (	0.61	9/14/2016	18,351,000.00	18,324,258.52	0	CITI	KEYBANC
NTRD	CPD	6/20/2016	101904	ATLANTIC ASSE	0.42	7/21/2016	25,000,000.00	24,990,958.33	0	CITI	MS
NTRD	CPD	6/20/2016	101905	EMERSON ELEC	0.4	7/26/2016	30,000,000.00	29,988,000.00	0	CITI	GPS
NTRD	CPD	6/20/2016	101906	EMERSON ELEC	0.4	7/26/2016	50,000,000.00	49,980,000.00	0	CITI	GPS
NTRD	CPD	6/21/2016	101907	AUTOBAHN FU	0.39	7/5/2016	40,000,000.00	39,993,933.33	0	CITI	BLAYBV
NTRD	CPD	6/21/2016	101908	AUTOBAHN FU	0.4	7/21/2016	50,000,000.00	49,983,333.33	0	CITI	LOOP
NTRD	CPD	6/21/2016	101909	ATLANTIC ASSE	0.42	7/22/2016	21,000,000.00	20,992,405.00	0	CITI	MS
NTRD	CPD	6/21/2016	101910	CANCARA ASSE	0.4	7/21/2016	35,000,000.00	34,988,333.33	0	CITI	BLAYBV
NTRD	CPD	6/21/2016	101911	SHEFFIELD REC	0.48	7/26/2016	50,000,000.00	49,976,666.67	0	CITI	BCI
NTRD	CPD	6/21/2016	101912	NATIXIS NY BR/	0.38	6/30/2016	50,000,000.00	49,995,250.00	0	CITI	MISC
NTRD	CPD	6/21/2016	101913	ATLANTIC ASSE	0.44	7/21/2016	22,500,000.00	22,491,750.00	0	CITI	CRSU
NTRD	CPD	6/21/2016	101918	NATIXIS NY BR/	0.45	8/1/2016	50,000,000.00	49,974,375.00	0	CITI	MISC
NTRD	CPD	6/21/2016	101919	ABBEY NATION	0.41	8/3/2016	44,000,000.00	43,978,452.22	0	CITI	MFR
NTRD	CPD	6/21/2016	101916	AUTOBAHN FU	0.4	7/22/2016	30,000,000.00	29,989,666.67	0	CITI	CRSU
NTRD	CPD	6/21/2016	101923	ATLANTIC ASSE	0.43	7/29/2016	50,000,000.00	49,977,305.56	0	CITI	BLAYBV
NTRD	CPD	6/21/2016	101925	CANCARA ASSE	0.49	8/17/2016	22,608,000.00	22,590,459.96	0	CITI	KEYBANC

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NTRD	CPD	6/22/2016	101929	ATLANTIC ASSE	0.43	7/22/2016	50,000,000.00	49,982,083.33	0	CITI	BLAYBV
NTRD	CPD	6/22/2016	101930	NATIXIS NY BR/	0.38	6/30/2016	50,000,000.00	49,995,777.78	0	CITI	PIPE
NTRD	CPD	6/22/2016	101931	NATIXIS NY BR/	0.38	6/30/2016	50,000,000.00	49,995,777.78	0	CITI	PIPE
NTRD	CPD	6/22/2016	101932	SHEFFIELD REC	0.51	8/8/2016	20,000,000.00	19,986,683.33	0	CITI	LOOP
NTRD	CPD	6/22/2016	101933	SHEFFIELD REC	0.44	7/11/2016	10,000,000.00	9,997,677.78	0	CITI	KEYBANC
NTRD	CPD	6/22/2016	101936	CREDIT AGRICC	0.4	6/29/2016	50,000,000.00	49,996,111.11	0	CITI	MFR
NTRD	CPD	6/22/2016	101920	AUTOBAHN FU	0.4	7/25/2016	30,000,000.00	29,989,000.00	0	CITI	BLAYBV
NTRD	CPD	6/22/2016	101938	CANCARA ASSE	0.4	7/25/2016	25,000,000.00	24,990,833.33	0	CITI	BLAYBV
NTRD	CPD	6/22/2016	101940	CARGILL INC. C	0.38	7/8/2016	47,000,000.00	46,992,062.22	0	CITI	GPS
NTRD	CPD	6/22/2016	101941	DANSKE CORP (	0.56	9/1/2016	7,284,000.00	7,275,955.23	0	CITI	KEYBANC
NTRD	CPD	6/23/2016	101943	AUTOBAHN FU	0.4	7/25/2016	50,000,000.00	49,982,222.22	0	CITI	BLAYBV
NTRD	CPD	6/23/2016	101944	ATLANTIC ASSE	0.42	7/27/2016	50,000,000.00	49,980,166.67	0	CITI	MS
NTRD	CPD	6/23/2016	101945	REGENCY MAR	0.43	7/11/2016	46,186,000.00	46,176,070.01	0	CITI	JPM
NTRD	CPD	6/23/2016	101946	NATIXIS NY BR/	0.45	8/1/2016	50,000,000.00	49,975,625.00	0	CITI	PIPE
NTRD	CPD	6/23/2016	101950	TOYOTA MOTC	0.4	8/10/2016	35,000,000.00	34,981,333.33	0	CITI	TFS
NTRD	CPD	6/23/2016	101951	SHEFFIELD REC	0.5	7/21/2016	35,000,000.00	34,986,388.89	0	CITI	BLAYBV
NTRD	CPD	6/23/2016	101958	DANSKE CORP (	0.57	9/1/2016	14,558,000.00	14,541,864.88	0	CITI	KEYBANC
NTRD	CPD	6/24/2016	101947	AUTOBAHN FU	0.39	7/28/2016	50,000,000.00	49,981,583.33	0	CITI	MFR
NTRD	CPD	6/24/2016	101948	AUTOBAHN FU	0.39	7/28/2016	15,000,000.00	14,994,475.00	0	CITI	MFR
NTRD	CPD	6/24/2016	101962	CANCARA ASSE	0.4	7/21/2016	23,500,000.00	23,492,950.00	0	CITI	BLAYBV
NTRD	CPD	6/24/2016	101963	SHEFFIELD REC	0.48	7/22/2016	50,000,000.00	49,981,333.33	0	CITI	BLAYBV
NTRD	CPD	6/24/2016	101964	ATLANTIC ASSE	0.45	7/28/2016	50,000,000.00	49,978,750.00	0	CITI	BLAYBV
NTRD	CPD	6/24/2016	101965	ATLANTIC ASSE	0.45	8/3/2016	50,000,000.00	49,975,000.00	0	CITI	MS
NTRD	CPD	6/24/2016	101966	AUTOBAHN FU	0.4	7/25/2016	50,000,000.00	49,982,777.78	0	CITI	LOOP
NTRD	CPD	6/24/2016	101967	NATIXIS NY BR/	0.39	6/27/2016	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	6/24/2016	101968	NATIXIS NY BR/	0.39	6/27/2016	25,000,000.00	24,999,187.50	0	CITI	RBCCM
NTRD	CPD	6/24/2016	101973	ATLANTIC ASSE	0.44	8/2/2016	10,666,000.00	10,660,915.87	0	CITI	BLAYBV
NTRD	CPD	6/27/2016	101989	CRC FUNDING I	0.6	9/22/2016	13,277,000.00	13,257,748.35	0	CITI	BLAYBV
NTRD	CPD	6/27/2016	101991	CREDIT AGRICC	0.44	8/1/2016	50,000,000.00	49,978,611.11	0	CITI	MFR
NTRD	CPD	6/27/2016	101971	ATLANTIC ASSE	0.45	7/29/2016	50,000,000.00	49,980,000.00	0	CITI	JPM
NTRD	CPD	6/27/2016	101984	NATIXIS NY BR/	0.4	6/28/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	6/27/2016	101985	NATIXIS NY BR/	0.4	6/28/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	6/27/2016	101975	AUTOBAHN FU	0.4	7/27/2016	50,000,000.00	49,983,333.33	0	CITI	BLAYBV
NTRD	CPD	6/27/2016	101976	AUTOBAHN FU	0.4	8/5/2016	50,000,000.00	49,978,333.33	0	CITI	BLAYBV
NTRD	CPD	6/27/2016	101977	MONT BLANC (	0.45	7/6/2016	40,000,000.00	39,995,500.00	0	CITI	BLAYBV

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NTRD	CPD	6/27/2016	101978	ATLANTIC ASSE	0.45	7/29/2016	50,000,000.00	49,980,000.00	0	CITI	JPM
NTRD	CPD	6/27/2016	101979	EXXON MOBIL (	0.39	7/11/2016	46,000,000.00	45,993,023.33	0	CITI	JPM
NTRD	CPD	6/27/2016	101980	NATIXIS NY BR/	0.45	8/5/2016	50,000,000.00	49,975,625.00	0	CITI	PIPE
NTRD	CPD	6/27/2016	101981	TOYOTA MOTC	0.39	8/11/2016	50,000,000.00	49,975,625.00	0	CITI	TFS
NTRD	CPD	6/27/2016	101982	ATLANTIC ASSE	0.44	8/3/2016	40,000,000.00	39,981,911.11	0	CITI	MS
NTRD	CPD	6/28/2016	101986	EXXON MOBIL (	0.39	7/12/2016	50,000,000.00	49,992,416.67	0	CITI	MFR
NTRD	CPD	6/28/2016	101987	EXXON MOBIL (	0.39	7/18/2016	50,000,000.00	49,989,166.67	0	CITI	MFR
NTRD	CPD	6/28/2016	101993	AUTOBAHN FU	0.44	7/15/2016	8,500,000.00	8,498,233.89	0	CITI	CRSU
NTRD	CPD	6/28/2016	101995	ATLANTIC ASSE	0.48	8/2/2016	25,000,000.00	24,988,333.33	0	CITI	CRSU
NTRD	CPD	6/28/2016	101996	ATLANTIC ASSE	0.44	8/1/2016	50,000,000.00	49,979,222.22	0	CITI	MS
NTRD	CPD	6/28/2016	101997	EXXON MOBIL (	0.42	8/5/2016	50,000,000.00	49,977,833.33	0	CITI	JPM
NTRD	CPD	6/28/2016	101998	EXXON MOBIL (	0.4	7/29/2016	50,000,000.00	49,982,777.78	0	CITI	MFR
NTRD	CPD	6/28/2016	101999	CRC FUNDING I	0.61	9/22/2016	16,198,000.00	16,174,395.91	0	CITI	BLAYBV
NTRD	CPD	6/28/2016	102004	AUTOBAHN FU	0.39	7/15/2016	30,000,000.00	29,994,475.00	0	CITI	BLAYBV
NTRD	CPD	6/28/2016	102005	TOYOTA MOTC	0.4	8/12/2016	25,000,000.00	24,987,500.00	0	CITI	TFS
NTRD	CPD	6/28/2016	102009	DANSKE CORP (	0.43	8/5/2016	13,242,000.00	13,235,989.60	0	CITI	KEYBANC
NTRD	CPD	6/29/2016	102017	AUTOBAHN FU	0.39	8/1/2016	30,000,000.00	29,989,275.00	0	CITI	LOOP
NTRD	CPD	6/29/2016	102018	AUTOBAHN FU	0.39	8/1/2016	25,000,000.00	24,991,062.50	0	CITI	LOOP
NTRD	CPD	6/29/2016	102019	CREDIT AGRICC	0.45	8/1/2016	50,000,000.00	49,979,375.00	0	CITI	MFR
NTRD	CPD	6/29/2016	102020	DANSKE CORP (	0.45	8/5/2016	26,758,000.00	26,745,624.42	0	CITI	GPS
NTRD	CPD	6/29/2016	102021	TOYOTA MOTC	0.42	8/19/2016	30,000,000.00	29,982,150.00	0	CITI	TFS
NTRD	CPD	6/30/2016	102024	AUTOBAHN FU	0.4	8/1/2016	50,000,000.00	49,982,222.22	0	CITI	BLAYBV
NTRD	CPD	6/30/2016	102026	CIESCO LLC CP	0.5	8/26/2016	36,000,000.00	35,971,500.00	0	CITI	LOOP
NTRD	CPD	6/30/2016	102027	CIESCO LLC CP	0.4	8/4/2016	30,000,000.00	29,988,333.33	0	CITI	LOOP
NTRD	CPD	6/30/2016	102028	CREDIT AGRICC	0.44	8/4/2016	50,000,000.00	49,978,611.11	0	CITI	MFR
NTRD	CPD	6/30/2016	102029	MICROSOFT CC	0.41	9/7/2016	25,000,000.00	24,980,354.17	0	CITI	KEYBANC
NTRD	CPD	6/30/2016	102032	MICROSOFT CC	0.4	9/14/2016	4,400,000.00	4,396,284.44	0	CITI	KEYBANC
NTRD	CPD	6/30/2016	102003	CIESCO LLC CP	0.52	8/26/2016	50,000,000.00	49,958,833.33	0	CITI	BLAYBV
	CPD Total						7,587,621,000.00	7,584,738,956.65	0		
NTRD	FFCB	6/8/2016	101750	FFCB 1.52 (CAL	1.52	6/8/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FFCB	6/16/2016	101829	FFCB 1.40 (CAL	1.4	3/16/2020	49,000,000.00	48,975,500.00	0	CITI	MS
NTRD	FFCB	6/16/2016	101858	FFCB 1.54 (CAL	1.54	12/14/2020	9,000,000.00	9,000,000.00	770	CITI	MFR
NTRD	FFCB	6/20/2016	101891	FFCB 1.40 (CAL	1.4	3/16/2020	41,500,000.00	41,491,700.00	6,455.56	CITI	UBSSEC
NTRD	FFCB	6/21/2016	101840	FFCB 1.55 (CAL	1.55	12/21/2020	25,000,000.00	25,000,000.00	0	CITI	FTNFCM

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NTRD	FFCB	6/24/2016	101847	FFCB 1.55 (CAL	1.55	12/21/2020	33,000,000.00	32,967,000.00	4,262.50	CITI	MS
NTRD	FFCB	6/29/2016	101924	FFCB 1.42 (CAL	1.42	6/29/2020	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FFCB	6/29/2016	101927	FFCB 1.42 (CAL	1.42	6/29/2020	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FFCB	6/30/2016	101937	FFCB 1.42 (CAL	1.42	6/29/2020	17,730,000.00	17,730,000.00	699.35	CITI	WFI
NTRD	FFCB	6/30/2016	101934	FFCB 1.62 (CAL	1.62	6/14/2021	50,000,000.00	50,000,000.00	36,000.00	CITI	JPM
NTRD	FFCB	6/30/2016	101935	FFCB 1.47 (CAL	1.47	6/29/2020	25,000,000.00	25,000,000.00	1,020.83	CITI	BLAYBV
NTRD	FFCB	6/30/2016	101922	FFCB 1.47 (CAL	1.47	6/29/2020	50,000,000.00	50,000,000.00	2,041.67	CITI	FTNFCM
NTRD	FFCB	6/30/2016	101939	FFCB 1.42 (CAL	1.42	6/29/2020	25,000,000.00	25,000,000.00	986.11	CITI	DCM
	FFCB Total						400,230,000.00	400,164,200.00	52236.02		
NTRD	FHLB	6/7/2016	101687	FHLB 1.875 (CA	1.875	6/7/2021	25,000,000.00	25,000,000.00	0	CITI	BCI
NTRD	FHLB	6/20/2016	101892	FHLB 1.45 (CAL	1.45	6/15/2020	31,200,000.00	31,200,000.00	6,283.33	CITI	RWB
NTRD	FHLB	6/30/2016	102008	FHLB 1.50 (CAL	1.5	6/30/2021	29,000,000.00	29,000,000.00	0	CITI	RWB
NTRD	FHLB	6/30/2016	101994	FHLB 1.50 (CAL	1.5	6/30/2021	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLB	6/30/2016	102013	FHLB 1.50 (CAL	1.5	6/30/2021	16,950,000.00	16,950,000.00	0	CITI	RBCCM
	FHLB Total						127,150,000.00	127,150,000.00	6283.33		
NTRD	FHLM	6/2/2016	101641	FHLMC 1.70 (C/	1.7	12/2/2020	25,000,000.00	25,000,000.00	0	CITI	MIZO
NTRD	FHLM	6/29/2016	101921	FHLMC 1.47 (C/	1.47	6/29/2020	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	6/30/2016	102014	FHLMC 1.32 (C/	1.32	9/30/2020	50,000,000.00	50,000,000.00	0	CITI	BLAYBV
NTRD	FHLM	6/30/2016	102015	FHLMC 1.33 (C/	1.33	12/30/2020	50,000,000.00	50,000,000.00	0	CITI	MORCO
NTRD	FHLM	6/30/2016	102016	FHLMC 1.33 (C/	1.33	12/30/2020	50,000,000.00	50,000,000.00	0	CITI	MORCO
NTRD	FHLM	6/30/2016	102001	FHLMC 1.33 (C/	1.33	12/30/2020	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	6/30/2016	102002	FHLMC 1.33 (C/	1.33	12/30/2020	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	6/30/2016	102011	FHLMC 1.33 (C/	1.33	12/30/2020	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	FHLM	6/30/2016	102012	FHLMC 1.28 (C/	1.28	9/30/2020	50,000,000.00	50,000,000.00	0	CITI	SUN
NTRD	FHLM	6/30/2016	102006	FHLMC 1.33 (C/	1.33	12/30/2020	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLM	6/30/2016	102007	FHLMC 1.33 (C/	1.33	12/30/2020	50,000,000.00	50,000,000.00	0	CITI	TULL
	FHLM Total						475,000,000.00	475,000,000.00	0		
NTRD	FNMA	6/2/2016	101620	FNMA 1.71 (CA	1.71	6/2/2021	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FNMA	6/2/2016	101633	FNMA 1.625 (C	1.625	9/2/2020	25,000,000.00	25,000,000.00	0	CITI	DBAG
NTRD	FNMA	6/7/2016	101686	FNMA 1.70 (CA	1.7	12/7/2020	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FNMA	6/8/2016	101612	FNMA 1.51 (CA	1.51	6/8/2020	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FNMA	6/29/2016	101959	FNMA 1.50 (CA	1.5	9/29/2020	25,000,000.00	25,000,000.00	0	CITI	KEYBANC

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NTRD	FNMA	6/29/2016	101956	FNMA 1.50 (CA	1.5	9/29/2020	50,000,000.00	50,000,000.00	0	CITI	BNY
NTRD	FNMA	6/29/2016	101952	FNMA 1.53 (CA	1.53	12/29/2020	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	FNMA	6/29/2016	101953	FNMA 1.48 (CA	1.48	6/29/2020	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FNMA	6/29/2016	101954	FNMA 1.48 (CA	1.48	6/29/2020	25,000,000.00	25,000,000.00	0	CITI	DBAG
NTRD	FNMA	6/30/2016	101942	FNMA 1.46 (CA	1.46	9/30/2020	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FNMA	6/30/2016	101928	FNMA 1.45 (CA	1.45	6/30/2020	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	FNMA	6/30/2016	101970	FNMA 1.625 (C	1.625	6/30/2021	5,000,000.00	5,000,000.00	0	CITI	SUN
	FNMA Total						355,000,000.00	355,000,000.00	0		
NTRD	MCPN	6/29/2016	101961	FHLMC 2.75 (C/	2.75	6/29/2021	10,000,000.00	10,000,000.00	0	CITI	GPS
	MCPN Total						10,000,000.00	10,000,000.00	0		
NTRD	MCSA	6/8/2016	101631	FHLB 2.60 (CAL	2.6	6/8/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	MCSA	6/16/2016	101689	FHLB 2.80 (CAL	2.8	6/16/2021	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	MCSA	6/29/2016	101960	FHLMC 2.75 (C/	2.75	6/29/2021	50,000,000.00	50,000,000.00	0	CITI	GPS
	MCSA Total						100,000,000.00	100,000,000.00	0		
NTRD	NCD1	6/9/2016	101809	MUFG UNION E	0.45	8/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	6/14/2016	101835	MUFG UNION E	0.4	8/1/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	6/17/2016	101866	MUFG UNION E	0.55	9/2/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	6/27/2016	101983	MUFG UNION E	0.4	8/19/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						200,000,000.00	200,000,000.00	0		
NTRD	YANK1	6/1/2016	101751	BNP PARIBAS S	0.42	7/1/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/1/2016	101756	BNP PARIBAS S	0.4	6/30/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/6/2016	101791	BNP PARIBAS S	0.42	7/7/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/8/2016	101800	BNP PARIBAS S	0.42	7/5/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/9/2016	101810	CANADIAN IMP	0.38	7/6/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	6/10/2016	101808	BARCLAYS BAN	0.68	9/9/2016	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	6/13/2016	101830	BNP PARIBAS S	0.39	7/5/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/15/2016	101839	SOCIETE GENEI	0.52	8/31/2016	50,000,000.00	50,001,068.28	0	CITI	MFR
NTRD	YANK1	6/15/2016	101854	SOCIETE GENEI	0.49	8/15/2016	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	6/15/2016	101855	SOCIETE GENEI	0.49	8/15/2016	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	6/23/2016	101957	CANADIAN IMP	0.37	7/25/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	6/24/2016	101955	BANK OF NOVA	0.62	9/23/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM

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NTRD	YANK1	6/24/2016	101969	CANADIAN IMP	0.38	7/26/2016	50,000,000.00	50,000,444.30	0	CITI	MFR
NTRD	YANK1	6/24/2016	101917	UBS AG STAMF	0.6	9/19/2016	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	6/24/2016	101926	NORDEA BK FIN	0.6	9/23/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/24/2016	101972	TORONTO DON	0.435	8/30/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/24/2016	101914	SVENSKA HANE	0.605	9/26/2016	50,000,000.00	50,000,651.76	0	CITI	RBCCM
NTRD	YANK1	6/24/2016	101915	UBS AG STAMF	0.45	8/31/2016	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	6/27/2016	101988	CANADIAN IMP	0.52	8/29/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	6/27/2016	101974	BANK OF MON'	0.51	8/22/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/28/2016	101992	BANK OF MON'	0.44	8/4/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/28/2016	102000	DNB BANK ASA	0.4	8/30/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	6/29/2016	102010	AU & NZ BANKI	0.65	11/1/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	6/29/2016	101990	BANK OF MON'	0.48	8/15/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/29/2016	102022	UBS AG STAMF	0.69	10/25/2016	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	6/30/2016	102030	SVENSKA HANE	0.42	7/29/2016	50,000,000.00	50,000,000.00	0	CITI	MISC
	YANK1 Total						1,325,000,000.00	1,325,002,164.34	0		
NTRD Total							10,580,001,000.00	10,577,055,320.99	58,519.35		
				PSI Total			**10,580,001,000.00**	**10,577,055,320.99**	**58,519.35**		

Los Angeles County Treasurer
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Purchase Detail Report
Group: Specific Purpose Investments
For the Period: June 1, 2016 to June 30, 2016
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FHLB	6/21/2016	101841	FHLB 3.00 (CAL	3	6/16/1936	4,000,000.00	4,000,000.00	1,666.67	CITI	RWB
	FHLB Total						4,000,000.00	4,000,000.00	1,666.67		
PHHPA - PH HABITAT PRESERVATION AUTH Total							4,000,000.00	4,000,000.00	1,666.67		
				SPI Total			**4,000,000.00**	**4,000,000.00**	**1,666.67**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2016 to June 30, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow
6/8/2016	NTRD	98756	FFCB 1.85 (CALLABLE)	Call	100	20,000,000.00	20,000,000.00	0	20,000,000.00
6/10/2016	NTRD	92757	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	67,055.56	25,067,055.56
6/10/2016	NTRD	92758	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	67,055.56	25,067,055.56
6/10/2016	NTRD	92759	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	67,055.56	25,067,055.56
6/10/2016	NTRD	92777	FFCB 1.42 (CALLABLE)	Call	100	19,400,000.00	19,400,000.00	52,035.11	19,452,035.11
6/10/2016	NTRD	92808	FFCB 1.42 (CALLABLE)	Call	100	18,000,000.00	18,000,000.00	48,280.00	18,048,280.00
6/15/2016	NTRD	98913	FFCB 2.00 (CALLABLE)	Call	100	13,825,000.00	13,825,000.00	0	13,825,000.00
6/16/2016	NTRD	99737	FFCB 1.625 (CALLABLE)	Call	100	36,643,000.00	36,643,000.00	92,625.36	36,735,625.36
6/16/2016	NTRD	99749	FFCB 1.625 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	63,194.44	25,063,194.44
6/16/2016	NTRD	100178	FFCB 1.70 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/16/2016	NTRD	100179	FFCB 1.70 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/16/2016	NTRD	100184	FFCB 1.70 (CALLABLE)	Call	100	24,700,000.00	24,700,000.00	0	24,700,000.00
6/21/2016	NTRD	100953	FFCB 1.78 (CALLABLE)	Call	100	28,100,000.00	28,100,000.00	6,946.94	28,106,946.94
6/29/2016	NTRD	98848	FFCB 1.98 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/29/2016	NTRD	98854	FFCB 1.98 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/29/2016	NTRD	98855	FFCB 1.98 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/29/2016	NTRD	98856	FFCB 1.98 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/29/2016	NTRD	98857	FFCB 1.98 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
			FFCB Total			435,668,000.00	435,668,000.00	464248.53	436,132,248.53
6/28/2016	NTRD	100075	FHLB 1.45 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/28/2016	NTRD	100083	FHLB 1.55 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/28/2016	NTRD	92037	FHLB 1.29 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
6/28/2016	NTRD	92055	FHLB 1.30 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
6/29/2016	NTRD	100095	FHLB 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/29/2016	NTRD	99561	FHLB 1.27 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	79,375.00	25,079,375.00
6/29/2016	NTRD	99562	FHLB 1.27 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	79,375.00	25,079,375.00
6/30/2016	NTRD	100980	FHLB 1.375 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50
			FHLB Total			250,000,000.00	250,000,000.00	244,687.50	250,244,687.50
6/11/2016	NTRD	91664	FHLMC 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
6/11/2016	NTRD	91680	FHLMC 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
6/11/2016	NTRD	91681	FHLMC 1.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/11/2016	NTRD	91682	FHLMC 1.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2016 to June 30, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow
6/23/2016	NTRD	100093	FHLMC 1.68 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/29/2016	NTRD	101093	FHLMC 1.40 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	175,000.00	50,175,000.00
6/30/2016	NTRD	100295	FHLMC 1.65 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	103,125.00	25,103,125.00
			FHLMC Total			250,000,000.00	250,000,000.00	278,125.00	250,278,125.00
6/20/2016	NTRD	94797	FNMA 1.25 (CALLABLE)	Call	100	43,059,000.00	43,059,000.00	0	43,059,000.00
6/27/2016	NTRD	91479	FNMA 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	125,000.00	50,125,000.00
6/27/2016	NTRD	91480	FNMA 1.00 (CALLABLE)	Call	100	12,565,000.00	12,565,000.00	31,412.50	12,596,412.50
			FNMA Total			105,624,000.00	105,624,000.00	156,412.50	105,780,412.50
6/17/2016	NTRD	94696	FHLB 2.75 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/17/2016	NTRD	94697	FHLB 2.75 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/18/2016	NTRD	94698	FHLB 3.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/19/2016	NTRD	94680	FHLB 3.80 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/19/2016	NTRD	94681	FHLB 3.75 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/23/2016	NTRD	97428	FHLB 7.25 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/30/2016	NTRD	97375	FHLB 6.25 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
			FHLB Total			175,000,000.00	175,000,000.00	0	175,000,000.00
6/16/2016	NTRD	100028	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/16/2016	NTRD	100012	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/16/2016	NTRD	100022	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/17/2016	NTRD	100027	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/18/2016	NTRD	100048	FHLMC 1.625 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
6/24/2016	NTRD	100867	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00
			FHLMC Total			150,000,000.00	150,000,000.00	93,750.00	150,093,750.00
			PSI Total			1,366,292,000.00	1,366,292,000.00	1,237,223.53	1,367,529,223.53

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: June 1, 2016 to June 30, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow
6/10/2016	PHHPA	92292	FFCB 2.99 (CALLABLE)	Call	100	10,000,000.00	10,000,000.00	104,650.00	10,104,650.00
	FFCB Total					10,000,000.00	10,000,000.00	104,650.00	10,104,650.00
6/21/2016	PHHPA	90667	FHLB 3.00 (CALLABLE)	Call	100	4,000,000.00	4,000,000.00	46,333.33	4,046,333.33
	FHLB Total					4,000,000.00	4,000,000.00	46,333.33	4,046,333.33
6/20/2016	SANIT	92546	FNMA 1.125 (CALLABLE)	Call	100	1,573,000.00	1,573,000.00	4,424.06	1,577,424.06
	FNMA Total					1,573,000.00	1,573,000.00	4,424.06	1,577,424.06
						15,573,000.00	**15,573,000.00**	**155,407.39**	**15,728,407.39**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2016
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,202,919,863.10	3,203,515,697.40	$595,834.30	0.00	0.00	0.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	0.00
Commercial Paper	7,293,856,743.70	7,293,749,644.94	($107,098.76)	0.00	0.00	0.00
Governments	1,107,566,083.29	1,109,009,048.00	$1,442,964.71	0.00	0.00	0.00
Agencies	14,978,896,445.38	15,007,942,623.56	$29,046,178.18	42,281,962.34	42,360,172.06	78,209.72
Municipals	50,000,000.00	50,000,000.00	$0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,982,500.00	50,177,675.00	$195,175.00	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	42,440,970.66	42,440,970.66	0.00
TOTAL	$26,683,221,635.47	$26,714,394,688.90	$31,173,053.43	$89,197,933.00	$89,276,142.72	$78,209.72

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
Market Pricing Exceptions
As of June 30, 2016
Attachment IXa

Security ID	Security Description	Calculated Market Price
102014	FHLMC 1.32 (CALLABLE)	100.037000
96727	FHLB 7.35 (CALLABLE)	100.031000
101046	SVENSKA HANDELSBANKEN NY CD	99.999195

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2016 to June 30, 2016
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.936	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.9288	10/11/2016	25,000,000.00	25,000,000.00	24,995,400.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,995,400.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,491,250.00	12,591,137.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,491,250.00	12,591,137.50
		CNFX Total					25,000,000.00	24,982,500.00	25,182,275.00
PSI	NTRD	CPD	101127	OLD LINE FUNDING LLC CP	0.6	7/6/2016	25,000,000.00	24,997,916.67	24,998,337.50
PSI	NTRD	CPD	101256	MONT BLANC CAPITAL CORP CP	0.6	7/6/2016	42,978,000.00	42,974,418.50	42,974,927.07
PSI	NTRD	CPD	101262	CANCARA ASSET SEC LLC CP	0.58	7/5/2016	50,000,000.00	49,996,777.78	49,997,025.00
PSI	NTRD	CPD	101272	CHEVRON CORP CP	0.41	7/1/2016	50,000,000.00	50,000,000.00	49,999,555.00
PSI	NTRD	CPD	101301	ING U.S. FUNDING LLC CP	0.55	7/1/2016	50,000,000.00	50,000,000.00	49,999,630.00
PSI	NTRD	CPD	101311	ING U.S. FUNDING LLC CP	0.6	7/11/2016	35,000,000.00	34,994,166.67	34,996,780.00
PSI	NTRD	CPD	101314	DANSKE CORP CP	0.56	7/1/2016	39,500,000.00	39,500,000.00	39,499,608.95
PSI	NTRD	CPD	101561	DANSKE CORP CP	0.58	8/12/2016	10,500,000.00	10,492,895.00	10,494,643.95
PSI	NTRD	CPD	101570	DANSKE CORP CP	0.58	8/15/2016	20,000,000.00	19,985,500.00	19,988,960.00
PSI	NTRD	CPD	101600	TOYOTA MOTOR CREDIT CORP C	0.4	7/6/2016	45,000,000.00	44,997,500.00	44,996,751.00
PSI	NTRD	CPD	101614	SHEFFIELD RECEIVABLES CORP	0.61	7/12/2016	25,000,000.00	24,995,340.28	24,996,332.50
PSI	NTRD	CPD	101619	SHEFFIELD RECEIVABLES CORP	0.59	7/11/2016	11,425,000.00	11,423,127.57	11,423,473.62
PSI	NTRD	CPD	101623	CANCARA ASSET SEC LLC CP	0.46	7/18/2016	30,000,000.00	29,993,483.33	29,993,325.00
PSI	NTRD	CPD	101629	CANCARA ASSET SEC LLC CP	0.47	7/13/2016	25,000,000.00	24,996,083.33	24,996,052.50
PSI	NTRD	CPD	101640	SHEFFIELD RECEIVABLES CORP	0.6	7/12/2016	7,800,000.00	7,798,570.00	7,798,855.74
PSI	NTRD	CPD	101656	PFIZER INC CP	0.45	7/18/2016	27,700,000.00	27,694,113.75	27,695,083.25
PSI	NTRD	CPD	101657	PFIZER INC CP	0.45	7/18/2016	26,550,000.00	26,544,358.13	26,545,287.38
PSI	NTRD	CPD	101658	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	18,000,000.00	17,989,325.00	17,991,432.00
PSI	NTRD	CPD	101659	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	11,995,000.00	11,987,886.30	11,989,290.38
PSI	NTRD	CPD	101660	ATLANTIC ASSET SEC LLC CP	0.49	7/11/2016	13,658,000.00	13,656,140.99	13,656,183.49
PSI	NTRD	CPD	101672	CANCARA ASSET SEC LLC CP	0.47	7/13/2016	24,300,000.00	24,296,193.00	24,296,163.03

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2016 to June 30, 2016
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	101673	ATLANTIC ASSET SEC LLC CP	0.51	7/11/2016	9,092,000.00	9,090,711.97	9,090,790.76
PSI	NTRD	CPD	101688	PFIZER INC CP	0.45	7/18/2016	21,411,000.00	21,406,450.16	21,407,199.55
PSI	NTRD	CPD	101692	SHEFFIELD RECEIVABLES CORP	0.5	7/8/2016	50,000,000.00	49,995,138.89	49,995,265.00
PSI	NTRD	CPD	101693	SHEFFIELD RECEIVABLES CORP	0.5	7/5/2016	50,000,000.00	49,997,222.22	49,997,110.00
PSI	NTRD	CPD	101698	TOYOTA MOTOR CREDIT CORP C	0.42	7/14/2016	32,000,000.00	31,995,146.67	31,994,374.40
PSI	NTRD	CPD	101705	SHEFFIELD RECEIVABLES CORP	0.5	7/1/2016	50,000,000.00	50,000,000.00	49,999,440.00
PSI	NTRD	CPD	101707	TOYOTA MOTOR CREDIT CORP C	0.48	7/28/2016	50,000,000.00	49,982,000.00	49,981,175.00
PSI	NTRD	CPD	101712	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	48,000,000.00	47,997,866.67	47,997,144.00
PSI	NTRD	CPD	101716	PFIZER INC CP	0.46	7/25/2016	8,234,000.00	8,231,474.91	8,231,780.94
PSI	NTRD	CPD	101718	ATLANTIC ASSET SEC LLC CP	0.49	7/18/2016	15,000,000.00	14,996,529.17	14,996,662.50
PSI	NTRD	CPD	101726	SHEFFIELD RECEIVABLES CORP	0.49	7/5/2016	50,000,000.00	49,997,277.78	49,997,110.00
PSI	NTRD	CPD	101732	ATLANTIC ASSET SEC LLC CP	0.47	7/11/2016	25,000,000.00	24,996,736.11	24,996,675.00
PSI	NTRD	CPD	101733	SHEFFIELD RECEIVABLES CORP	0.49	7/8/2016	50,000,000.00	49,995,236.11	49,995,265.00
PSI	NTRD	CPD	101735	EMERSON ELECTRIC COMPANY C	0.38	7/1/2016	50,000,000.00	50,000,000.00	49,999,580.00
PSI	NTRD	CPD	101742	TOYOTA MOTOR CREDIT CORP C	0.42	7/15/2016	50,000,000.00	49,991,833.33	49,990,540.00
PSI	NTRD	CPD	101743	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	15,000,000.00	14,999,333.33	14,999,107.50
PSI	NTRD	CPD	101744	TOYOTA MOTOR CREDIT CORP C	0.44	7/21/2016	50,000,000.00	49,987,777.78	49,986,350.00
PSI	NTRD	CPD	101745	TOYOTA MOTOR CREDIT CORP C	0.43	7/19/2016	25,000,000.00	24,994,625.00	24,993,890.00
PSI	NTRD	CPD	101746	SHEFFIELD RECEIVABLES CORP	0.5	7/7/2016	50,000,000.00	49,995,833.33	49,995,885.00
PSI	NTRD	CPD	101752	CANCARA ASSET SEC LLC CP	0.4	7/1/2016	50,000,000.00	50,000,000.00	49,999,410.00
PSI	NTRD	CPD	101758	TOYOTA MOTOR CREDIT CORP C	0.43	7/20/2016	36,000,000.00	35,991,830.00	35,990,679.60
PSI	NTRD	CPD	101759	SHEFFIELD RECEIVABLES CORP	0.48	7/14/2016	50,000,000.00	49,991,333.33	49,991,305.00
PSI	NTRD	CPD	101760	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	50,000,000.00	49,997,777.78	49,997,025.00
PSI	NTRD	CPD	101764	AUTOBAHN FUNDING CO LLC CP	0.4	7/8/2016	40,000,000.00	39,996,888.89	39,996,168.00
PSI	NTRD	CPD	101765	SHEFFIELD RECEIVABLES CORP	0.48	7/18/2016	30,000,000.00	29,993,200.00	29,993,100.00
PSI	NTRD	CPD	101766	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	15,000,000.00	14,999,333.33	14,999,107.50
PSI	NTRD	CPD	101767	SHEFFIELD RECEIVABLES CORP	0.45	7/6/2016	50,000,000.00	49,996,875.00	49,996,500.00
PSI	NTRD	CPD	101768	EMERSON ELECTRIC COMPANY C	0.37	7/5/2016	7,100,000.00	7,099,708.11	7,099,684.05
PSI	NTRD	CPD	101770	CREDIT AGRICOLE CIB NY BR	0.41	7/5/2016	40,000,000.00	39,998,177.78	39,998,136.00
PSI	NTRD	CPD	101771	CRC FUNDING LLC CP	0.63	9/1/2016	4,332,000.00	4,327,299.78	4,328,270.15
PSI	NTRD	CPD	101774	SHEFFIELD RECEIVABLES CORP	0.48	7/8/2016	50,000,000.00	49,995,333.33	49,995,265.00
PSI	NTRD	CPD	101776	EMERSON ELECTRIC COMPANY C	0.39	7/6/2016	5,000,000.00	4,999,729.17	4,999,729.00
PSI	NTRD	CPD	101777	SHEFFIELD RECEIVABLES CORP	0.47	7/5/2016	50,000,000.00	49,997,388.89	49,997,110.00
PSI	NTRD	CPD	101778	CREDIT AGRICOLE CIB NY BR	0.41	7/1/2016	25,000,000.00	25,000,000.00	24,999,775.00

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PSI	NTRD	CPD	101779	UNILEVER CAPITAL CORP CP	0.5	8/23/2016	5,938,000.00	5,933,628.97	5,933,101.15
PSI	NTRD	CPD	101780	CANCARA ASSET SEC LLC CP	0.38	7/8/2016	25,000,000.00	24,998,152.78	24,997,605.00
PSI	NTRD	CPD	101781	SHEFFIELD RECEIVABLES CORP	0.48	7/12/2016	25,000,000.00	24,996,333.33	24,996,332.50
PSI	NTRD	CPD	101782	ATLANTIC ASSET SEC LLC CP	0.42	7/25/2016	50,000,000.00	49,986,000.00	49,984,235.00
PSI	NTRD	CPD	101783	AUTOBAHN FUNDING CO LLC CP	0.4	7/6/2016	50,000,000.00	49,997,222.22	49,996,425.00
PSI	NTRD	CPD	101784	AUTOBAHN FUNDING CO LLC CP	0.4	7/6/2016	10,000,000.00	9,999,444.45	9,999,285.00
PSI	NTRD	CPD	101787	SHEFFIELD RECEIVABLES CORP	0.52	7/21/2016	25,000,000.00	24,992,777.78	24,993,145.00
PSI	NTRD	CPD	101788	CREDIT AGRICOLE CIB NY BR	0.43	7/20/2016	50,000,000.00	49,988,652.78	49,989,440.00
PSI	NTRD	CPD	101789	SHEFFIELD RECEIVABLES CORP	0.52	7/22/2016	50,000,000.00	49,984,833.33	49,985,545.00
PSI	NTRD	CPD	101790	ATLANTIC ASSET SEC LLC CP	0.42	7/14/2016	25,000,000.00	24,996,208.33	24,995,730.00
PSI	NTRD	CPD	101792	UNILEVER CAPITAL CORP CP	0.54	9/6/2016	15,800,000.00	15,784,121.00	15,782,510.98
PSI	NTRD	CPD	101793	AUTOBAHN FUNDING CO LLC CP	0.4	7/8/2016	40,000,000.00	39,996,888.89	39,996,168.00
PSI	NTRD	CPD	101795	CRC FUNDING LLC CP	0.6	9/12/2016	10,000,000.00	9,987,833.33	9,988,982.00
PSI	NTRD	CPD	101797	ATLANTIC ASSET SEC LLC CP	0.42	7/12/2016	28,075,000.00	28,071,397.04	28,070,917.90
PSI	NTRD	CPD	101799	SHEFFIELD RECEIVABLES CORP	0.48	7/8/2016	50,000,000.00	49,995,333.33	49,995,265.00
PSI	NTRD	CPD	101801	AUTOBAHN FUNDING CO LLC CP	0.4	7/7/2016	30,000,000.00	29,998,000.00	29,997,489.00
PSI	NTRD	CPD	101802	CREDIT AGRICOLE CIB NY BR	0.42	7/1/2016	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	CPD	101803	EMERSON ELECTRIC COMPANY C	0.38	7/12/2016	19,076,000.00	19,073,785.07	19,073,741.40
PSI	NTRD	CPD	101804	ATLANTIC ASSET SEC LLC CP	0.44	7/12/2016	21,925,000.00	21,922,052.31	21,921,812.11
PSI	NTRD	CPD	101805	ATLANTIC ASSET SEC LLC CP	0.47	8/1/2016	30,000,000.00	29,987,858.34	29,987,598.00
PSI	NTRD	CPD	101806	REGENCY MARKETS NO. 1 LLC	0.44	7/7/2016	35,000,000.00	34,997,433.33	34,997,070.50
PSI	NTRD	CPD	101807	EXXON MOBIL CORP CP	0.37	7/6/2016	50,000,000.00	49,997,430.56	49,997,190.00
PSI	NTRD	CPD	101811	SHEFFIELD RECEIVABLES CORP	0.45	7/15/2016	22,506,000.00	22,502,061.45	22,501,780.13
PSI	NTRD	CPD	101812	ATLANTIC ASSET SEC LLC CP	0.43	7/14/2016	50,000,000.00	49,992,236.11	49,991,460.00
PSI	NTRD	CPD	101813	ATLANTIC ASSET SEC LLC CP	0.43	7/19/2016	25,000,000.00	24,994,625.00	24,994,100.00
PSI	NTRD	CPD	101814	SHEFFIELD RECEIVABLES CORP	0.48	7/11/2016	50,000,000.00	49,993,333.33	49,993,320.00
PSI	NTRD	CPD	101815	AUTOBAHN FUNDING CO LLC CP	0.4	7/11/2016	20,000,000.00	19,997,777.78	19,997,340.00
PSI	NTRD	CPD	101816	EXXON MOBIL CORP CP	0.37	7/7/2016	50,000,000.00	49,996,916.67	49,996,690.00
PSI	NTRD	CPD	101817	SHEFFIELD RECEIVABLES CORP	0.45	7/8/2016	33,000,000.00	32,997,112.50	32,996,874.90
PSI	NTRD	CPD	101819	AUTOBAHN FUNDING CO LLC CP	0.4	7/13/2016	50,000,000.00	49,993,333.33	49,992,105.00
PSI	NTRD	CPD	101820	AUTOBAHN FUNDING CO LLC CP	0.4	7/14/2016	20,000,000.00	19,997,111.11	19,996,584.00
PSI	NTRD	CPD	101821	EMERSON ELECTRIC COMPANY C	0.41	7/20/2016	12,600,000.00	12,597,273.50	12,597,234.30
PSI	NTRD	CPD	101822	ATLANTIC ASSET SEC LLC CP	0.42	7/15/2016	50,000,000.00	49,991,833.33	49,990,830.00
PSI	NTRD	CPD	101823	EMERSON ELECTRIC COMPANY C	0.38	7/12/2016	7,174,000.00	7,173,167.02	7,173,150.60

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PSI	NTRD	CPD	101824	REGENCY MARKETS NO. 1 LLC	0.44	7/13/2016	50,000,000.00	49,992,666.67	49,992,105.00
PSI	NTRD	CPD	101825	REGENCY MARKETS NO. 1 LLC	0.44	7/13/2016	28,359,000.00	28,354,840.68	28,354,522.11
PSI	NTRD	CPD	101826	CANADIAN IMPERIAL HLDGS IN	0.38	7/14/2016	50,000,000.00	49,993,138.89	49,992,475.00
PSI	NTRD	CPD	101827	TOYOTA MOTOR CREDIT CORP C	0.38	7/20/2016	7,914,000.00	7,912,412.80	7,911,951.07
PSI	NTRD	CPD	101828	EMERSON ELECTRIC COMPANY C	0.4	7/21/2016	18,271,000.00	18,266,939.78	18,266,735.55
PSI	NTRD	CPD	101831	ATLANTIC ASSET SEC LLC CP	0.42	7/22/2016	50,000,000.00	49,987,750.00	49,986,215.00
PSI	NTRD	CPD	101832	AUTOBAHN FUNDING CO LLC CP	0.4	7/13/2016	50,000,000.00	49,993,333.33	49,992,105.00
PSI	NTRD	CPD	101834	SHEFFIELD RECEIVABLES CORP	0.45	7/18/2016	50,000,000.00	49,989,375.00	49,988,500.00
PSI	NTRD	CPD	101836	EMERSON ELECTRIC COMPANY C	0.41	7/25/2016	39,500,000.00	39,489,203.33	39,488,533.15
PSI	NTRD	CPD	101837	CANCARA ASSET SEC LLC CP	0.48	8/16/2016	25,000,000.00	24,984,666.67	24,983,515.00
PSI	NTRD	CPD	101842	ATLANTIC ASSET SEC LLC CP	0.44	7/14/2016	30,000,000.00	29,995,233.33	29,994,876.00
PSI	NTRD	CPD	101843	CANCARA ASSET SEC LLC CP	0.4	7/19/2016	50,000,000.00	49,990,000.00	49,988,200.00
PSI	NTRD	CPD	101844	CANCARA ASSET SEC LLC CP	0.4	7/20/2016	40,000,000.00	39,991,555.56	39,990,044.00
PSI	NTRD	CPD	101846	ATLANTIC ASSET SEC LLC CP	0.43	7/15/2016	50,000,000.00	49,991,638.89	49,990,830.00
PSI	NTRD	CPD	101848	AUTOBAHN FUNDING CO LLC CP	0.4	7/15/2016	30,000,000.00	29,995,333.33	29,994,498.00
PSI	NTRD	CPD	101849	AUTOBAHN FUNDING CO LLC CP	0.4	7/18/2016	25,000,000.00	24,995,277.78	24,994,437.50
PSI	NTRD	CPD	101850	ABBEY NATIONAL TREAS SV PL	0.41	8/1/2016	50,000,000.00	49,982,347.22	49,980,710.00
PSI	NTRD	CPD	101851	EMERSON ELECTRIC COMPANY C	0.4	7/12/2016	40,000,000.00	39,995,111.11	39,995,264.00
PSI	NTRD	CPD	101856	SHEFFIELD RECEIVABLES CORP	0.48	7/21/2016	50,000,000.00	49,986,666.67	49,986,290.00
PSI	NTRD	CPD	101859	ATLANTIC ASSET SEC LLC CP	0.43	7/15/2016	50,000,000.00	49,991,638.89	49,990,830.00
PSI	NTRD	CPD	101860	ABBEY NATIONAL TREAS SV PL	0.41	8/1/2016	50,000,000.00	49,982,347.23	49,980,710.00
PSI	NTRD	CPD	101861	ATLANTIC ASSET SEC LLC CP	0.42	7/19/2016	25,000,000.00	24,994,750.00	24,994,100.00
PSI	NTRD	CPD	101862	SHEFFIELD RECEIVABLES CORP	0.48	7/20/2016	50,000,000.00	49,987,333.33	49,987,025.00
PSI	NTRD	CPD	101864	ATLANTIC ASSET SEC LLC CP	0.44	8/1/2016	50,000,000.00	49,981,055.56	49,979,330.00
PSI	NTRD	CPD	101867	ATLANTIC ASSET SEC LLC CP	0.42	7/18/2016	27,000,000.00	26,994,645.00	26,993,992.50
PSI	NTRD	CPD	101868	SHEFFIELD RECEIVABLES CORP	0.51	8/1/2016	50,000,000.00	49,978,041.67	49,977,465.00
PSI	NTRD	CPD	101869	SHEFFIELD RECEIVABLES CORP	0.51	8/1/2016	50,000,000.00	49,978,041.67	49,977,465.00
PSI	NTRD	CPD	101870	SHEFFIELD RECEIVABLES CORP	0.51	8/1/2016	25,000,000.00	24,989,020.83	24,988,732.50
PSI	NTRD	CPD	101871	CANCARA ASSET SEC LLC CP	0.5	8/17/2016	50,000,000.00	49,967,361.11	49,966,130.00
PSI	NTRD	CPD	101872	ING U.S. FUNDING LLC CP	0.5	8/18/2016	23,000,000.00	22,984,666.67	22,986,225.30
PSI	NTRD	CPD	101873	REGENCY MARKETS NO. 1 LLC	0.44	7/18/2016	38,544,000.00	38,535,991.42	38,535,423.96
PSI	NTRD	CPD	101874	SHEFFIELD RECEIVABLES CORP	0.48	7/28/2016	30,000,000.00	29,989,200.00	29,988,495.00
PSI	NTRD	CPD	101875	EMERSON ELECTRIC COMPANY C	0.4	7/22/2016	36,210,000.00	36,201,551.00	36,201,059.75
PSI	NTRD	CPD	101876	REGENCY MARKETS NO. 1 LLC	0.44	7/19/2016	50,000,000.00	49,989,000.00	49,988,200.00

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PSI	NTRD	CPD	101877	REGENCY MARKETS NO. 1 LLC	0.44	7/19/2016	2,449,000.00	2,448,461.22	2,448,422.04
PSI	NTRD	CPD	101878	CRC FUNDING LLC CP	0.59	9/14/2016	25,000,000.00	24,969,270.83	24,971,287.50
PSI	NTRD	CPD	101879	ATLANTIC ASSET SEC LLC CP	0.41	7/7/2016	5,000,000.00	4,999,658.33	4,999,581.50
PSI	NTRD	CPD	101880	ATLANTIC ASSET SEC LLC CP	0.41	7/15/2016	18,480,000.00	18,477,053.46	18,476,610.77
PSI	NTRD	CPD	101882	ABBEY NATIONAL TREAS SV PL	0.46	8/15/2016	31,687,000.00	31,668,779.97	31,668,292.00
PSI	NTRD	CPD	101883	REGENCY MARKETS NO. 1 LLC	0.45	7/19/2016	14,968,000.00	14,964,632.20	14,964,467.55
PSI	NTRD	CPD	101884	REGENCY MARKETS NO. 1 LLC	0.45	7/20/2016	50,000,000.00	49,988,125.00	49,987,555.00
PSI	NTRD	CPD	101885	REGENCY MARKETS NO. 1 LLC	0.45	7/20/2016	20,000,000.00	19,995,250.00	19,995,022.00
PSI	NTRD	CPD	101886	ATLANTIC ASSET SEC LLC CP	0.41	8/1/2016	50,000,000.00	49,982,347.22	49,979,330.00
PSI	NTRD	CPD	101887	ATLANTIC ASSET SEC LLC CP	0.43	7/21/2016	50,000,000.00	49,988,055.55	49,986,875.00
PSI	NTRD	CPD	101890	MONT BLANC CAPITAL CORP CP	0.63	9/13/2016	30,000,000.00	29,961,150.00	29,963,124.00
PSI	NTRD	CPD	101893	ABBEY NATIONAL TREAS SV PL	0.41	8/2/2016	47,432,000.00	47,414,713.67	47,413,041.43
PSI	NTRD	CPD	101894	NATIXIS NY BRANCH CP	0.45	8/1/2016	50,000,000.00	49,980,625.00	49,981,640.00
PSI	NTRD	CPD	101895	ATLANTIC ASSET SEC LLC CP	0.42	8/5/2016	49,753,000.00	49,732,684.19	49,729,317.57
PSI	NTRD	CPD	101896	UNILEVER CAPITAL CORP CP	0.39	8/1/2016	13,500,000.00	13,495,466.25	13,494,178.80
PSI	NTRD	CPD	101897	UNILEVER CAPITAL CORP CP	0.38	7/28/2016	50,000,000.00	49,985,750.00	49,981,605.00
PSI	NTRD	CPD	101903	MONT BLANC CAPITAL CORP CP	0.61	9/14/2016	18,351,000.00	18,327,678.94	18,328,026.38
PSI	NTRD	CPD	101904	ATLANTIC ASSET SEC LLC CP	0.42	7/21/2016	25,000,000.00	24,994,166.66	24,993,437.50
PSI	NTRD	CPD	101905	EMERSON ELECTRIC COMPANY C	0.4	7/26/2016	30,000,000.00	29,991,666.67	29,990,856.00
PSI	NTRD	CPD	101906	EMERSON ELECTRIC COMPANY C	0.4	7/26/2016	50,000,000.00	49,986,111.11	49,984,760.00
PSI	NTRD	CPD	101907	AUTOBAHN FUNDING CO LLC CP	0.39	7/5/2016	40,000,000.00	39,998,266.67	39,997,620.00
PSI	NTRD	CPD	101908	AUTOBAHN FUNDING CO LLC CP	0.4	7/21/2016	50,000,000.00	49,988,888.89	49,986,875.00
PSI	NTRD	CPD	101909	ATLANTIC ASSET SEC LLC CP	0.42	7/22/2016	21,000,000.00	20,994,855.00	20,994,210.30
PSI	NTRD	CPD	101910	CANCARA ASSET SEC LLC CP	0.4	7/21/2016	35,000,000.00	34,992,222.22	34,990,812.50
PSI	NTRD	CPD	101911	SHEFFIELD RECEIVABLES CORP	0.48	7/26/2016	50,000,000.00	49,983,333.34	49,982,410.00
PSI	NTRD	CPD	101913	ATLANTIC ASSET SEC LLC CP	0.44	7/21/2016	22,500,000.00	22,494,500.00	22,494,093.75
PSI	NTRD	CPD	101916	AUTOBAHN FUNDING CO LLC CP	0.4	7/22/2016	30,000,000.00	29,993,000.00	29,991,729.00
PSI	NTRD	CPD	101918	NATIXIS NY BRANCH CP	0.45	8/1/2016	50,000,000.00	49,980,625.00	49,981,640.00
PSI	NTRD	CPD	101919	ABBEY NATIONAL TREAS SV PL	0.41	8/3/2016	44,000,000.00	43,983,463.33	43,981,797.20
PSI	NTRD	CPD	101920	AUTOBAHN FUNDING CO LLC CP	0.4	7/25/2016	30,000,000.00	29,992,000.00	29,990,541.00
PSI	NTRD	CPD	101923	ATLANTIC ASSET SEC LLC CP	0.43	7/29/2016	50,000,000.00	49,983,277.78	49,981,510.00
PSI	NTRD	CPD	101925	CANCARA ASSET SEC LLC CP	0.49	8/17/2016	22,608,000.00	22,593,537.16	22,592,685.34
PSI	NTRD	CPD	101929	ATLANTIC ASSET SEC LLC CP	0.43	7/22/2016	50,000,000.00	49,987,458.33	49,986,215.00
PSI	NTRD	CPD	101932	SHEFFIELD RECEIVABLES CORP	0.51	8/8/2016	20,000,000.00	19,989,233.33	19,988,516.00

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PSI	NTRD	CPD	101933	SHEFFIELD RECEIVABLES CORP	0.44	7/11/2016	10,000,000.00	9,998,777.78	9,998,664.00
PSI	NTRD	CPD	101938	CANCARA ASSET SEC LLC CP	0.4	7/25/2016	25,000,000.00	24,993,333.33	24,992,117.50
PSI	NTRD	CPD	101940	CARGILL INC. CP	0.38	7/8/2016	47,000,000.00	46,996,527.22	46,996,498.50
PSI	NTRD	CPD	101941	DANSKE CORP CP	0.56	9/1/2016	7,284,000.00	7,276,974.99	7,278,021.29
PSI	NTRD	CPD	101943	AUTOBAHN FUNDING CO LLC CP	0.4	7/25/2016	50,000,000.00	49,986,666.66	49,984,235.00
PSI	NTRD	CPD	101944	ATLANTIC ASSET SEC LLC CP	0.42	7/27/2016	50,000,000.00	49,984,833.34	49,982,860.00
PSI	NTRD	CPD	101945	REGENCY MARKETS NO. 1 LLC	0.43	7/11/2016	46,186,000.00	46,180,483.34	46,179,857.26
PSI	NTRD	CPD	101946	NATIXIS NY BRANCH CP	0.45	8/1/2016	50,000,000.00	49,980,625.00	49,981,640.00
PSI	NTRD	CPD	101947	AUTOBAHN FUNDING CO LLC CP	0.39	7/28/2016	50,000,000.00	49,985,375.00	49,982,185.00
PSI	NTRD	CPD	101948	AUTOBAHN FUNDING CO LLC CP	0.39	7/28/2016	15,000,000.00	14,995,612.50	14,994,655.50
PSI	NTRD	CPD	101950	TOYOTA MOTOR CREDIT CORP C	0.4	8/10/2016	35,000,000.00	34,984,444.44	34,979,469.00
PSI	NTRD	CPD	101951	SHEFFIELD RECEIVABLES CORP	0.5	7/21/2016	35,000,000.00	34,990,277.78	34,990,403.00
PSI	NTRD	CPD	101958	DANSKE CORP CP	0.57	9/1/2016	14,558,000.00	14,543,708.89	14,546,050.79
PSI	NTRD	CPD	101962	CANCARA ASSET SEC LLC CP	0.4	7/21/2016	23,500,000.00	23,494,777.78	23,493,831.25
PSI	NTRD	CPD	101963	SHEFFIELD RECEIVABLES CORP	0.48	7/22/2016	50,000,000.00	49,986,000.00	49,985,545.00
PSI	NTRD	CPD	101964	ATLANTIC ASSET SEC LLC CP	0.45	7/28/2016	50,000,000.00	49,983,125.00	49,982,185.00
PSI	NTRD	CPD	101965	ATLANTIC ASSET SEC LLC CP	0.45	8/3/2016	50,000,000.00	49,979,375.00	49,977,755.00
PSI	NTRD	CPD	101966	AUTOBAHN FUNDING CO LLC CP	0.4	7/25/2016	50,000,000.00	49,986,666.67	49,984,235.00
PSI	NTRD	CPD	101971	ATLANTIC ASSET SEC LLC CP	0.45	7/29/2016	50,000,000.00	49,982,500.00	49,981,510.00
PSI	NTRD	CPD	101973	ATLANTIC ASSET SEC LLC CP	0.44	8/2/2016	10,666,000.00	10,661,828.41	10,661,424.29
PSI	NTRD	CPD	101975	AUTOBAHN FUNDING CO LLC CP	0.4	7/27/2016	50,000,000.00	49,985,555.55	49,982,860.00
PSI	NTRD	CPD	101976	AUTOBAHN FUNDING CO LLC CP	0.4	8/5/2016	50,000,000.00	49,980,555.55	49,976,200.00
PSI	NTRD	CPD	101977	MONT BLANC CAPITAL CORP CP	0.45	7/6/2016	40,000,000.00	39,997,500.00	39,997,140.00
PSI	NTRD	CPD	101978	ATLANTIC ASSET SEC LLC CP	0.45	7/29/2016	50,000,000.00	49,982,500.00	49,981,510.00
PSI	NTRD	CPD	101979	EXXON MOBIL CORP CP	0.39	7/11/2016	46,000,000.00	45,995,016.66	45,995,078.00
PSI	NTRD	CPD	101980	NATIXIS NY BRANCH CP	0.45	8/5/2016	50,000,000.00	49,978,125.00	49,979,000.00
PSI	NTRD	CPD	101981	TOYOTA MOTOR CREDIT CORP C	0.39	8/11/2016	50,000,000.00	49,977,791.67	49,969,780.00
PSI	NTRD	CPD	101982	ATLANTIC ASSET SEC LLC CP	0.44	8/3/2016	40,000,000.00	39,983,866.67	39,982,204.00
PSI	NTRD	CPD	101986	EXXON MOBIL CORP CP	0.39	7/12/2016	50,000,000.00	49,994,041.67	49,994,115.00
PSI	NTRD	CPD	101987	EXXON MOBIL CORP CP	0.39	7/18/2016	50,000,000.00	49,990,791.67	49,990,875.00
PSI	NTRD	CPD	101989	CRC FUNDING LLC CP	0.6	9/22/2016	13,277,000.00	13,258,633.48	13,259,155.71
PSI	NTRD	CPD	101991	CREDIT AGRICOLE CIB NY BR	0.44	8/1/2016	50,000,000.00	49,981,055.55	49,981,510.00
PSI	NTRD	CPD	101993	AUTOBAHN FUNDING CO LLC CP	0.44	7/15/2016	8,500,000.00	8,498,545.56	8,498,441.10
PSI	NTRD	CPD	101995	ATLANTIC ASSET SEC LLC CP	0.48	8/2/2016	25,000,000.00	24,989,333.33	24,989,275.00

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PSI	NTRD	CPD	101996	ATLANTIC ASSET SEC LLC CP	0.44	8/1/2016	50,000,000.00	49,981,055.55	49,979,330.00
PSI	NTRD	CPD	101997	EXXON MOBIL CORP CP	0.42	8/5/2016	50,000,000.00	49,979,583.33	49,980,600.00
PSI	NTRD	CPD	101998	EXXON MOBIL CORP CP	0.4	7/29/2016	50,000,000.00	49,984,444.45	49,984,730.00
PSI	NTRD	CPD	101999	CRC FUNDING LLC CP	0.61	9/22/2016	16,198,000.00	16,175,219.31	16,176,229.89
PSI	NTRD	CPD	102003	CIESCO LLC CP	0.52	8/26/2016	50,000,000.00	49,959,555.55	49,962,630.00
PSI	NTRD	CPD	102004	AUTOBAHN FUNDING CO LLC CP	0.39	7/15/2016	30,000,000.00	29,995,450.00	29,994,498.00
PSI	NTRD	CPD	102005	TOYOTA MOTOR CREDIT CORP C	0.4	8/12/2016	25,000,000.00	24,988,333.33	24,984,470.00
PSI	NTRD	CPD	102009	DANSKE CORP CP	0.43	8/5/2016	13,242,000.00	13,236,464.11	13,236,464.84
PSI	NTRD	CPD	102017	AUTOBAHN FUNDING CO LLC CP	0.39	8/1/2016	30,000,000.00	29,989,925.00	29,987,598.00
PSI	NTRD	CPD	102018	AUTOBAHN FUNDING CO LLC CP	0.39	8/1/2016	25,000,000.00	24,991,604.17	24,989,665.00
PSI	NTRD	CPD	102019	CREDIT AGRICOLE CIB NY BR	0.45	8/1/2016	50,000,000.00	49,980,625.00	49,981,510.00
PSI	NTRD	CPD	102020	DANSKE CORP CP	0.45	8/5/2016	26,758,000.00	26,746,293.37	26,746,815.16
PSI	NTRD	CPD	102021	TOYOTA MOTOR CREDIT CORP C	0.42	8/19/2016	30,000,000.00	29,982,850.00	29,977,623.00
PSI	NTRD	CPD	102024	AUTOBAHN FUNDING CO LLC CP	0.4	8/1/2016	50,000,000.00	49,982,777.78	49,979,330.00
PSI	NTRD	CPD	102026	CIESCO LLC CP	0.5	8/26/2016	36,000,000.00	35,972,000.00	35,973,093.60
PSI	NTRD	CPD	102027	CIESCO LLC CP	0.4	8/4/2016	30,000,000.00	29,988,666.66	29,987,952.00
PSI	NTRD	CPD	102028	CREDIT AGRICOLE CIB NY BR	0.44	8/4/2016	50,000,000.00	49,979,222.22	49,979,340.00
PSI	NTRD	CPD	102029	MICROSOFT CORPORATION CP	0.41	9/7/2016	25,000,000.00	24,980,638.89	24,981,215.00
PSI	NTRD	CPD	102032	MICROSOFT CORPORATION CP	0.4	9/14/2016	4,400,000.00	4,396,333.33	4,396,274.96
		CPD Total					7,295,764,000.00	7,293,856,743.70	7,293,749,644.94
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,955,763.89	49,964,600.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,969,034.72	34,975,220.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,974,953.33	33,982,014.00
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,911,458.34	49,934,050.00
		FCDN Total					169,000,000.00	168,811,210.28	168,855,884.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,993,029.93	27,001,026.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	25,000,000.00	24,998,206.83	25,000,550.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,983,386.58	25,000,500.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	16,250,000.00	16,250,000.00	16,250,357.50
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,950,323.10
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,986,341.78	49,963,200.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,021,250.55	32,006,425.92

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PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,988,728.07	50,000,700.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,526,763.60	36,535,511.49
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64	1/11/2017	44,895,000.00	44,887,756.46	44,896,032.59
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,819,578.73
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,725,945.07	23,750,546.25
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	1/23/2019	46,200,000.00	46,195,132.46	46,201,432.20
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,949,965.93	50,001,150.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,849.90	150,003.45
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,986,671.69	25,000,575.00
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	28,640,000.00	28,630,658.31	28,641,460.64
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	8,330,000.00	8,330,000.00	8,330,424.83
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,965.30
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	15,150,000.00	15,141,062.81	15,150,666.60
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,993,157.01	25,000,325.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,487,887.90	43,500,565.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	20,000,000.00	19,988,201.73	20,000,880.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,979,073.48	25,001,125.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,979,073.48	25,001,125.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,979,073.48	25,001,125.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,988,191.40	25,000,400.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,756,719.09	33,000,528.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,153,618.34
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	5/21/2019	17,555,000.00	17,349,856.20	17,555,667.09
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55	1/24/2020	30,745,000.00	30,676,409.93	30,746,106.82
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,001,944.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	12,001,944.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	11,987,705.59	12,001,944.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,022,775.00
PSI	NTRD	FFCB	99472	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	18,905,000.00	18,905,000.00	18,905,945.25
PSI	NTRD	FFCB	99479	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,001,250.00
PSI	NTRD	FFCB	99480	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,001,250.00

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PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,025,950.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,025,950.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,027,775.00
PSI	NTRD	FFCB	99637	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	25,000,000.00	25,000,000.00	25,001,175.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,958,453.11	25,009,525.00
PSI	NTRD	FFCB	99735	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	48,000,000.00	48,000,000.00	48,002,112.00
PSI	NTRD	FFCB	99736	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	50,000,000.00	50,000,000.00	50,002,200.00
PSI	NTRD	FFCB	99739	FFCB 1.68 (CALLABLE)	1.68	10/29/2020	32,000,000.00	32,000,000.00	32,000,640.00
PSI	NTRD	FFCB	99743	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	12,444,000.00	12,444,000.00	12,444,584.87
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,009,525.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	25,009,525.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,047,800.00
PSI	NTRD	FFCB	100074	FFCB 1.25 (CALLABLE)	1.25	7/27/2018	10,300,000.00	10,299,196.41	10,303,110.60
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,989,701.19	25,070,800.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,551,680.76
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,163,139.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,050,799.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,050,799.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,365,310.00
PSI	NTRD	FFCB	100520	FFCB 1.51 (CALLABLE)	1.51	1/27/2020	25,000,000.00	24,977,669.40	25,000,375.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,976,389.14	25,004,775.00
PSI	NTRD	FFCB	100627	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,040,100.00
PSI	NTRD	FFCB	100628	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	25,040,100.00
PSI	NTRD	FFCB	100629	FEDERAL FARM CREDIT BANK N	1.57	5/18/2020	25,000,000.00	25,000,000.00	25,000,625.00
PSI	NTRD	FFCB	100630	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	10,800,000.00	10,790,039.41	10,800,118.80
PSI	NTRD	FFCB	100637	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	28,780,000.00	28,780,000.00	28,780,316.58
PSI	NTRD	FFCB	100641	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	27,000,000.00	27,000,000.00	27,043,308.00
PSI	NTRD	FFCB	100653	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	13,900,000.00	13,900,000.00	13,900,347.50

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PSI	NTRD	FFCB	100665	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	12,050,000.00	12,050,000.00	12,050,301.25
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,180,716.60
PSI	NTRD	FFCB	100674	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	41,050,000.00	41,050,000.00	41,061,124.55
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,953,643.84	50,100,900.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	FFCB	100689	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	25,000,000.00	24,982,616.44	25,006,775.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,982,892.71	25,040,100.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,218.90	12,407,804.43
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,400,943.42	19,437,892.17
PSI	NTRD	FFCB	100827	FFCB 1.65 (CALLABLE)	1.65	9/8/2020	30,000,000.00	29,988,838.91	30,000,540.00
PSI	NTRD	FFCB	100950	FEDERAL FARM CREDIT BANK N	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,108,975.00
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,735,746.64	30,751,137.75
PSI	NTRD	FFCB	101023	FFCB 1.70 (CALLABLE)	1.7	12/29/2020	20,000,000.00	19,985,812.21	20,000,800.00
PSI	NTRD	FFCB	101087	FFCB 1.80 (CALLABLE)	1.8	3/24/2021	24,520,000.00	24,513,027.55	24,520,686.56
PSI	NTRD	FFCB	101114	FFCB 1.30 (CALLABLE)	1.3	12/21/2018	35,070,000.00	35,070,000.00	35,070,003.51
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,976,551.09	50,001,700.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,517,704.78	47,541,616.36
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	50,057,050.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,122,050.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	25,028,525.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,976,454.48	50,122,050.00
PSI	NTRD	FFCB	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,011,950.00
PSI	NTRD	FFCB	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	25,011,950.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,122,050.00
PSI	NTRD	FFCB	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,992,860.40	25,011,950.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,976,095.29	25,000,025.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,113,825.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,113,825.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	50,227,650.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,574,255.36	33,600,033.60
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,457,499.31	35,500,035.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,961,577.22	50,066,600.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,975,985.76	25,033,300.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,414,635.03	26,440,026.44

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PSI	NTRD	FFCB	101395	FFCB 1.77 (CALLABLE)	1.77	7/7/2021	39,810,000.00	39,752,512.94	39,812,468.22
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,962,517.26	30,039,960.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,066,075.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,928,808.70
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,066,075.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,066,075.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,066,075.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,556,023.62	46,857,374.69
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,975,807.78	25,072,750.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,975,807.78	25,072,750.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,659,937.51	20,737,585.72
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,956,500.83	25,096,025.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	50,137,550.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,068,775.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,068,775.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	40,016,360.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,989,401.25	27,011,043.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,975,708.76	25,010,225.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,969,101.55	30,012,270.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,584,010.18	23,604,602.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,627,713.09	45,696,380.40
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,963,424.15	25,025,400.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,969,542.05	25,000,650.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,912.97	25,000,650.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,928.00	25,000,650.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,969,280.69	30,000,780.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	25,074,150.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,975,768.44	49,014,014.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	25,007,000.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,967,140.77	33,009,240.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	9,027,702.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,491,766.89	41,511,869.00
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	50,018,650.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,043,150.00

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PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,043,150.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	50,210,450.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,009,325.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,760,601.98
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	25,043,150.00
		FFCB Total					4,189,405,000.00	4,187,432,713.77	4,194,137,842.14
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,987,865.88	45,149,625.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/2017	12,500,000.00	12,499,437.17	12,500,275.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/2017	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	32,005,640.10
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	4/24/2018	30,000,000.00	30,000,000.00	30,000,930.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	1/23/2018	25,000,000.00	24,992,557.35	25,000,575.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,195,394.39	45,202,440.80
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,994,905.29	50,002,700.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,994,293.93	28,001,512.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,880,082.34	45,901,468.80
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,978,303.20	50,001,600.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,929,318.38	37,946,214.24
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	2/5/2018	29,020,000.00	28,884,201.28	29,020,000.00
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,352,695.84	22,600,135.60
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	50,059,850.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,076,611.84
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,177,875.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,001,125.00
PSI	NTRD	FHLB	99752	FHLB 1.70 (CALLABLE)	1.7	7/8/2020	21,175,000.00	21,175,000.00	21,176,291.68
PSI	NTRD	FHLB	100414	FHLB 1.45 (CALLABLE)	1.45	1/15/2019	24,480,000.00	24,476,890.86	24,484,993.92
PSI	NTRD	FHLB	100431	FHLB 1.75 (CALLABLE)	1.75	4/29/2020	31,425,000.00	31,425,000.00	31,439,235.53
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,986,011.51	50,020,200.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,202.30	10,004,040.00
PSI	NTRD	FHLB	100808	FHLB 1.53 (CALLABLE)	1.53	2/19/2020	30,515,000.00	30,513,603.59	30,516,037.51
PSI	NTRD	FHLB	101030	FHLB 1.60 (CALLABLE)	1.6	4/14/2020	25,000,000.00	25,000,000.00	25,002,075.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,996,267.22	50,051,100.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,502,274.70	36,542,308.11

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PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,486,698.80	34,506,693.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	25,003,125.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,975,989.04	50,006,250.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	25,004,850.00
PSI	NTRD	FHLB	101687	FHLB 1.875 (CALLABLE)	1.875	6/7/2021	25,000,000.00	25,000,000.00	25,027,125.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	31,219,812.00
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,976,450.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,972,682.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,934,033.10
		FHLB Total					1,136,975,000.00	1,136,433,993.07	1,137,535,980.23
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,859,290.67	44,854,202.00
PSI	NTRD	FHLD	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,944,444.44	49,968,900.00
PSI	NTRD	FHLD	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,941,666.67	49,967,350.00
PSI	NTRD	FHLD	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,941,666.67	49,967,350.00
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,825,472.22	49,879,850.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,920,173.89	37,961,558.64
PSI	NTRD	FHLD	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,936,805.56	49,964,600.00
PSI	NTRD	FHLD	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,974,722.22	19,985,840.00
PSI	NTRD	FHLD	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,834,660.00	29,851,089.60
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,825,833.33	49,878,100.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,428,591.67	20,450,021.00
PSI	NTRD	FHLD	101094	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,993,000.00	49,996,700.00
PSI	NTRD	FHLD	101095	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,993,000.00	49,996,700.00
PSI	NTRD	FHLD	101110	FHLB D/N	0.43	8/22/2016	50,000,000.00	49,968,944.45	49,981,950.00
PSI	NTRD	FHLD	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,879,628.52	18,886,942.44
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,926,727.89	20,937,362.52
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,048,234.38	36,063,587.50
PSI	NTRD	FHLD	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,948,666.67	49,965,800.00
PSI	NTRD	FHLD	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,959,911.11	39,972,640.00
PSI	NTRD	FHLD	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,974,041.67	24,982,700.00
PSI	NTRD	FHLD	101150	FHLB D/N	0.45	9/15/2016	50,000,000.00	49,952,500.00	49,970,450.00
PSI	NTRD	FHLD	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,943,861.11	49,953,000.00
PSI	NTRD	FHLD	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,621,989.53	34,627,419.60

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PSI	NTRD	FHLD	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,960,702.78	34,967,100.00
PSI	NTRD	FHLD	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,823,965.15	17,827,226.64
PSI	NTRD	FHLD	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,117,250.06	37,123,071.48
		FHLD Total					1,018,982,000.00	1,017,545,750.66	1,017,981,511.42
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,817,113.20
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,021,750.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,021,750.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,021,750.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/2018	10,175,000.00	10,175,000.00	10,176,109.08
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	25,004,200.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	4/25/2018	25,000,000.00	24,871,471.77	25,001,650.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,074,799.37	18,201,983.80
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,899,870.96	50,040,250.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,156,659.25	4,168,352.83
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	49,996,826.92	50,038,250.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	50,000,000.00	50,038,250.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,826,422.25	50,593,750.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,826,422.25	50,593,750.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,890,525.60	50,593,750.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,890,525.60	50,593,750.00
PSI	NTRD	FHLM	99573	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,005,075.00
PSI	NTRD	FHLM	99574	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,025,375.00
PSI	NTRD	FHLM	99618	FHLMC 1.50 (CALLABLE)	1.5	10/29/2019	25,000,000.00	25,000,000.00	25,013,950.00
PSI	NTRD	FHLM	99634	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,023,975.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,920,634.66	50,593,750.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,920,634.66	50,593,750.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,596,228.06	50,613,400.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,596,228.06	50,613,400.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,504,675.95	45,534,375.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,480,954.05	50,593,750.00
PSI	NTRD	FHLM	100491	FHLMC 1.53 (CALLABLE)	1.53	1/27/2020	25,000,000.00	25,000,000.00	25,008,625.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,078,450.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,008,050.00

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PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,062,425.00
PSI	NTRD	FHLM	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,927,433.26	50,054,200.00
PSI	NTRD	FHLM	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,020,325.00
PSI	NTRD	FHLM	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,020,325.00
PSI	NTRD	FHLM	101003	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,020,325.00
PSI	NTRD	FHLM	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	25,022,550.00
PSI	NTRD	FHLM	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,014,900.00
PSI	NTRD	FHLM	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	25,022,800.00
PSI	NTRD	FHLM	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,032,675.00
PSI	NTRD	FHLM	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	25,014,900.00
PSI	NTRD	FHLM	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	25,032,550.00
PSI	NTRD	FHLM	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,988,584.47	50,050,550.00
PSI	NTRD	FHLM	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,988,584.47	50,050,550.00
PSI	NTRD	FHLM	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,031,050.00
PSI	NTRD	FHLM	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	50,031,050.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,780,098.75
PSI	NTRD	FHLM	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	24,745,101.43
PSI	NTRD	FHLM	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	25,031,075.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,988,107.90	50,030,950.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	50,070,400.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	50,026,550.00
PSI	NTRD	FHLM	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	25,013,750.00
PSI	NTRD	FHLM	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	25,020,675.00
PSI	NTRD	FHLM	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	50,040,200.00
PSI	NTRD	FHLM	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	50,040,850.00
PSI	NTRD	FHLM	101307	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	25,000,000.00	25,000,000.00	25,006,000.00
PSI	NTRD	FHLM	101315	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	50,000,000.00	50,000,000.00	50,012,000.00
PSI	NTRD	FHLM	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	25,022,725.00
PSI	NTRD	FHLM	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	50,046,100.00
PSI	NTRD	FHLM	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	25,023,025.00
PSI	NTRD	FHLM	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	25,020,075.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,095,800.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	18,036,864.00
PSI	NTRD	FHLM	101536	FHLMC 1.35 (CALLABLE)	1.35	5/24/2019	17,000,000.00	17,000,000.00	17,009,299.00

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PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,992,918.17	25,024,475.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	25,022,450.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,023,700.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,023,675.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	10,009,480.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,034,350.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	25,037,925.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	25,010,825.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,990,650.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,990,650.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,995,325.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,990,650.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,934,500.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,935,300.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	50,018,500.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,990,650.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,990,650.00
		FHLM Total					2,832,755,000.00	2,829,728,507.68	2,840,208,802.09
PSI	NTRD	FHLMD	100385	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,996,666.67	49,999,050.00
PSI	NTRD	FHLMD	100386	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,996,666.67	49,999,050.00
PSI	NTRD	FHLMD	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,957,222.22	49,970,450.00
PSI	NTRD	FHLMD	101206	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,963,541.67	49,971,200.00
PSI	NTRD	FHLMD	101207	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,963,541.67	49,971,200.00
		FHLMD Total					250,000,000.00	249,877,638.90	249,910,950.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,039,945.68	50,172,300.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,037,211.75	50,172,300.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,809,813.11	51,002,300.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,809,813.11	51,002,300.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,027,742.50	50,172,300.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,031,746.37	50,172,300.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,059,487.27	50,226,050.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,077,685.49	50,172,300.00

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PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,038,842.75	25,086,150.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,068,421.76	50,172,300.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,068,421.76	50,172,300.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,059,487.27	50,226,050.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,153.69	14,801,391.20
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,050,000.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	50,050,000.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,994,930.18	50,050,000.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,423,700.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,614,575.00
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,657,814.25
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,002,900.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,891,395.80	20,910,659.00
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,037,400.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,044,400.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,032,200.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,032,350.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,033,850.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,010,155.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,044,400.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,189.24	36,604,209.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,005,825.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,005,825.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,007,600.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	25,013,150.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,983,122.82	25,007,200.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,911,406.41	12,981,824.85
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,647,064.11	50,008,600.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,185,414.98	30,405,228.80
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,796,189.29	25,003,075.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	51,064,350.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	51,064,350.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	51,064,350.00

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PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,731,194.76	29,866,434.47
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,799,215.06	51,064,350.00
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63	1/10/2020	46,145,000.00	46,056,922.41	46,147,030.38
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,004,850.00
PSI	NTRD	FNMA	99630	FNMA 1.45 (CALLABLE)	1.45	10/29/2019	25,000,000.00	25,000,000.00	25,015,225.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/2019	25,000,000.00	25,000,000.00	25,022,125.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,259,327.02	31,357,914.14
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,752,235.97	50,007,250.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,752,235.97	50,007,250.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,911,243.69	40,115,815.95
PSI	NTRD	FNMA	100587	FNMA 1.52 (CALLABLE)	1.52	11/26/2019	25,000,000.00	25,000,000.00	25,012,500.00
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	25,004,950.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	25,019,325.00
PSI	NTRD	FNMA	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	25,015,475.00
PSI	NTRD	FNMA	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	25,016,250.00
PSI	NTRD	FNMA	100746	FEDERAL NATIONAL MORTGAGE	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,016,900.00
PSI	NTRD	FNMA	100747	FNMA 1.55 (CALLABLE)	1.55	2/26/2020	15,000,000.00	15,000,000.00	15,004,005.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,012,375.00
PSI	NTRD	FNMA	100811	FNMA 1.57 (CALLABLE)	1.57	1/9/2020	50,000,000.00	50,000,000.00	50,011,250.00
PSI	NTRD	FNMA	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	25,016,525.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,112,915.36	31,135,404.40
PSI	NTRD	FNMA	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,292.99	25,016,525.00
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	25,020,750.00
PSI	NTRD	FNMA	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,835,095.30	20,853,775.24
PSI	NTRD	FNMA	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	25,021,175.00
PSI	NTRD	FNMA	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	25,028,300.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,954,715.22	50,015,200.00
PSI	NTRD	FNMA	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,029,225.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	50,041,450.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	25,035,850.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	25,025,150.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,127.21	25,023,700.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	25,030,925.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	25,034,275.00

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PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	25,038,275.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	25,022,100.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	50,044,700.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	25,024,650.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	50,015,500.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	50,015,350.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	25,007,975.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	5,004,890.00
		FNMA Total					3,062,315,000.00	3,062,313,006.30	3,072,021,076.68
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,951,875.00	49,947,500.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,951,875.00	49,947,500.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,951,875.00	49,947,500.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,951,875.00	49,947,500.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,951,875.00	49,947,500.00
		FNMD Total					250,000,000.00	249,759,375.00	249,737,500.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/2017	50,000,000.00	50,000,000.00	50,000,550.00
		FRAM2 Total					50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	0.8161	11/14/2016	27,900,000.00	27,900,000.00	27,907,700.40
		FRCDQ2 Total					27,900,000.00	27,900,000.00	27,907,700.40
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,985,250.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/2017	50,000,000.00	50,000,000.00	49,984,300.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,925,900.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/2017	50,000,000.00	50,000,000.00	49,948,550.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,931,450.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	50,000,500.00

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PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	1/14/2019	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	50,002,300.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	25,000,775.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	25,000,950.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,988,475.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,988,475.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	25,000,600.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	25,000,600.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,981,725.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,994,500.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,999,975.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	50,004,450.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	25,002,225.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	25,002,225.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	50,021,700.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,014,850.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,025,175.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	1/7/2019	25,000,000.00	25,000,000.00	25,001,975.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,029,125.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,035,175.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	5/15/2019	25,000,000.00	25,000,000.00	25,007,500.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,029,125.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,039,100.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	1.25	10/2/2019	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	25,007,750.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	1.25	10/9/2019	25,000,000.00	25,000,000.00	25,006,750.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	25,015,100.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,076,050.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,076,050.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,073,925.00

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PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,008,775.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	25,008,775.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	25,006,000.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	2.75	6/29/2021	10,000,000.00	10,000,000.00	9,975,080.00
		MCPN Total					1,610,000,000.00	1,610,000,000.00	1,610,220,880.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,071.74	50,009,100.00
PSI	NTRD	MCSA	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	25,027,525.00
PSI	NTRD	MCSA	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	25,034,150.00
PSI	NTRD	MCSA	101319	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	49,995,177.98	50,041,900.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	50,040,150.00
PSI	NTRD	MCSA	101335	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	50,000,000.00	50,039,800.00
PSI	NTRD	MCSA	101488	FHLMC 1.50 (CALLABLE)	1.5	5/17/2021	17,000,000.00	17,000,000.00	17,006,222.00
PSI	NTRD	MCSA	101507	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	25,051,175.00
PSI	NTRD	MCSA	101508	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	25,050,250.00
PSI	NTRD	MCSA	101631	FHLB 2.60 (CALLABLE)	2.6	6/8/2021	25,000,000.00	25,000,000.00	25,067,650.00
PSI	NTRD	MCSA	101689	FHLB 2.80 (CALLABLE)	2.8	6/16/2021	25,000,000.00	25,000,000.00	25,088,325.00
PSI	NTRD	MCSA	101960	FHLMC 2.75 (CALLABLE)	2.75	6/29/2021	50,000,000.00	50,000,000.00	49,875,400.00
		MCSA Total					417,000,000.00	416,994,249.72	417,331,647.00
PSI	NTRD	NCD1	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	50,019,250.00
PSI	NTRD	NCD1	101681	WELLS FARGO BANK, NA CD	0.63	9/1/2016	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	NCD1	101682	WELLS FARGO BANK, NA CD	0.63	9/15/2016	50,000,000.00	50,000,000.00	49,996,300.00
PSI	NTRD	NCD1	101700	MUFG UNION BANK NA CD	0.45	7/22/2016	50,000,000.00	50,000,000.00	50,004,550.00
PSI	NTRD	NCD1	101706	MUFG UNION BANK NA CD	0.45	7/20/2016	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	NCD1	101727	MUFG UNION BANK NA CD	0.45	7/12/2016	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	NCD1	101728	MUFG UNION BANK NA CD	0.45	7/12/2016	25,000,000.00	25,000,000.00	25,001,225.00
PSI	NTRD	NCD1	101809	MUFG UNION BANK NA CD	0.45	8/1/2016	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	NCD1	101835	MUFG UNION BANK NA CD	0.4	8/1/2016	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	NCD1	101866	MUFG UNION BANK NA CD	0.55	9/2/2016	50,000,000.00	50,000,000.00	50,013,400.00
PSI	NTRD	NCD1	101983	MUFG UNION BANK NA CD	0.4	8/19/2016	50,000,000.00	50,000,000.00	50,003,250.00
		NCD1 Total					525,000,000.00	525,000,000.00	525,054,575.00

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PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,993,922.88	36,002,448.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,955,118.69	50,013,650.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,955,118.69	50,013,650.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,975,710.61	50,044,900.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,954,159.63	50,044,900.00
		NOTE Total					236,000,000.00	235,834,030.50	236,119,548.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,962,227.78	49,966,400.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,981,113.89	24,983,200.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,955,222.22	49,966,400.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,956,666.67	49,966,400.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,909,066.67	49,953,150.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,796,666.67	49,869,200.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,796,666.67	49,869,200.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,796,666.67	49,869,200.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,796,666.67	49,869,200.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,796,666.66	49,869,200.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,796,666.66	49,869,200.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,754,444.45	49,851,050.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,754,444.45	49,851,050.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,754,166.66	49,833,250.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,754,166.66	49,833,250.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,750,000.00	49,833,250.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,710,266.67	49,818,450.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,710,266.67	49,818,450.00
		TBIL Total					875,000,000.00	871,732,052.79	872,889,500.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,000,746.08	50,016,850.00
PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,000,746.08	50,016,850.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,041,600.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,041,600.00
PSI	NTRD	YANK1	101080	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,020,650.00
PSI	NTRD	YANK1	101081	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,020,650.00
PSI	NTRD	YANK1	101118	ROYAL BANK OF CANADA NY CD	0.855	9/30/2016	50,000,000.00	50,000,000.00	50,029,000.00

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Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,022,150.00
PSI	NTRD	YANK1	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,022,150.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,003,887.91	50,046,400.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,003,887.91	50,046,400.00
PSI	NTRD	YANK1	101195	AU & NZ BANKING GRP NY CD	0.75	9/30/2016	50,000,000.00	50,000,000.00	50,015,150.00
PSI	NTRD	YANK1	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	50,014,200.00
PSI	NTRD	YANK1	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	50,014,600.00
PSI	NTRD	YANK1	101230	NORDEA BK FINLAND PLC NY C	0.51	7/5/2016	50,000,000.00	50,000,055.49	50,001,150.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,004,024.56	50,054,600.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,004,024.56	50,054,600.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	50,013,200.00
PSI	NTRD	YANK1	101439	SVENSKA HANDELSBANKEN NY C	0.54	7/26/2016	50,000,000.00	50,000,000.00	50,004,400.00
PSI	NTRD	YANK1	101671	SOCIETE GENERALE NY CD	0.49	7/25/2016	50,000,000.00	50,000,333.06	50,003,700.00
PSI	NTRD	YANK1	101683	BNP PARIBAS SF CD	0.41	7/1/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	101694	CREDIT SUISSE NY CD	0.7	9/1/2016	50,000,000.00	50,000,000.00	50,017,150.00
PSI	NTRD	YANK1	101695	CREDIT SUISSE NY CD	0.7	9/2/2016	50,000,000.00	50,000,000.00	50,017,100.00
PSI	NTRD	YANK1	101713	SOCIETE GENERALE NY CD	0.49	7/26/2016	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	YANK1	101714	SOCIETE GENERALE NY CD	0.49	7/26/2016	25,000,000.00	25,000,000.00	25,001,850.00
PSI	NTRD	YANK1	101736	SOCIETE GENERALE NY CD	0.49	7/27/2016	50,000,000.00	50,000,360.82	50,003,700.00
PSI	NTRD	YANK1	101747	CANADIAN IMP. BK OF COM NY	0.38	7/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	101748	DNB BANK ASA NY CD	0.53	8/31/2016	50,000,000.00	50,000,000.00	50,009,500.00
PSI	NTRD	YANK1	101751	BNP PARIBAS SF CD	0.42	7/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	101791	BNP PARIBAS SF CD	0.42	7/7/2016	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	101800	BNP PARIBAS SF CD	0.42	7/5/2016	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	101808	BARCLAYS BANK PLC NY CD	0.68	9/9/2016	50,000,000.00	50,000,000.00	50,011,100.00
PSI	NTRD	YANK1	101810	CANADIAN IMP. BK OF COM NY	0.38	7/6/2016	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	101830	BNP PARIBAS SF CD	0.39	7/5/2016	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	101839	SOCIETE GENERALE NY CD	0.52	8/31/2016	50,000,000.00	50,000,846.30	50,001,100.00
PSI	NTRD	YANK1	101854	SOCIETE GENERALE NY CD	0.49	8/15/2016	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	101855	SOCIETE GENERALE NY CD	0.49	8/15/2016	25,000,000.00	25,000,000.00	25,001,175.00
PSI	NTRD	YANK1	101914	SVENSKA HANDELSBANKEN NY C	0.605	9/26/2016	50,000,000.00	50,000,603.22	50,002,050.00
PSI	NTRD	YANK1	101915	UBS AG STAMFORD CT CD	0.45	8/31/2016	50,000,000.00	50,000,000.00	49,995,750.00
PSI	NTRD	YANK1	101917	UBS AG STAMFORD CT CD	0.6	9/19/2016	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	101926	NORDEA BK FINLAND PLC NY C	0.6	9/23/2016	50,000,000.00	50,000,000.00	49,999,150.00

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PSI	NTRD	YANK1	101949	DNB BANK ASA NY CD	0.4	8/24/2016	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	101955	BANK OF NOVA SCOTIA HOUSTO	0.62	9/23/2016	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	YANK1	101957	CANADIAN IMP. BK OF COM NY	0.37	7/25/2016	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	101969	CANADIAN IMP. BK OF COM NY	0.38	7/26/2016	50,000,000.00	50,000,347.11	50,000,100.00
PSI	NTRD	YANK1	101972	TORONTO DOMINION BANK NY C	0.435	8/30/2016	50,000,000.00	50,000,000.00	49,994,900.00
PSI	NTRD	YANK1	101974	BANK OF MONTREAL CHICAGO C	0.51	8/22/2016	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	101988	CANADIAN IMP. BK OF COM NY	0.52	8/29/2016	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	101990	BANK OF MONTREAL CHICAGO C	0.48	8/15/2016	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	101992	BANK OF MONTREAL CHICAGO C	0.44	8/4/2016	50,000,000.00	50,000,000.00	49,998,200.00
PSI	NTRD	YANK1	102000	DNB BANK ASA NY CD	0.4	8/30/2016	50,000,000.00	50,000,000.00	49,998,700.00
PSI	NTRD	YANK1	102010	AU & NZ BANKING GRP NY CD	0.65	11/1/2016	50,000,000.00	50,000,000.00	49,990,200.00
PSI	NTRD	YANK1	102022	UBS AG STAMFORD CT CD	0.69	10/25/2016	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	102030	SVENSKA HANDELSBANKEN NY C	0.42	7/29/2016	50,000,000.00	50,000,000.00	49,999,597.00
		YANK1 Total					2,650,000,000.00	2,650,019,863.10	2,650,553,422.00
	NTRD Total			**PSI Total**			26,696,096,000.00	26,683,221,635.47	26,714,394,688.90
				PSI Historical Total				**26,694,330,554.55**	

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Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,031,685.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	501,122.50
		FFCB Total					5,500,000.00	5,500,000.00	5,532,807.50
SPI	PHHPA	FHLB	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	2,201,027.40
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,014,800.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	4,000,808.00
		FHLB Total					11,200,000.00	11,200,000.00	11,216,635.40
SPI	PHHPA	FNMA	101422	FNMA 3.20 (CALLABLE)	3.2	8/16/1932	3,976,000.00	3,976,000.00	3,977,538.71
		FNMA Total					3,976,000.00	3,976,000.00	3,977,538.71
	PHHPA Total						20,676,000.00	20,676,000.00	20,726,981.61
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,962.34	130,001.95
		FFCB Total					130,000.00	129,962.34	130,001.95
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,168.50
		FHLM Total					476,000.00	476,000.00	476,168.50
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,001,140.00
		FNMA Total					1,000,000.00	1,000,000.00	1,001,140.00
	SANIT Total						1,606,000.00	1,605,962.34	1,607,310.45
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92

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SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30

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SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2016	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2016	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2016	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
		CTDQ Total					39,216,463.26	39,216,463.26	39,216,463.26

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2016 to June 30, 2016
Group: Specific Purpose Investments
Attachment X

Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
	SCAQM Total						39,216,463.26	39,216,463.26	39,216,463.26
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,012,940.00
		FFCB Total					10,000,000.00	10,000,000.00	10,012,940.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,012,940.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,012,940.00
		FFCB Total					10,000,000.00	10,000,000.00	10,012,940.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,012,940.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2016 to June 30, 2016
Group: Specific Purpose Investments
Attachment X

Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2016 to June 30, 2016
Group: Specific Purpose Investments
Attachment X

Group	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
		CTDQ Total					3,186,018.79	3,186,018.79	3,186,018.79
	SLIM Total						3,186,018.79	3,186,018.79	3,186,018.79
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	44.38
		CTDQ Total					38,488.61	38,488.61	38,488.61
	WASIA Total						38,488.61	38,488.61	38,488.61
				SPI Total			**89,197,970.66**	**89,197,933.00**	**89,276,142.72**
				SPI Historical Total				**89,197,840.66**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	142,688.62
03/08/06	CCTSA TOBACCO BONDS 2006	38,348,683.42
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	421.67
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	715,012.87
12/21/11	LAC-CAL 2011 SERIES A	2,054,553.84
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,261,360.42

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,217,785.95
03/21/12	DISNEY PROJECT, 2012	4,811,215.82
12/02/02	MASTER REFUNDING 2002B	1,883,793.95
03/02/05	MASTER REFUNDING 2005A	10,096.74
12/13/06	MASTER REFUNDING 2006 A & B	11,256,574.88
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	143,802,516.08
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	45,976,950.58
06/26/14	COMMERCIAL PAPER 2014	1,015,127.56
01/05/06	COMMERCIAL PAPER 2016	14,169,870.08
	U.S. BANK - TRUSTEE TOTAL	$230,143,931.64

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,817,776.33
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,806,754.03
	LEASE REVENUE BONDS (2016 SERIES D)	3,860,403.14
	ZIONS BANK - TRUSTEE TOTAL	$48,484,933.50

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,403.17
	TREASURER TOTAL	$301,403.17

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 6/30/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.93	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						
99496	NORDEA BK FINLAND PLC NY FRCD	0.82	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
FRCDQ2 Totals				**27,900,000.00**	**27,900,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**102,900,000.00**	**102,900,000.00**	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
98159	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98733	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
100983	LACCAL BANS	0.94	06/30/18	10,000,000.00	10,000,000.00	
BAN Totals				**50,000,000.00**	**50,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**50,000,000.00**	**50,000,000.00**	
NTRD - PSI NON-TRADING Total				**152,900,000.00**	**152,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 6/30/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96776	LACCAL	09/12/14	10,000,000.00	3.500%
97467	LACCAL	12/10/14	10,000,000.00	3.500%
98159	LACCAL	03/23/15	10,000,000.00	0.920%
98733	LACCAL	06/01/15	10,000,000.00	0.920%
100983	LACCAL	03/18/16	10,000,000.00	0.940%
			$ 50,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 6/30/16
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,202,919,863.10	74.74 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	7,293,856,743.70	21.77 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,107,566,083.29	239.43 DAYS	0.00	0.00 DAYS
AGENCIES	14,978,896,445.38	1,036.02 DAYS	0.00	0.00 DAYS
MUNICIPALS	50,000,000.00	438.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,982,500.00	331.92 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$26,683,221,635.47	607.88 DAYS	$0.00	0.00 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 6/30/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	07/01/16 - 07/30/16	$6,486,485,000.00	24.30	24.30	$6,485,566,236.70	24.30	24.30
31 to 60 Days	07/31/16 - 08/29/16	$2,400,079,000.00	8.99	33.29	$2,399,252,510.66	8.99	33.29
61 to 90 Days	08/30/16 - 09/28/16	$1,552,099,000.00	5.81	39.10	$1,551,392,096.93	5.81	39.10
91 to 120 Days	09/29/16 - 10/28/16	$1,254,434,000.00	4.70	43.80	$1,253,612,651.25	4.70	43.80
121 to 180 Days	10/29/16 - 12/27/16	$845,996,000.00	3.18	46.98	$847,699,054.44	3.18	46.98
181 to 270 Days	12/28/16 - 03/27/17	$748,448,000.00	2.80	49.78	$746,684,905.37	2.80	49.78
271 to 365 Days	03/28/17 - 06/30/17	$876,505,000.00	3.28	53.06	$874,631,064.40	3.28	53.06
1 to 1.5 YEARS	07/01/17 - 12/29/17	$917,860,000.00	3.44	56.50	$917,703,981.56	3.44	56.50
1.5 to 2 YEARS	12/30/17 - 06/30/18	$723,120,000.00	2.71	59.21	$721,453,953.36	2.70	59.20
2 to 3 YEARS	06/30/18 - 06/30/19	$3,347,470,000.00	12.54	71.75	$3,345,631,990.55	12.54	71.74
3 to 4 YEARS	06/30/19 - 06/30/20	$3,965,475,000.00	14.85	86.60	$3,962,388,577.03	14.85	86.59
4 to 5 YEARS	06/30/20 - 06/30/21	$3,538,315,000.00	13.25	99.85	$3,537,452,100.28	13.26	99.85
5 to 10 YEARS	06/30/21 - 06/30/26	$39,810,000.00	0.15	100.00	$39,752,512.94	0.15	100.00
Portfolio Total:		**$26,696,096,000.00**			**$26,683,221,635.47**		
GF							
5 to 10 YEARS	06/30/21 - 06/30/26	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
PHHPA							
10 + YEARS	06/30/26 - 06/30/66	$20,676,000.00	100.00	100.00	$20,676,000.00	100.00	100.00
Portfolio Total:		**$20,676,000.00**			**$20,676,000.00**		
SANIT							
1 to 1.5 YEARS	07/01/17 - 12/29/17	$130,000.00	8.09	8.09	$129,962.34	8.09	8.09
1.5 to 2 YEARS	12/30/17 - 06/30/18	$476,000.00	29.64	37.73	$476,000.00	29.64	37.73
4 to 5 YEARS	06/30/20 - 06/30/21	$1,000,000.00	62.27	100.00	$1,000,000.00	62.27	100.00
Portfolio Total:		**$1,606,000.00**			**$1,605,962.34**		

Los Angeles County Treasurer

Inventory Report - Totals Section

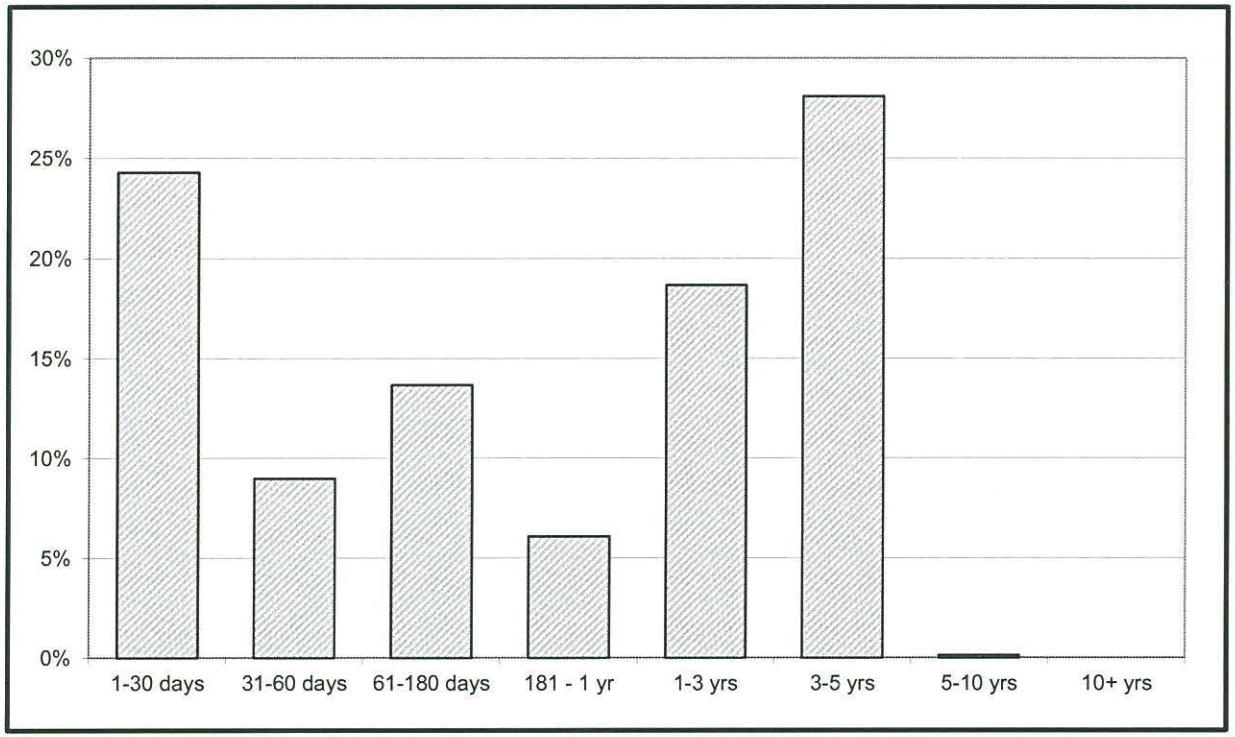
Maturity Range Grouping

As of 6/30/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
181 to 270 Days	12/28/16 - 03/27/17	$39,216,463.26	100.00	100.00	$39,216,463.26	100.00	100.00
Portfolio Total:		**$39,216,463.26**			**$39,216,463.26**		
SCP61							
61 to 90 Days	08/30/16 - 09/28/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
61 to 90 Days	08/30/16 - 09/28/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
181 to 270 Days	12/28/16 - 03/27/17	$3,186,018.79	100.00	100.00	$3,186,018.79	100.00	100.00
Portfolio Total:		**$3,186,018.79**			**$3,186,018.79**		
WASIA							
181 to 270 Days	12/28/16 - 03/27/17	$38,488.61	100.00	100.00	$38,488.61	100.00	100.00
Portfolio Total:		**$38,488.61**			**$38,488.61**		

COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JUNE 2016
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,485,566	24.30%
31 - 60 days	2,399,253	8.99%
61 - 180 days	3,652,704	13.69%
181 - 1 yr	1,621,316	6.08%
1 - 3 yrs	4,984,790	18.68%
3 - 5 yrs	7,499,841	28.11%
5 - 10 yrs	39,753	0.15%
10+ yrs	-	0.00%
	$ 26,683,222	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 6/30/16
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,186,018.79
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,216,463.26
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,488.61
	LAIF TOTAL	$42,440,970.66

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of May 2016 with May 2015
(DOLLARS IN THOUSANDS)

	May 2016	May 2015	Change
Average Daily Portfolio ($)	68,336,388	65,211,535	+3,124,853
Accrued Earnings ($)	31,947	16,045	+15,902
Effective Yield (%)	0.552	0.290	+0.262
Average Life-Month End (In Days)	167	222	-55
Total Security Transactions			
Amount ($)	25,235,339	21,420,012	+3,815,327
Number	505	430	+75
Total Time Deposit Transactions			
Amount ($)	3,096,400	1,838,080	+1,258,320
Number	110	113	-3
Average Workday Investment Activity ($)	1,349,130	1,162,905	+186,225
Prescribed Demand Account Balances For Services ($)	2,070,900	2,089,100	-18,200

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

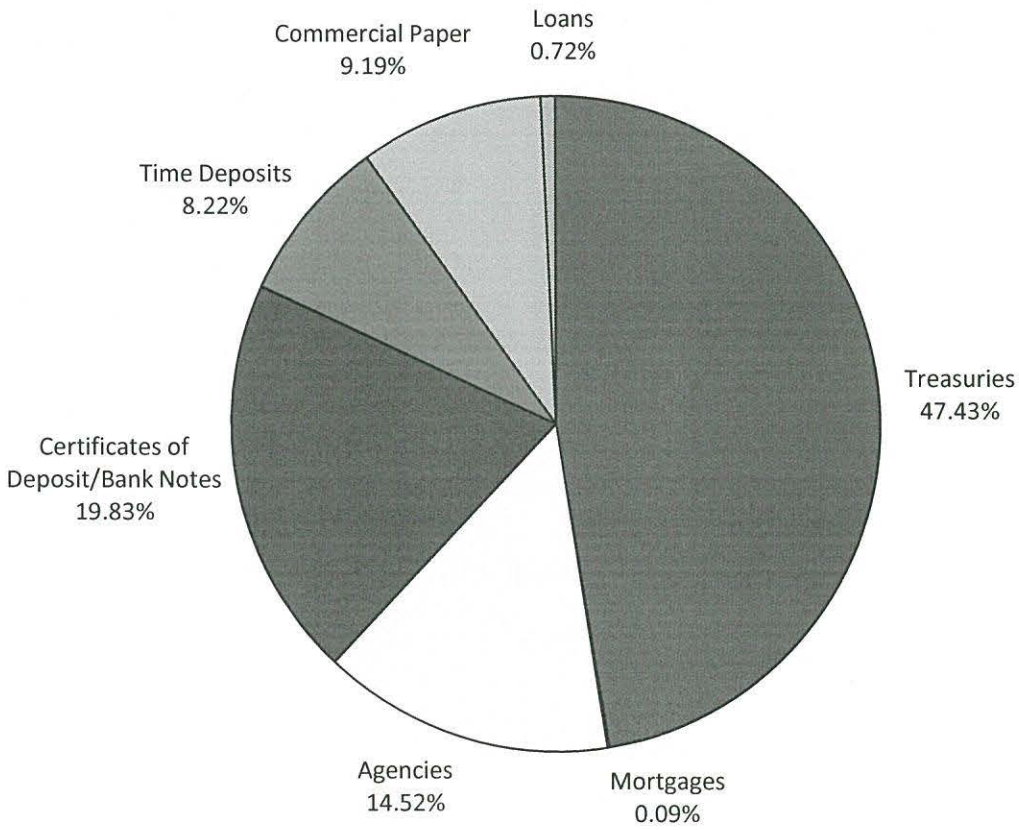
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

May 31, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,854,447	16.91	-0.72
Bonds	0	0.00	0
Notes	21,396,856	30.52	-1.61
Strips	0	0.00	0
Total Government	33,251,303	47.43	-2.33
Agency Debentures	1,947,526	2.78	-0.11
Certificates of Deposit	13,400,003	19.12	+0.76
Bank Notes	500,000	0.71	+0.27
Repurchases	0	0.00	0
Agency Discount Notes	7,729,627	11.03	+0.91
Time Deposits	5,765,940	8.22	-0.21
GNMAs	0	0.00	0
Commercial Paper	6,438,499	9.19	+0.69
FHLMC/Remics	61,852	0.09	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	502,313	0.72	+0.06
GF Loans	0	0.00	0
Other	499,983	0.71	-0.03
Reversed Repurchases	0	0.00	0
Total (All Types)	70,097,046	100.00	

INVESTMENT ACTIVITY	May 2016		April 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	505	25,235,339	548	27,363,398
Other	12	230,852	104	2,783,256
Time Deposits	110	3,096,400	155	4,190,500
Total	627	28,562,591	807	34,337,154
PMIA Monthly Average Effective Yield (%)	0.552		0.525	
Year to Date Yield Last Day of Month (%)	0.419		0.405	

Pooled Money Investment Account
Portfolio Composition
$70.1 billion
5/31/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/02/16	**REDEMPTIONS**								
	DN	FHLMC		05/02/16	0.215	50,000	215	64,201.39	0.219
	DN	FHLMC		05/02/16	0.215	50,000	215	64,201.39	0.219
	DN	FNMA		05/02/16	0.230	50,000	307	98,069.44	0.234
	DN	FNMA		05/02/16	0.230	50,000	307	98,069.44	0.234
	DN	FHLMC		05/02/16	0.240	50,000	308	102,666.67	0.245
	DN	FHLMC		05/02/16	0.240	50,000	308	102,666.67	0.245
	DN	FHLMC		05/02/16	0.265	50,000	313	115,201.39	0.270
	DN	FHLMC		05/02/16	0.265	50,000	313	115,201.39	0.270
	DN	FHLMC		05/02/16	0.265	50,000	313	115,201.39	0.270
	DN	FHLMC		05/02/16	0.265	50,000	313	115,201.39	0.270
	DN	FNMA		05/02/16	0.250	50,000	341	118,402.78	0.255
	DN	FNMA		05/02/16	0.250	50,000	341	118,402.78	0.255
	DN	FNMA		05/02/16	0.260	50,000	342	123,500.00	0.265
	DN	FNMA		05/02/16	0.260	50,000	342	123,500.00	0.265
	DN	FNMA		05/02/16	0.260	50,000	342	123,500.00	0.265
	DN	FNMA		05/02/16	0.260	50,000	342	123,500.00	0.265
	YCD	SUMITOMO	0.370	05/02/16	0.370	50,000	13	6,680.56	0.375
	YCD	SUMITOMO	0.370	05/02/16	0.370	50,000	13	6,680.56	0.375
	YCD	NB CANADA	0.560	05/02/16	0.560	50,000	320	248,888.89	0.569
	YCD	NB CANADA	0.560	05/02/16	0.560	50,000	320	248,888.89	0.569
05/02/16	**PURCHASES**								
	BN	BOFA	0.750	10/03/16	0.750	50,000			
	BN	BOFA	0.750	10/03/16	0.750	50,000			
	CP	RABO NY		05/09/16	0.370	50,000			
	CP	RABO NY		05/09/16	0.370	50,000			
	CP	RABO NY		05/10/16	0.370	50,000			
	CP	RABO NY		05/10/16	0.370	50,000			
	CP	TOKYO NY		05/10/16	0.400	50,000			
	CP	TOKYO NY		05/10/16	0.400	50,000			
	CP	SOC GEN NY		05/16/16	0.380	50,000			
	CP	SOC GEN NY		05/16/16	0.380	50,000			
	CP	GE CO		06/08/16	0.340	50,000			
	CP	GE CO		06/08/16	0.340	50,000			
	TR	BILL		04/27/17	0.540	50,000			
	TR	BILL		04/27/17	0.540	50,000			
	YCD	BNP	0.480	07/01/16	0.480	50,000			
	YCD	BNP	0.480	07/01/16	0.480	50,000			
	YCD	BNP	0.480	07/01/16	0.480	50,000			
	YCD	DNB	0.370	07/08/16	0.370	50,000			
	YCD	DNB	0.370	07/08/16	0.370	50,000			
	YCD	SUMITOMO	0.510	07/12/16	0.510	50,000			
	YCD	SUMITOMO	0.510	07/12/16	0.510	50,000			
05/03/16	**NO REDEMPTIONS**								
05/03/16	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/04/16	**REDEMPTIONS**								
	CD	MUFG UNION	0.420	05/04/16	0.420	50,000	35	20,416.67	0.426
	CD	MUFG UNION	0.420	05/04/16	0.420	50,000	35	20,416.67	0.426
	CP	BNP NY		05/04/16	0.390	50,000	15	8,125.00	0.395
	CP	BNP NY		05/04/16	0.390	50,000	15	8,125.00	0.395
	CP	BNP NY		05/04/16	0.390	50,000	15	8,125.00	0.395
	CP	BNP NY		05/04/16	0.390	50,000	15	8,125.00	0.395
	CP	GE CTS		05/04/16	0.340	50,000	16	7,555.56	0.345
	CP	GE CTS		05/04/16	0.340	50,000	16	7,555.56	0.345
	CP	GE CTS		05/04/16	0.340	50,000	16	7,555.56	0.345
	CP	GE CTS		05/04/16	0.340	50,000	16	7,555.56	0.345
	CP	GE CO		05/04/16	0.330	50,000	20	9,166.67	0.335
	CP	GE CO		05/04/16	0.330	50,000	20	9,166.67	0.335
	CP	TOYOTA		05/04/16	0.310	50,000	28	12,055.56	0.314
	CP	TOYOTA		05/04/16	0.310	50,000	28	12,055.56	0.314
	CP	MIZUHO NY		05/04/16	0.600	50,000	90	75,000.00	0.611
	CP	MIZUHO NY		05/04/16	0.600	50,000	90	75,000.00	0.611
	YCD	SVENSKA	0.400	05/04/16	0.400	50,000	29	16,111.11	0.406
	YCD	SVENSKA	0.400	05/04/16	0.400	50,000	29	16,111.11	0.406
05/04/16	**PURCHASES**								
	CP	BNP NY		05/06/16	0.370	50,000			
	CP	BNP NY		05/06/16	0.370	50,000			
	CP	BNP NY		05/06/16	0.370	50,000			
	CP	BNP NY		05/06/16	0.370	50,000			
	CP	RABO NY		05/06/16	0.370	50,000			
	CP	RABO NY		05/06/16	0.370	50,000			
	CP	RABO NY		05/06/16	0.370	50,000			
	CP	RABO NY		05/06/16	0.370	50,000			
	CP	RABO NY		05/27/16	0.380	50,000			
	CP	RABO NY		05/27/16	0.380	50,000			
	CP	RABO NY		05/27/16	0.380	50,000			
	CP	GE CTS		07/11/16	0.420	50,000			
	CP	GE CTS		07/11/16	0.420	50,000			
	TR	BILL		10/27/16	0.350	50,000			
	TR	BILL		10/27/16	0.350	50,000			
	TR	BILL		10/27/16	0.350	50,000			
	TR	BILL		10/27/16	0.350	50,000			
	TR	BILL		04/27/17	0.503	50,000			
	TR	BILL		04/27/17	0.503	50,000			
	TR	BILL		04/27/17	0.503	50,000			
	TR	BILL		04/27/17	0.503	50,000			
05/05/16	**NO REDEMPTIONS**								
05/05/16	**PURCHASES**								
	CD	MUFG UNION	0.600	08/01/16	0.600	50,000			
	CD	MUFG UNION	0.600	08/01/16	0.600	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/05/16	**PURCHASES (Continued)**								
	CP	TD USA		07/25/16	0.450	50,000			
	CP	TD USA		07/25/16	0.450	50,000			
	DN	IBRD		07/01/16	0.250	50,000			
	DN	IBRD		07/01/16	0.250	50,000			
	DN	FNMA		10/03/16	0.330	50,000			
	DN	FNMA		10/03/16	0.330	50,000			
	YCD	CIBC	0.370	05/27/16	0.370	50,000			
	YCD	CIBC	0.370	05/27/16	0.370	50,000			
	YCD	SUMITOMO	0.390	05/27/16	0.390	50,000			
	YCD	SUMITOMO	0.390	05/27/16	0.390	50,000			
	YCD	SE BANKEN	0.600	09/02/16	0.600	50,000			
	YCD	SE BANKEN	0.600	09/02/16	0.600	50,000			
05/06/16	**SALES**								
	TR	NOTE	0.500	06/15/16		50,000	688	486,253.42	0.517
	TR	NOTE	0.500	06/15/16		50,000	688	486,253.42	0.517
	TR	NOTE	0.500	06/15/16		50,000	745	523,437.38	0.514
	TR	NOTE	0.500	06/15/16		50,000	745	523,437.38	0.514
05/06/16	**REDEMPTIONS**								
	CP	BNP NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	BNP NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	BNP NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	BNP NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/06/16	0.370	50,000	2	1,027.78	0.375
	CP	TOYOTA		05/06/16	0.390	50,000	52	28,166.67	0.396
	CP	TOYOTA		05/06/16	0.390	50,000	52	28,166.67	0.396
05/06/16	**NO PURCHASES**								
05/09/16	**SALES**								
	TR	NOTE	0.500	06/15/16		50,000	692	487,032.54	0.515
	TR	NOTE	0.500	06/15/16		50,000	692	487,032.54	0.515
	TR	NOTE	0.500	06/15/16		50,000	692	487,032.54	0.515
	TR	NOTE	0.500	06/15/16		50,000	692	487,032.54	0.515
05/09/16	**REDEMPTIONS**								
	CD	BOWEST	0.470	05/09/16	0.470	50,000	53	34,597.22	0.477
	CD	BOWEST	0.470	05/09/16	0.470	50,000	53	34,597.22	0.477
	CD	MUFG UNION	0.450	05/09/16	0.450	50,000	74	46,250.00	0.458
	CD	MUFG UNION	0.450	05/09/16	0.450	50,000	74	46,250.00	0.458
	CP	RABO NY		05/09/16	0.370	50,000	7	3,597.22	0.375
	CP	RABO NY		05/09/16	0.370	50,000	7	3,597.22	0.375

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/09/16	REDEMPTIONS (Continued)								
	CP	BNP NY		05/09/16	0.350	50,000	10	4,861.11	0.355
	CP	BNP NY		05/09/16	0.350	50,000	10	4,861.11	0.355
	CP	GE CO		05/09/16	0.340	50,000	12	5,666.67	0.345
	CP	GE CTS		05/09/16	0.340	50,000	12	5,666.67	0.345
	CP	GE CTS		05/09/16	0.340	50,000	12	5,666.67	0.345
	CP	BNP NY		05/09/16	0.410	50,000	33	18,791.67	0.416
	CP	BNP NY		05/09/16	0.410	50,000	33	18,791.67	0.416
	CP	TOYOTA		05/09/16	0.370	50,000	42	21,583.33	0.375
	CP	TOKYO NY		05/09/16	0.440	50,000	47	28,722.22	0.446
	CP	TOKYO NY		05/09/16	0.440	50,000	47	28,722.22	0.446
	CP	TOYOTA		05/09/16	0.400	50,000	53	29,444.44	0.406
	CP	CHEV CORP		05/09/16	0.470	50,000	67	43,736.11	0.477
	CP	CHEV CORP		05/09/16	0.470	50,000	67	43,736.11	0.477
	CP	TOYOTA		05/09/16	0.490	50,000	75	51,041.67	0.499
	CP	TOYOTA		05/09/16	0.490	50,000	75	51,041.67	0.499
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	20	8,333.33	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	20	8,333.33	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	20	8,333.33	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	20	8,333.33	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	20	8,333.33	0.304
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000	20	10,833.33	0.395
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000	20	10,833.33	0.395
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000	20	10,833.33	0.395
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000	20	10,833.33	0.395
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	24	10,000.00	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	24	10,000.00	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	24	10,000.00	0.304
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000	24	10,000.00	0.304
	YCD	MONTREAL	0.390	05/09/16	0.390	50,000	34	18,416.67	0.395
	YCD	MONTREAL	0.390	05/09/16	0.390	50,000	34	18,416.67	0.395
	YCD	SWEDBANK	0.380	05/09/16	0.380	50,000	46	24,277.78	0.385
	YCD	SWEDBANK	0.380	05/09/16	0.380	50,000	46	24,277.78	0.385
	YCD	NORINCHUK	0.430	05/09/16	0.430	50,000	46	27,472.22	0.436
	YCD	NORINCHUK	0.430	05/09/16	0.430	50,000	46	27,472.22	0.436
	YCD	CIBC	0.380	05/09/16	0.380	50,000	48	25,333.33	0.385
	YCD	CIBC	0.380	05/09/16	0.380	50,000	48	25,333.33	0.385
	YCD	CIBC	0.380	05/09/16	0.380	50,000	48	25,333.33	0.385
	YCD	DNB	0.420	05/09/16	0.420	50,000	53	30,916.67	0.426
	YCD	DNB	0.420	05/09/16	0.420	50,000	53	30,916.67	0.426
	YCD	SUMITOMO	0.470	05/09/16	0.470	50,000	55	35,902.78	0.477
	YCD	SUMITOMO	0.470	05/09/16	0.470	50,000	55	35,902.78	0.477
	YCD	NAT AUB	0.510	05/09/16	0.510	50,000	98	69,416.67	0.519
	YCD	NAT AUB	0.510	05/09/16	0.510	50,000	98	69,416.67	0.519
	YCD	RB CANADA	0.575	05/09/16	0.575	50,000	125	99,826.39	0.585
	YCD	RB CANADA	0.575	05/09/16	0.575	50,000	125	99,826.39	0.585
05/09/16	PURCHASES								
	CD	US BANK	0.550	10/03/16	0.550	50,000			
	CD	US BANK	0.550	10/03/16	0.550	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/09/16	**PURCHASES (Continued)**								
	CP	TD USA		06/08/16	0.380	50,000			
	CP	TD USA		06/08/16	0.380	50,000			
	CP	GE CTS		07/12/16	0.400	50,000			
	CP	GE CTS		07/12/16	0.400	50,000			
	CP	GE CTS		07/12/16	0.400	50,000			
	CP	TOKYO NY		07/20/16	0.550	50,000			
	CP	TOKYO NY		07/20/16	0.550	50,000			
	CP	CAFCO		08/15/16	0.570	50,000			
	CP	CAFCO		08/15/16	0.570	50,000			
	CP	MIZUHO NY		08/17/16	0.610	50,000			
	CP	MIZUHO NY		08/17/16	0.610	50,000			
	CP	TOYOTA		08/26/16	0.580	50,000			
	CP	TOYOTA		08/26/16	0.580	50,000			
	CP	JPM LLC		11/01/16	0.850	50,000			
	CP	JPM LLC		11/01/16	0.850	50,000			
	DN	IBRD		07/11/16	0.290	50,000			
	DN	IBRD		07/11/16	0.290	50,000			
	DN	IBRD		08/08/16	0.300	50,000			
	DN	IBRD		08/08/16	0.300	50,000			
	DN	FNMA		01/03/17	0.400	50,000			
	DN	FNMA		01/03/17	0.400	50,000			
	DN	FNMA		04/03/17	0.520	50,000			
	DN	FNMA		04/03/17	0.520	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	TR	NOTE	0.625	07/31/17	0.599	50,000			
	YCD	SWEDBANK	0.370	07/08/16	0.370	50,000			
	YCD	SWEDBANK	0.370	07/08/16	0.370	50,000			
	YCD	BARCLAYS	0.650	07/25/16	0.650	50,000			
	YCD	BARCLAYS	0.650	07/25/16	0.650	50,000			
	YCD	CIBC	0.670	10/03/16	0.670	50,000			
	YCD	CIBC	0.670	10/03/16	0.670	50,000			
05/10/16	**REDEMPTIONS**								
	CP	RABO NY		05/10/16	0.370	50,000	8	4,111.11	0.375
	CP	RABO NY		05/10/16	0.370	50,000	8	4,111.11	0.375
	CP	TOKYO NY		05/10/16	0.400	50,000	8	4,444.44	0.406
	CP	TOKYO NY		05/10/16	0.400	50,000	8	4,444.44	0.406
	CP	GE CO		05/10/16	0.330	50,000	21	9,625.00	0.335
	CP	GE CO		05/10/16	0.330	50,000	21	9,625.00	0.335
05/10/16	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/11/16	**SALES**								
	TR	NOTE	0.500	06/15/16		50,000	694	484,492.41	0.511
	TR	NOTE	0.500	06/15/16		50,000	694	484,492.41	0.511
	TR	NOTE	0.500	06/15/16		50,000	694	484,492.41	0.511
	TR	NOTE	0.500	06/15/16		50,000	694	484,492.41	0.511
	TR	NOTE	0.500	06/15/16		50,000	763	531,875.01	0.510
	TR	NOTE	0.500	06/15/16		50,000	763	531,875.01	0.510
05/11/16	**NO REDEMPTIONS**								
05/11/16	**PURCHASES**								
	CP	SCOTIA NY		10/03/16	0.700	50,000			
	CP	SCOTIA NY		10/03/16	0.700	50,000			
	YCD	SWEDBANK	0.670	10/03/16	0.670	50,000			
	YCD	SWEDBANK	0.670	10/03/16	0.670	50,000			
05/12/16	**NO REDEMPTIONS**								
05/12/16	**PURCHASES**								
	CP	RABO NY		05/18/16	0.370	50,000			
	CP	RABO NY		05/18/16	0.370	50,000			
	CP	RABO NY		05/18/16	0.370	50,000			
	YCD	DNB	0.370	06/01/16	0.370	50,000			
	YCD	DNB	0.370	06/01/16	0.370	50,000			
05/13/16	**REDEMPTIONS**								
	CP	BNP NY		05/13/16	0.390	50,000	16	8,666.67	0.395
	CP	BNP NY		05/13/16	0.390	50,000	16	8,666.67	0.395
	YCD	TOKYO-MIT	0.400	05/13/16	0.400	50,000	28	15,555.56	0.406
	YCD	TOKYO-MIT	0.400	05/13/16	0.400	50,000	28	15,555.56	0.406
05/13/16	**PURCHASES**								
	BN	BOFA	0.810	11/01/16	0.810	50,000			
	BN	BOFA	0.810	11/01/16	0.810	50,000			
	CP	GE CO		06/20/16	0.350	50,000			
	CP	GE CO		06/20/16	0.350	50,000			
	YCD	TOKYO-MIT	0.540	08/01/16	0.540	50,000			
	YCD	TOKYO-MIT	0.540	08/01/16	0.540	50,000			
	YCD	TOKYO-MIT	0.540	08/01/16	0.540	50,000			
	YCD	NORINCHUK	0.640	08/29/16	0.640	50,000			
	YCD	NORINCHUK	0.640	08/29/16	0.640	50,000			
	YCD	RB CANADA	0.835	11/01/16	0.835	50,000			
	YCD	RB CANADA	0.835	11/01/16	0.835	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/16/16 REDEMPTIONS									
	CP	SOC GEN NY		05/16/16	0.380	50,000	14	7,388.89	0.385
	CP	SOC GEN NY		05/16/16	0.380	50,000	14	7,388.89	0.385
05/16/16 PURCHASES									
	CP	RABO NY		05/27/16	0.370	50,000			
	CP	RABO NY		05/27/16	0.370	50,000			
	CP	GE CO		06/01/16	0.340	50,000			
	CP	GE CO		06/01/16	0.340	50,000			
	CP	TOKYO NY		07/11/16	0.500	50,000			
	CP	TOKYO NY		07/11/16	0.500	50,000			
	TR	BILL		04/27/17	0.523	50,000			
	TR	BILL		04/27/17	0.523	50,000			
	YCD	CIBC	0.370	06/24/16	0.370	50,000			
	YCD	CIBC	0.370	06/24/16	0.370	50,000			
05/17/16 REDEMPTIONS									
	CP	GE CO		05/17/16	0.340	50,000	32	15,111.11	0.345
	CP	GE CO		05/17/16	0.340	50,000	32	15,111.11	0.345
05/17/16 PURCHASES									
	CP	GE CO		06/24/16	0.350	50,000			
	CP	GE CO		06/24/16	0.350	50,000			
	CP	BNP NY		06/24/16	0.410	50,000			
	CP	BNP NY		06/24/16	0.410	50,000			
05/18/16 REDEMPTIONS									
	CP	RABO NY		05/18/16	0.370	50,000	6	3,083.33	0.375
	CP	RABO NY		05/18/16	0.370	50,000	6	3,083.33	0.375
	CP	RABO NY		05/18/16	0.370	50,000	6	3,083.33	0.375
	CP	GE CO		05/18/16	0.330	50,000	28	12,833.33	0.335
	CP	GE CO		05/18/16	0.330	50,000	28	12,833.33	0.335
	CP	TOYOTA		05/18/16	0.330	50,000	33	15,125.00	0.335
	CP	TOYOTA		05/18/16	0.330	50,000	33	15,125.00	0.335
	CP	LIBERTY		05/18/16	0.500	50,000	63	43,750.00	0.507
	DEB	FHLB	0.250	05/18/16	0.315	50,000	363	156,108.33	0.315
	YCD	SUMITOMO	0.400	05/18/16	0.400	50,000	34	18,888.89	0.406
	YCD	SUMITOMO	0.400	05/18/16	0.400	50,000	34	18,888.89	0.406
05/18/16 NO PURCHASES									
05/19/16 SALES									
	TR	NOTE	0.500	06/15/16		50,000	702	488,003.76	0.509
	TR	NOTE	0.500	06/15/16		50,000	702	488,003.76	0.509
	TR	NOTE	0.500	06/15/16		50,000	702	488,003.76	0.509
	TR	NOTE	0.500	06/15/16		50,000	702	488,003.76	0.509

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/16	**SALES (Continued)**								
	TR	NOTE	0.375	05/31/16		50,000	709	418,417.01	0.432
	TR	NOTE	0.375	05/31/16		50,000	709	418,417.01	0.432
	TR	NOTE	0.375	05/31/16		50,000	709	418,417.01	0.432
	TR	NOTE	0.375	05/31/16		50,000	709	418,417.01	0.432
05/19/16	**NO REDEMPTIONS**								
05/19/16	**PURCHASES**								
	CP	THUNDER		11/16/16	0.860	50,000			
	DN	FHLB		10/03/16	0.410	50,000			
	DN	FNMA		04/03/17	0.610	50,000			
	DN	FNMA		04/03/17	0.610	50,000			
	TR	NOTE	0.625	07/31/17	0.677	50,000			
	TR	NOTE	0.625	07/31/17	0.677	50,000			
	TR	NOTE	0.750	02/28/18	0.825	50,000			
	TR	NOTE	0.750	02/28/18	0.825	50,000			
	TR	NOTE	0.750	02/28/18	0.825	50,000			
	TR	NOTE	0.750	02/28/18	0.825	50,000			
	TR	NOTE	1.000	05/15/18	0.861	50,000			
	TR	NOTE	1.000	05/15/18	0.861	50,000			
	YCD	NAT AUB	0.880	01/03/17	0.880	50,000			
	YCD	NAT AUB	0.880	01/03/17	0.880	50,000			
	YCD	NB CANADA	1.060	02/28/17	1.060	50,000			
	YCD	NB CANADA	1.060	02/28/17	1.060	50,000			
05/20/16	**NO REDEMPTIONS**								
05/20/16	**PURCHASES**								
	CP	BNP NY		07/01/16	0.430	50,000			
	CP	BNP NY		07/01/16	0.430	50,000			
	CP	BNP NY		07/01/16	0.430	50,000			
	TR	NOTE	0.750	04/30/18	0.888	50,000			
	TR	NOTE	0.750	04/30/18	0.888	50,000			
	TR	NOTE	0.750	04/30/18	0.888	50,000			
	TR	NOTE	0.750	04/30/18	0.888	50,000			
	YCD	TOKYO-MIT	0.520	07/20/16	0.520	50,000			
	YCD	TOKYO-MIT	0.520	07/20/16	0.520	50,000			
	YCD	SVENSKA	0.580	09/01/16	0.580	50,000			
	YCD	SVENSKA	0.580	09/01/16	0.580	50,000			
05/23/16	**NO REDEMPTIONS**								
05/23/16	**PURCHASES**								
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	RABO NY		05/26/16	0.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/23/16	**PURCHASES (Continued)**								
	CP	GE CTS		07/25/16	0.420	50,000			
	CP	TOYOTA		09/28/16	0.700	50,000			
	CP	TOYOTA		09/28/16	0.700	50,000			
	TR	NOTE	0.750	04/30/18	0.901	50,000			
	TR	NOTE	0.750	04/30/18	0.901	50,000			
05/24/16	**NO REDEMPTIONS**								
05/24/16	**PURCHASES**								
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	RABO NY		05/26/16	0.370	50,000			
	CP	SOC GEN NY		06/08/16	0.290	50,000			
	CP	SOC GEN NY		06/08/16	0.290	50,000			
	CP	SOC GEN NY		06/08/16	0.290	50,000			
	CP	TOKYO NY		06/24/16	0.450	50,000			
	CP	TOKYO NY		06/24/16	0.450	50,000			
	CP	GE CO		06/30/16	0.380	50,000			
	CP	GE CO		06/30/16	0.380	50,000			
	CP	TOYOTA		08/17/16	0.560	50,000			
	CP	TOYOTA		08/17/16	0.560	50,000			
	DN	FHLB		02/28/17	0.625	50,000			
	DN	FHLB		02/28/17	0.625	50,000			
	DN	FHLB		02/28/17	0.625	50,000			
	DN	FHLB		02/28/17	0.625	50,000			
	DN	FNMA		03/01/17	0.590	50,000			
	DN	FNMA		03/01/17	0.590	50,000			
	DN	FNMA		03/01/17	0.590	50,000			
	DN	FNMA		03/01/17	0.590	50,000			
	DN	FNMA		03/01/17	0.590	50,000			
	DN	FNMA		03/01/17	0.590	50,000			
	DN	FNMA		04/03/17	0.650	50,000			
	DN	FNMA		04/03/17	0.650	50,000			
	DN	FNMA		04/03/17	0.650	50,000			
	DN	FNMA		04/03/17	0.650	50,000			
	TR	BILL		04/27/17	0.631	50,000			
	TR	BILL		04/27/17	0.631	50,000			
	TR	BILL		04/27/17	0.631	50,000			
	TR	NOTE	0.750	02/28/18	0.902	50,000			
	TR	NOTE	0.750	02/28/18	0.902	50,000			
	TR	NOTE	0.750	02/28/18	0.902	50,000			
	TR	NOTE	0.750	02/28/18	0.902	50,000			
	TR	NOTE	1.000	05/15/18	0.930	50,000			
	TR	NOTE	1.000	05/15/18	0.930	50,000			
	TR	NOTE	1.000	05/15/18	0.930	50,000			
	TR	NOTE	1.000	05/15/18	0.930	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/16	**PURCHASES (Continued)**								
	YCD	BNP	0.420	07/01/16	0.420	50,000			
	YCD	BNP	0.420	07/01/16	0.420	50,000			
	YCD	BNP	0.420	07/01/16	0.420	50,000			
	YCD	BNP	0.420	07/01/16	0.420	50,000			
	YCD	NORINCHUK	0.590	08/29/16	0.590	50,000			
	YCD	NORINCHUK	0.590	08/29/16	0.590	50,000			
	YCD	SVENSKA	0.580	09/06/16	0.580	50,000			
	YCD	SVENSKA	0.580	09/06/16	0.580	50,000			
	YCD	RABOBANK	0.920	11/28/16	0.920	50,000			
	YCD	RABOBANK	0.920	11/28/16	0.920	50,000			
05/25/16	**NO REDEMPTIONS**								
05/25/16	**PURCHASES**								
	CD	WELLS FGO	0.970	12/01/16	0.970	50,000			
	CD	WELLS FGO	0.970	12/01/16	0.970	50,000			
	CP	GE CO		06/24/16	0.350	50,000			
	CP	BNP NY		07/08/16	0.420	50,000			
	CP	BNP NY		07/08/16	0.420	50,000			
	CP	BNP NY		07/08/16	0.420	50,000			
	CP	TOKYO NY		07/11/16	0.510	50,000			
	CP	TOKYO NY		07/11/16	0.510	50,000			
	CP	TOKYO NY		07/11/16	0.510	50,000			
	CP	TOKYO NY		07/11/16	0.510	50,000			
	CP	TOYOTA		07/12/16	0.410	50,000			
	DN	FNMA		12/01/16	0.510	50,000			
	DN	FNMA		12/01/16	0.510	50,000			
	DN	FNMA		02/01/17	0.550	50,000			
	DN	FNMA		02/01/17	0.550	50,000			
	DN	FHLB		02/28/17	0.625	50,000			
	DN	FHLB		02/28/17	0.625	50,000			
	DN	FNMA		03/01/17	0.570	50,000			
	DN	FNMA		03/01/17	0.570	50,000			
	TR	NOTE	0.750	02/28/18	0.884	50,000			
	TR	NOTE	0.750	02/28/18	0.884	50,000			
	TR	NOTE	0.750	02/28/18	0.884	50,000			
	TR	NOTE	0.750	02/28/18	0.884	50,000			
	YCD	RB CANADA	0.915	12/01/16	0.915	50,000			
	YCD	RB CANADA	0.915	12/01/16	0.915	50,000			
	YCD	RABOBANK	0.930	12/01/16	0.930	50,000			
	YCD	RABOBANK	0.930	12/01/16	0.930	50,000			
05/26/16	**REDEMPTIONS**								
	CP	RABO NY		05/26/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/26/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/26/16	0.370	50,000	2	1,027.78	0.375
	CP	RABO NY		05/26/16	0.370	50,000	2	1,027.78	0.375

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/16	**REDEMPTIONS (Continued)**								
	CP	RABO NY		05/26/16	0.370	50,000	3	1,541.67	0.375
	CP	RABO NY		05/26/16	0.370	50,000	3	1,541.67	0.375
	CP	RABO NY		05/26/16	0.370	50,000	3	1,541.67	0.375
	CP	RABO NY		05/26/16	0.370	50,000	3	1,541.67	0.375
	CP	GE CO		05/26/16	0.340	50,000	36	17,000.00	0.345
	CP	GE CO		05/26/16	0.340	50,000	36	17,000.00	0.345
	DN	FNMA		05/26/16	0.370	50,000	112	57,555.56	0.377
	DN	FNMA		05/26/16	0.370	50,000	112	57,555.56	0.377
	DN	FHLB		05/26/16	0.290	50,000	364	146,611.11	0.296
	TR	BILL		05/26/16	0.320	50,000	253	112,444.44	0.326
	TR	BILL		05/26/16	0.320	50,000	253	112,444.44	0.326
	TR	BILL		05/26/16	0.320	50,000	253	112,444.44	0.326
	TR	BILL		05/26/16	0.253	50,000	349	122,392.36	0.257
	TR	BILL		05/26/16	0.253	50,000	349	122,392.36	0.257
	TR	BILL		05/26/16	0.258	50,000	356	127,319.44	0.262
	TR	BILL		05/26/16	0.258	50,000	356	127,319.44	0.262
	TR	BILL		05/26/16	0.258	50,000	356	127,319.44	0.262
	TR	BILL		05/26/16	0.258	50,000	356	127,319.44	0.262
	TR	BILL		05/26/16	0.258	50,000	356	127,319.44	0.262
	TR	BILL		05/26/16	0.241	50,000	364	121,838.89	0.246
	TR	BILL		05/26/16	0.241	50,000	364	121,838.89	0.246
	TR	BILL		05/26/16	0.243	50,000	364	122,597.22	0.247
	TR	BILL		05/26/16	0.243	50,000	364	122,597.22	0.247
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.248	50,000	364	125,125.00	0.252
	TR	BILL		05/26/16	0.250	50,000	364	126,388.89	0.255
	TR	BILL		05/26/16	0.250	50,000	364	126,388.89	0.255
05/26/16	**PURCHASES**								
	CD	CITIBANK	0.620	08/26/16	0.620	50,000			
	CD	CITIBANK	0.620	08/26/16	0.620	50,000			
	CD	CITIBANK	0.620	08/29/16	0.620	50,000			
	CD	CITIBANK	0.620	08/29/16	0.620	50,000			
	CD	CITIBANK	0.620	08/29/16	0.620	50,000			
	CP	RABO NY		05/27/16	0.370	50,000			
	CP	RABO NY		05/27/16	0.370	50,000			
	CP	LIBERTY		09/23/16	0.700	50,000			
	CP	LIBERTY		09/23/16	0.700	50,000			
	CP	TOYOTA		10/03/16	0.720	50,000			
	DEB	FNMA	1.000	09/27/17	0.860	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/16	**PURCHASES (Continued)**								
	TR	BILL		05/25/17	0.645	50,000			
	TR	BILL		05/25/17	0.645	50,000			
	TR	BILL		05/25/17	0.645	50,000			
	TR	BILL		05/25/17	0.645	50,000			
	TR	BILL		05/25/17	0.668	50,000			
	TR	BILL		05/25/17	0.668	50,000			
	TR	BILL		05/25/17	0.675	50,000			
	TR	BILL		05/25/17	0.675	50,000			
	TR	BILL		05/25/17	0.693	50,000			
	TR	BILL		05/25/17	0.693	50,000			
	YCD	MONTREAL	0.530	09/02/16	0.530	50,000			
05/27/16	**REDEMPTIONS**								
	CP	RABO NY		05/27/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		05/27/16	0.370	50,000	1	513.89	0.375
	CP	RABO NY		05/27/16	0.370	50,000	11	5,652.78	0.375
	CP	RABO NY		05/27/16	0.370	50,000	11	5,652.78	0.375
	CP	RABO NY		05/27/16	0.380	50,000	23	12,138.89	0.385
	CP	RABO NY		05/27/16	0.380	50,000	23	12,138.89	0.385
	CP	RABO NY		05/27/16	0.380	50,000	23	12,138.89	0.385
	CP	NISSAN		05/27/16	0.700	50,000	38	36,944.44	0.710
	CP	MIZUHO NY		05/27/16	0.600	50,000	93	77,500.00	0.611
	CP	MIZUHO NY		05/27/16	0.600	50,000	93	77,500.00	0.611
	CP	TD USA		05/27/16	0.730	50,000	156	158,166.67	0.745
	CP	TD USA		05/27/16	0.730	50,000	156	158,166.67	0.745
	CP	TD USA		05/27/16	0.730	50,000	156	158,166.67	0.745
	CP	TD USA		05/27/16	0.730	50,000	156	158,166.67	0.745
	CP	TOYOTA		05/27/16	0.700	50,000	164	159,444.44	0.714
	CP	TOYOTA		05/27/16	0.700	50,000	164	159,444.44	0.714
	YCD	CIBC	0.370	05/27/16	0.370	50,000	22	11,305.56	0.375
	YCD	CIBC	0.370	05/27/16	0.370	50,000	22	11,305.56	0.375
	YCD	SUMITOMO	0.390	05/27/16	0.390	50,000	22	11,916.67	0.395
	YCD	SUMITOMO	0.390	05/27/16	0.390	50,000	22	11,916.67	0.395
	YCD	SWEDBANK	0.360	05/27/16	0.360	50,000	39	19,500.00	0.365
	YCD	SWEDBANK	0.360	05/27/16	0.360	50,000	39	19,500.00	0.365
	YCD	BNP	0.410	05/27/16	0.410	50,000	39	22,208.33	0.416
	YCD	BNP	0.410	05/27/16	0.410	50,000	39	22,208.33	0.416
	YCD	BNP	0.410	05/27/16	0.410	50,000	39	22,208.33	0.416
05/27/16	**NO PURCHASES**								
05/31/16	**REDEMPTIONS**								
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/31/16	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.451	50,000	715	441,022.03	0.451
	TR	NOTE	0.375	05/31/16	0.431	50,000	718	423,027.66	0.431
	TR	NOTE	0.375	05/31/16	0.431	50,000	718	423,027.66	0.431
	TR	NOTE	0.375	05/31/16	0.431	50,000	718	423,027.66	0.431
	TR	NOTE	0.375	05/31/16	0.431	50,000	718	423,027.66	0.431
	TR	NOTE	0.375	05/31/16	0.391	50,000	728	389,088.11	0.391
	TR	NOTE	0.375	05/31/16	0.391	50,000	728	389,088.11	0.391
	TR	NOTE	0.375	05/31/16	0.383	50,000	729	379,687.50	0.383
	TR	NOTE	0.375	05/31/16	0.383	50,000	729	379,687.50	0.383
	TR	NOTE	0.375	05/31/16	0.383	50,000	729	379,687.50	0.383
	TR	NOTE	0.375	05/31/16	0.383	50,000	729	379,687.50	0.383
05/31/16	**PURCHASES**								
	CD	CITIBANK	0.650	09/23/16	0.650	50,000			
	CD	CITIBANK	0.650	09/23/16	0.650	50,000			
	CD	CITIBANK	0.650	09/23/16	0.650	50,000			
	CD	BOWEST	0.740	10/03/16	0.740	50,000			
	CD	BOWEST	0.740	10/03/16	0.740	50,000			
	CP	TOKYO NY		08/08/16	0.580	50,000			
	CP	TOKYO NY		08/08/16	0.580	50,000			
	CP	JPM LLC		12/01/16	0.900	50,000			
	CP	JPM LLC		12/01/16	0.900	50,000			
	CP	RABO NY		12/01/16	0.920	50,000			
	CP	RABO NY		12/01/16	0.920	50,000			
	YCD	TOKYO-MIT	0.540	07/27/16	0.540	50,000			
	YCD	TOKYO-MIT	0.540	07/27/16	0.540	50,000			
	YCD	SUMITOMO	0.550	08/08/16	0.550	50,000			
	YCD	SUMITOMO	0.550	08/08/16	0.550	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	12/03/15	0.430	8,000,000.00	06/02/16
New Omni Bank, NA	03/04/16	0.350	5,000,000.00	06/03/16
New Omni Bank, NA	12/17/15	0.540	5,000,000.00	06/16/16
New Omni Bank, NA	01/21/16	0.360	4,000,000.00	07/21/16
New Omni Bank, NA	01/28/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	02/04/16	0.450	2,000,000.00	07/28/16
New Omni Bank, NA	04/06/16	0.290	1,000,000.00	07/28/16
New Omni Bank, NA	02/12/16	0.440	2,000,000.00	08/12/16
AUBURN				
Community 1st Bank	01/20/16	0.390	2,000,000.00	07/20/16
Community 1st Bank	01/29/16	0.450	3,000,000.00	07/20/16
Community 1st Bank	03/18/16	0.560	2,000,000.00	09/16/16
Community 1st Bank	04/06/16	0.370	4,000,000.00	10/05/16
BREA				
Pacific Western Bank	01/27/16	0.420	40,000,000.00	07/27/16
Pacific Western Bank	02/24/16	0.460	50,000,000.00	08/24/16
Pacific Western Bank	03/16/16	0.520	40,000,000.00	09/14/16
Pacific Western Bank	04/08/16	0.370	10,000,000.00	10/07/16
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
BUENA PARK				
Uniti Bank	03/02/16	0.330	2,000,000.00	06/01/16
CHICO				
Tri Counties Bank	03/09/16	0.320	50,000,000.00	06/08/16
DIAMOND BAR				
Prospectors Federal Credit Union	03/10/16	0.490	4,000,000.00	09/08/16
EL CENTRO				
Community Valley Bank	05/31/16	0.300	3,000,000.00	08/19/16
EL MONTE				
Cathay Bank	03/18/16	0.380	50,000,000.00	06/17/16
FOLSOM				
Folsom Lake Bank	03/02/16	0.350	3,000,000.00	06/01/16
Folsom Lake Bank	04/13/16	0.260	1,500,000.00	07/13/16
Folsom Lake Bank	04/29/16	0.300	3,500,000.00	07/29/16
SAFE Credit Union	03/04/16	0.380	5,000,000.00	06/03/16
SAFE Credit Union	04/06/16	0.250	20,000,000.00	07/06/16
Sierra Vista Bank	05/04/16	0.240	3,000,000.00	08/03/16
Sierra Vista Bank	02/17/16	0.420	2,000,000.00	08/17/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	05/25/16	0.320	5,000,000.00	08/24/16
GOLETA				
Community West Bank	12/03/15	0.450	14,000,000.00	06/02/16
Community West Bank	12/04/15	0.460	13,000,000.00	06/03/16
Community West Bank	04/13/16	0.260	13,000,000.00	07/13/16
IRVINE				
Banc of California, NA	04/14/16	0.240	50,000,000.00	06/23/16
Banc of California, NA	04/21/16	0.270	50,000,000.00	07/21/16
Banc of California, NA	04/28/16	0.290	50,000,000.00	07/21/16
Banc of California, NA	05/20/16	0.330	100,000,000.00	08/19/16
CommerceWest Bank	03/11/16	0.330	5,000,000.00	06/10/16
CommerceWest Bank	04/14/16	0.260	5,000,000.00	07/14/16
CommerceWest Bank	04/29/16	0.280	5,000,000.00	07/29/16
First Foundation Bank	03/03/16	0.370	32,000,000.00	06/02/16
First Foundation Bank	04/08/16	0.280	12,000,000.00	07/08/16
First Foundation Bank	04/22/16	0.270	25,000,000.00	07/22/16
First Foundation Bank	05/12/16	0.290	12,000,000.00	08/11/16
First Foundation Bank	05/25/16	0.360	30,000,000.00	08/24/16
Pacific Enterprise Bank	03/03/16	0.350	25,000,000.00	06/02/16
LODI				
Farmers & Merchants Bk Cen CA	03/02/16	0.330	35,000,000.00	06/01/16
Farmers & Merchants Bk Cen CA	03/09/16	0.300	20,000,000.00	06/08/16
Farmers & Merchants Bk Cen CA	04/06/16	0.220	25,000,000.00	07/06/16
Farmers & Merchants Bk Cen CA	04/15/16	0.250	35,000,000.00	07/15/16
Farmers & Merchants Bk Cen CA	04/21/16	0.370	35,000,000.00	10/20/16
LOS ANGELES				
1st Century Bank, NA	05/13/16	0.280	20,000,000.00	06/23/16
1st Century Bank, NA	04/13/16	0.260	26,000,000.00	07/13/16
Bank Leumi USA	04/08/16	0.280	25,000,000.00	07/08/16
Bank Leumi USA	04/20/16	0.260	30,000,000.00	07/20/16
Bank Leumi USA	05/04/16	0.240	20,000,000.00	08/03/16
BBCN Bank	03/02/16	0.330	90,000,000.00	06/01/16
BBCN Bank	03/11/16	0.330	75,000,000.00	06/10/16
BBCN Bank	04/07/16	0.250	90,000,000.00	07/07/16
BBCN Bank	04/13/16	0.240	45,000,000.00	07/13/16
California United Bank	04/01/16	0.320	10,000,000.00	07/01/16
Commonwealth Business Bank	03/11/16	0.330	8,500,000.00	06/10/16
Commonwealth Business Bank	03/18/16	0.360	10,000,000.00	06/17/16
Commonwealth Business Bank	04/08/16	0.260	15,000,000.00	07/08/16
Commonwealth Business Bank	01/29/16	0.470	10,000,000.00	07/29/16
Commonwealth Business Bank	03/04/16	0.430	5,000,000.00	07/29/16
Commonwealth Business Bank	05/13/16	0.270	5,000,000.00	08/12/16
Commonwealth Business Bank	05/20/16	0.300	18,000,000.00	08/19/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
CTBC Bank Corp. (USA)	04/06/16	0.240	50,000,000.00	07/06/16
CTBC Bank Corp. (USA)	04/14/16	0.280	50,000,000.00	07/14/16
CTBC Bank Corp. (USA)	04/28/16	0.450	10,000,000.00	10/27/16
Hanmi Bank	02/04/16	0.470	30,000,000.00	08/04/16
Hanmi Bank	04/06/16	0.350	30,000,000.00	10/05/16
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16
Manufacturers Bank	03/10/16	0.360	50,000,000.00	06/09/16
Manufacturers Bank	04/08/16	0.280	100,000,000.00	07/08/16
Manufacturers Bank	04/15/16	0.270	50,000,000.00	07/15/16
Manufacturers Bank	05/12/16	0.290	35,000,000.00	08/11/16
Mission Valley Bank	04/13/16	0.340	7,000,000.00	10/12/16
Open Bank	03/10/16	0.340	10,000,000.00	06/09/16
Open Bank	03/23/16	0.310	10,000,000.00	06/22/16
Open Bank	01/06/16	0.470	2,000,000.00	07/06/16
Open Bank	03/11/16	0.330	5,000,000.00	07/06/16
Open Bank	03/18/16	0.350	2,000,000.00	07/06/16
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Opus Bank	01/29/16	0.490	10,000,000.00	07/29/16
Pacific City Bank	04/08/16	0.260	30,000,000.00	07/08/16
Pacific City Bank	05/11/16	0.230	17,200,000.00	08/10/16
Pacific City Bank	03/10/16	0.490	30,000,000.00	09/08/16
Pacific Commerce Bank	03/18/16	0.560	10,000,000.00	09/16/16
Preferred Bank	05/20/16	0.300	30,000,000.00	08/19/16
Wilshire Bank	03/03/16	0.350	50,000,000.00	06/02/16
Wilshire Bank	03/09/16	0.300	68,000,000.00	06/08/16
Wilshire Bank	04/08/16	0.260	78,000,000.00	07/08/16
Wilshire Bank	04/14/16	0.260	74,000,000.00	07/14/16
Wilshire Bank	05/13/16	0.270	30,000,000.00	08/12/16
Woori America Bank	03/16/16	0.360	20,000,000.00	06/15/16
Woori America Bank	12/18/15	0.530	10,000,000.00	06/17/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	03/04/16	0.380	15,000,000.00	06/03/16
Kinecta Federal Credit Union	03/04/16	0.380	15,000,000.00	06/03/16
MONTEREY				
1st Capital Bank	03/10/16	0.360	1,000,000.00	06/09/16
OAKDALE				
Oak Valley Community Bank	03/03/16	0.370	3,500,000.00	06/02/16
OAKLAND				
Beneficial State Bank	03/30/16	0.330	7,500,000.00	06/29/16
Beneficial State Bank	01/15/16	0.500	10,000,000.00	07/15/16
Beneficial State Bank	04/15/16	0.270	5,000,000.00	07/15/16
Beneficial State Bank	01/22/16	0.390	5,000,000.00	07/22/16
Beneficial State Bank	04/22/16	0.270	5,000,000.00	07/22/16
Beneficial State Bank	03/30/16	0.500	7,500,000.00	09/28/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
California Bank of Commerce	03/11/16	0.350	10,000,000.00	06/10/16
California Bank of Commerce	04/04/16	0.250	13,500,000.00	07/06/16
California Bank of Commerce	04/14/16	0.280	5,000,000.00	07/14/16
California Bank of Commerce	05/12/16	0.290	5,000,000.00	08/11/16
Community Bank of the Bay	12/04/15	0.460	5,000,000.00	06/03/16
Metropolitan Bank	02/25/16	0.480	1,000,000.00	08/25/16
Metropolitan Bank	03/10/16	0.490	6,000,000.00	09/08/16
Metropolitan Bank	04/14/16	0.370	3,000,000.00	10/13/16
ONTARIO				
Citizens Business Bank	03/04/16	0.350	50,000,000.00	06/03/16
Citizens Business Bank	04/06/16	0.220	40,000,000.00	07/06/16
Citizens Business Bank	04/20/16	0.240	50,000,000.00	07/20/16
Citizens Business Bank	04/29/16	0.280	30,000,000.00	07/29/16
Citizens Business Bank	05/04/16	0.220	30,000,000.00	08/03/16
Citizens Business Bank	05/12/16	0.270	50,000,000.00	08/11/16
Citizens Business Bank	05/18/16	0.290	30,000,000.00	08/17/16
ORANGE				
Grandpoint Bank	04/14/16	0.280	50,000,000.00	07/14/16
Grandpoint Bank	05/05/16	0.250	50,000,000.00	08/04/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	03/02/16	0.330	12,000,000.00	06/01/16
Malaga Bank, FSB	04/07/16	0.250	5,000,000.00	07/07/16
Malaga Bank, FSB	04/22/16	0.250	46,000,000.00	07/22/16
Malaga Bank, FSB	04/29/16	0.280	9,000,000.00	07/29/16
Malaga Bank, FSB	05/05/16	0.230	10,000,000.00	08/04/16
PASADENA				
American Plus Bank, NA	12/10/15	0.580	2,000,000.00	06/09/16
American Plus Bank, NA	03/17/16	0.360	2,240,000.00	06/16/16
American Plus Bank, NA	02/24/16	0.460	1,000,000.00	08/24/16
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
Community Bank	12/09/15	0.560	30,000,000.00	06/08/16
Community Bank	03/16/16	0.360	35,000,000.00	06/15/16
Community Bank	04/01/16	0.320	25,000,000.00	07/01/16
Community Bank	01/13/16	0.480	25,000,000.00	07/13/16
Community Bank	05/04/16	0.240	30,000,000.00	08/03/16
Community Bank	05/13/16	0.290	25,000,000.00	08/12/16
East West Bank	04/14/16	0.280	50,000,000.00	07/14/16
East West Bank	04/20/16	0.260	125,000,000.00	07/20/16
East West Bank	04/22/16	0.270	50,000,000.00	07/22/16
East West Bank	05/06/16	0.250	75,000,000.00	08/05/16
EverTrust Bank	03/09/16	0.300	30,000,000.00	06/08/16
EverTrust Bank	05/18/16	0.290	10,000,000.00	08/17/16
EverTrust Bank	05/27/16	0.370	20,000,000.00	08/26/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Wescom Central Credit Union	03/17/16	0.390	50,000,000.00	06/16/16
Wescom Central Credit Union	04/27/16	0.300	50,000,000.00	07/27/16
Wescom Central Credit Union	05/19/16	0.330	50,000,000.00	08/18/16
PASO ROBLES				
Heritage Oaks Bank	03/09/16	0.320	25,000,000.00	06/08/16
PORTERVILLE				
Bank of the Sierra	03/03/16	0.370	15,000,000.00	06/02/16
Bank of the Sierra	03/10/16	0.360	20,000,000.00	06/09/16
Bank of the Sierra	04/06/16	0.240	10,000,000.00	07/06/16
Bank of the Sierra	04/22/16	0.270	20,000,000.00	07/22/16
Bank of the Sierra	05/05/16	0.250	15,000,000.00	08/04/16
Bank of the Sierra	05/12/16	0.290	20,000,000.00	08/11/16
RANCHO CORDOVA				
American River Bank	04/06/16	0.240	4,500,000.00	07/06/16
American River Bank	01/20/16	0.390	3,000,000.00	07/20/16
American River Bank	01/29/16	0.450	2,500,000.00	07/20/16
American River Bank	02/04/16	0.490	2,500,000.00	08/04/16
American River Bank	03/10/16	0.430	1,500,000.00	08/04/16
American River Bank	05/19/16	0.300	1,000,000.00	08/04/16
American River Bank	02/11/16	0.450	7,500,000.00	08/11/16
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
REDDING CITY				
Cornerstone Community Bank	05/23/16	0.340	7,000,000.00	08/24/16
REDWOOD CITY				
Provident Credit Union	03/11/16	0.330	20,000,000.00	06/10/16
Provident Credit Union	03/16/16	0.340	20,000,000.00	06/15/16
Provident Credit Union	04/14/16	0.260	20,000,000.00	07/14/16
Provident Credit Union	04/21/16	0.250	40,000,000.00	07/21/16
Provident Credit Union	04/27/16	0.270	40,000,000.00	07/27/16
Provident Credit Union	05/18/16	0.290	20,000,000.00	08/17/16
Provident Credit Union	05/26/16	0.380	20,000,000.00	08/25/16
RICHMOND				
Mechanics Bank	03/10/16	0.360	20,000,000.00	06/09/16
Mechanics Bank	04/13/16	0.260	20,000,000.00	07/13/16
Mechanics Bank	04/21/16	0.270	20,000,000.00	07/21/16
Mechanics Bank	05/12/16	0.290	20,000,000.00	08/11/16
ROCKLIN				
Five Star Bank	04/13/16	0.340	2,000,000.00	10/12/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	04/13/16	0.340	4,000,000.00	10/12/16
ROSEVILLE				
Umpqua Bank	03/16/16	0.540	100,000,000.00	09/14/16
Umpqua Bank	03/24/16	0.480	20,000,000.00	09/22/16
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
SACRAMENTO				
Merchants National Bank of Sacramento	12/02/15	0.440	2,000,000.00	06/01/16
Merchants National Bank of Sacramento	04/06/16	0.240	2,000,000.00	07/06/16
Merchants National Bank of Sacramento	04/27/16	0.290	2,000,000.00	07/27/16
Merchants National Bank of Sacramento	02/03/16	0.470	2,000,000.00	08/03/16
Merchants National Bank of Sacramento	05/18/16	0.300	2,000,000.00	08/03/16
River City Bank	03/04/16	0.370	15,000,000.00	06/03/16
River City Bank	01/22/16	0.390	15,000,000.00	07/22/16
River City Bank	02/12/16	0.460	20,000,000.00	08/12/16
River City Bank	02/19/16	0.460	35,000,000.00	08/19/16
Schools Financial Credit Union	05/25/16	0.360	30,000,000.00	08/24/16
SAN DIEGO				
BofI Federal Bank	05/31/16	0.280	25,000,000.00	08/31/16
California Coast Credit Union	12/02/15	0.420	25,000,000.00	06/01/16
Mission Federal Credit Union	04/13/16	0.240	10,000,000.00	07/13/16
Mission Federal Credit Union	05/18/16	0.290	10,000,000.00	08/17/16
San Diego County Credit Union	03/16/16	0.320	50,000,000.00	06/15/16
San Diego County Credit Union	01/27/16	0.340	50,000,000.00	06/16/16
San Diego County Credit Union	04/13/16	0.220	50,000,000.00	07/13/16
San Diego County Credit Union	02/12/16	0.420	50,000,000.00	08/12/16
San Diego County Credit Union	04/14/16	0.290	50,000,000.00	09/15/16
San Diego County Credit Union	05/12/16	0.310	50,000,000.00	10/13/16
Western Alliance Bank	03/11/16	0.350	50,000,000.00	06/10/16
Western Alliance Bank	03/18/16	0.380	50,000,000.00	06/17/16
Western Alliance Bank	03/30/16	0.330	35,000,000.00	06/29/16
Western Alliance Bank	04/07/16	0.270	25,000,000.00	07/07/16
Western Alliance Bank	05/12/16	0.290	65,000,000.00	08/11/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
SAN FRANCISCO				
Bank of San Francisco	03/18/16	0.380	10,000,000.00	06/17/16
First Republic Bank	05/04/16	0.240	150,000,000.00	08/03/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
Mission National Bank	03/30/16	0.310	15,000,000.00	06/29/16
Presidio Bank	02/03/16	0.470	10,000,000.00	08/03/16
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Trans Pacific National Bank	03/18/16	0.380	3,000,000.00	06/17/16
Trans Pacific National Bank	04/22/16	0.270	2,000,000.00	07/22/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	03/25/16	0.340	15,000,000.00	06/24/16
Heritage Bank of Commerce	04/21/16	0.270	50,000,000.00	07/21/16
Heritage Bank of Commerce	05/13/16	0.290	13,000,000.00	08/12/16
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Meriwest Credit Union	04/21/16	0.280	10,000,000.00	07/21/16
Meriwest Credit Union	04/21/16	0.280	20,000,000.00	07/21/16
SAN RAMON				
Tri-Valley Bank	02/18/16	0.440	6,000,000.00	08/18/16
Tri-Valley Bank	05/25/16	0.370	4,000,000.00	08/24/16
SANTA ROSA				
Summit State Bank	03/04/16	0.350	12,000,000.00	06/03/16
Summit State Bank	03/18/16	0.360	7,000,000.00	06/17/16
Summit State Bank	04/13/16	0.240	14,000,000.00	07/13/16
Summit State Bank	04/22/16	0.250	3,500,000.00	07/22/16
Summit State Bank	04/27/16	0.270	4,000,000.00	07/27/16
Summit State Bank	05/04/16	0.220	8,000,000.00	08/03/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/02/15	0.440	4,000,000.00	06/01/16
First National Bank of Northern California	12/09/15	0.540	15,000,000.00	06/01/16
VACAVILLE				
Travis Credit Union	12/04/15	0.440	50,000,000.00	06/03/16
Travis Credit Union	04/07/16	0.380	50,000,000.00	10/06/16
WATSONVILLE				
Santa Cruz County Bank	04/15/16	0.250	10,000,000.00	07/15/16
Santa Cruz County Bank	04/29/16	0.280	10,000,000.00	07/29/16
WEST SACRAMENTO				
Community Business Bank	01/06/16	0.470	3,000,000.00	07/06/16
Community Business Bank	02/24/16	0.460	3,000,000.00	08/24/16
Community Business Bank	05/13/16	0.260	5,000,000.00	09/15/16
Community Business Bank	05/25/16	0.420	3,000,000.00	10/13/16
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
TOTAL TIME DEPOSITS MAY 2016			**5,765,940,000.00**	

BANK DEMAND DEPOSITS
MAY 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,536,164	$ 4,593,671
2	2,164,007	3,743,229
3	2,286,402	3,080,427
4	2,602,966	3,200,197
5	2,188,877	3,380,619
6	2,552,160	3,199,590
7	2,552,160	3,199,590
8	2,552,160	3,199,590
9	2,014,798	2,830,062
10	1,808,474	2,537,592
11	2,048,432	2,374,020
12	2,096,404	2,367,612
13	2,010,687	1,298,264
14	2,010,687	1,298,264
15	2,010,687	1,298,264
16	2,263,227	1,071,306
17	1,960,888	507,959
18	1,917,403	620,970
19	2,165,429	807,420
20	2,109,866	1,820,411
21	2,109,866	1,820,411
22	2,109,866	1,820,411
23	2,159,590	1,264,059
24	2,350,354	1,191,517
25	2,266,632	3,218,444
26	2,360,950	2,977,006
27	2,444,805	3,559,315
28	2,444,805	3,559,315
29	2,444,805	3,559,315
30	2,444,805	3,559,315
31	1,733,805	2,576,305
AVERAGE DOLLAR DAYS	$2,216,844 a/	

a/ The prescribed bank balance for May was $2,162,187. This consisted of $2,070,945 in compensating balances for services, balances for uncollected funds of $93,307 and a deduction of $2,065 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 18, 2016, has determined and designated the amount of money available for deposit and investment as of May 11, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,070,900,000

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)	5/16/2016	5/20/2016	$ 1,929,100,000	$ (5,009,274,000)	$ 5,675,900,000	$ 666,626,000
(2)	5/23/2016	5/27/2016	$ 1,747,000,000	$ (3,262,274,000)	$ 5,675,900,000	$ 2,413,626,000
(3)	5/30/2016	6/3/2016	$ (1,430,900,000)	$ (4,693,174,000)	$ 5,675,900,000	$ 982,726,000
(4)	6/6/2016	6/10/2016	$ 4,000,000	$ (4,689,174,000)	$ 5,675,900,000	$ 986,726,000
(5)	6/13/2016	6/17/2016	$ 8,465,400,000	$ 3,776,226,000	$ 5,675,900,000	$ 9,452,126,000

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 $ 2,070,900,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: May 18, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 6/30/16
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
							PSI Non-Trading Total	$0.00	$0.00	$0.00
							TOTAL	$0.00	$0.00	$0.00