COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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June 30, 2016

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of May 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 May 2016 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

JK:NI:htb

Attachments

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

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 5/31/16		
At Cost	$ 27,713,552,159	$ 100,770,761
At Market	$ 27,572,774,844	$ 100,710,976
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	13.54%	0.00%
United States Government and Agency Obligations	57.85%	53.44%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	28.22%	0.00%
Municipal Obligations	0.21%	4.44%
Corporate and Deposit Notes	0.18%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	42.12%
1-60 days	38.21%	0.00%
61 days-1 year	16.64%	61.96%
Over 1 year	45.15%	38.04%
Weighted Average Days to Maturity	572	

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

SCHEDULE A1

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

PSI			
Commercial Paper	A-1	P-1	28.22%
Corporate and Deposit Notes	A-1+	P-1	0.09%
	AA-	Aa3	0.09%
Los Angeles County Securities	AA+	Aa2	0.21%
Negotiable Certificates of Deposit	A-1	P-1	13.54%
U.S. Agency Securities	AA+	Aaa	53.86%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.85%
U.S. Treasury Bills	AA+	Aaa	3.14%
			100.00%

SPI			
Local Agency Investment Fund	Not rated	Not rated	42.12%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.44%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	53.44%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 5/31/16	$ 27,713,552,159
Market Value at 5/31/16	$ 27,572,774,844
Average Daily Balance	$ 28,096,390,055
Gains and Losses:	
For the Month	$ 850,123
For the Past 12 Months	$ 5,198,121
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 22,273,059
Earnings for the Past 12 Months	$ 199,704,462
Earnings Rate for the Month	0.93%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	47,289,870.12	
Bank of the West - Concentration	$	60,521,599.21	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	51,797,337.50	(B)
Union Bank- Concentration	$	1,595,265.88	
Wells Fargo - Concentration	$	2,705,321.38	
Total Ledger Balance for all Banks	$	163,909,394.09	

(A) $60.063 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 MAY 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 May 2016

Total Deposits	$ 3,224,242,678.28
Total Disbursements	$ 5,552,250,959.00
Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2016	1.23

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
June	$ 8,614,985,000.00	$ 4,728,200,000.00	$ 5,830,800,000.00	$ 7,512,385,000.00
July	$ 1,977,648,000.00	$ 3,301,900,000.00	$ 4,860,100,000.00	$ 7,931,833,000.00
August	$ 360,495,000.00	$ 2,577,000,000.00	$ 4,613,000,000.00	$ 6,256,328,000.00
September	$ 1,002,771,000.00	$ 3,409,000,000.00	$ 4,267,200,000.00	$ 6,400,899,000.00
October	$ 955,562,000.00	$ 4,155,600,000.00	$ 4,628,000,000.00	$ 6,884,061,000.00
November	$ 523,871,000.00	$ 5,340,200,000.00	$ 4,406,500,000.00	$ 8,341,632,000.00

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 May 2016, the Treasurer placed $261.679 million in the Bank of the West Money Market Plus Account and $50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $60.063 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 MAY 2016
COMPLIANCE REPORT

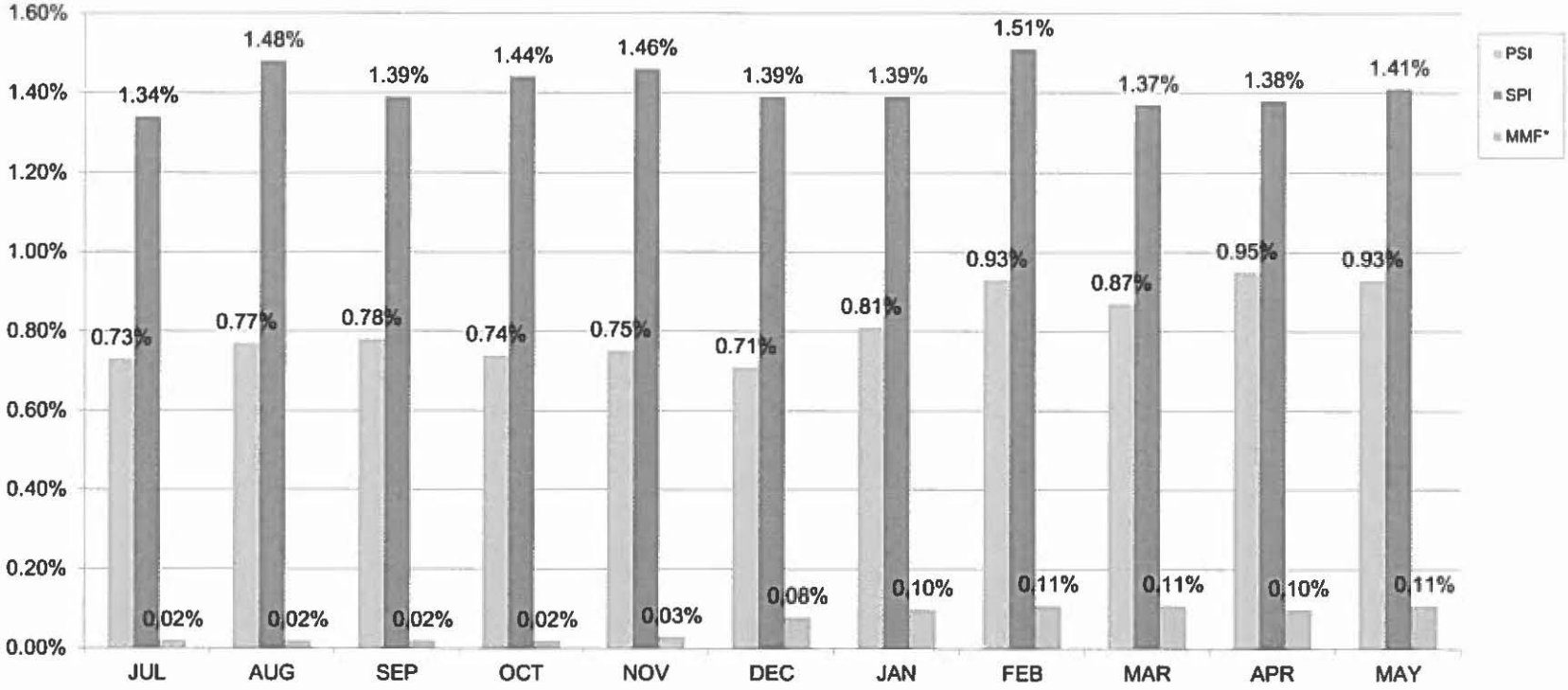
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 5/31/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
5/1/2016	$ 30,018,500,709.91	$ 102,543,280.84
5/2/2016	29,644,054,937.69	102,543,280.84
5/3/2016	29,581,841,048.52	102,543,280.84
5/4/2016	29,387,423,724.07	102,543,280.84
5/5/2016	28,993,320,160.75	102,543,280.84
5/6/2016	28,794,532,398.91	102,543,280.84
5/7/2016	28,769,532,398.91	102,543,280.84
5/8/2016	28,733,212,398.91	102,543,280.84
5/9/2016	28,695,493,548.12	102,543,280.84
5/10/2016	28,506,943,180.22	102,543,280.84
5/11/2016	28,495,193,522.31	102,543,280.84
5/12/2016	28,440,152,259.80	102,543,280.84
5/13/2016	27,880,861,602.76	102,543,280.84
5/14/2016	27,880,861,602.76	102,543,280.84
5/15/2016	27,791,861,602.76	102,458,272.57
5/16/2016	27,799,811,454.95	102,458,272.57
5/17/2016	27,856,174,881.87	102,458,272.57
5/18/2016	27,859,921,563.07	102,458,272.57
5/19/2016	27,847,337,900.64	102,458,272.57
5/20/2016	26,956,020,482.33	102,465,315.38
5/21/2016	26,783,342,967.41	102,465,315.38
5/22/2016	26,733,350,628.04	102,465,315.38
5/23/2016	26,948,167,919.24	102,465,315.38
5/24/2016	26,960,477,632.04	102,465,315.38
5/25/2016	26,990,128,789.67	102,465,315.38
5/26/2016	27,939,751,901.09	102,465,315.38
5/27/2016	27,831,357,783.56	102,465,315.38
5/28/2016	27,718,303,513.51	102,465,315.38
5/29/2016	27,718,303,513.51	102,265,315.38
5/30/2016	27,718,303,513.51	100,770,750.86
5/31/2016	27,713,552,158.52	100,770,761.07
	$ 28,096,390,054.82	**$ 102,383,611.62**

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



* Source: Money Fund Report as of June 14, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 5/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$17,496,259	$121,928
Gains (Losses) on Sales of Non-Trading Securities.	850,123	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	3,926,676	66
Prior Accrual Adjustment	-	-
Total Revenues	$22,273,059	$121,994
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,417
	$0	$2,417
NET INCOME	$22,273,059	$119,577

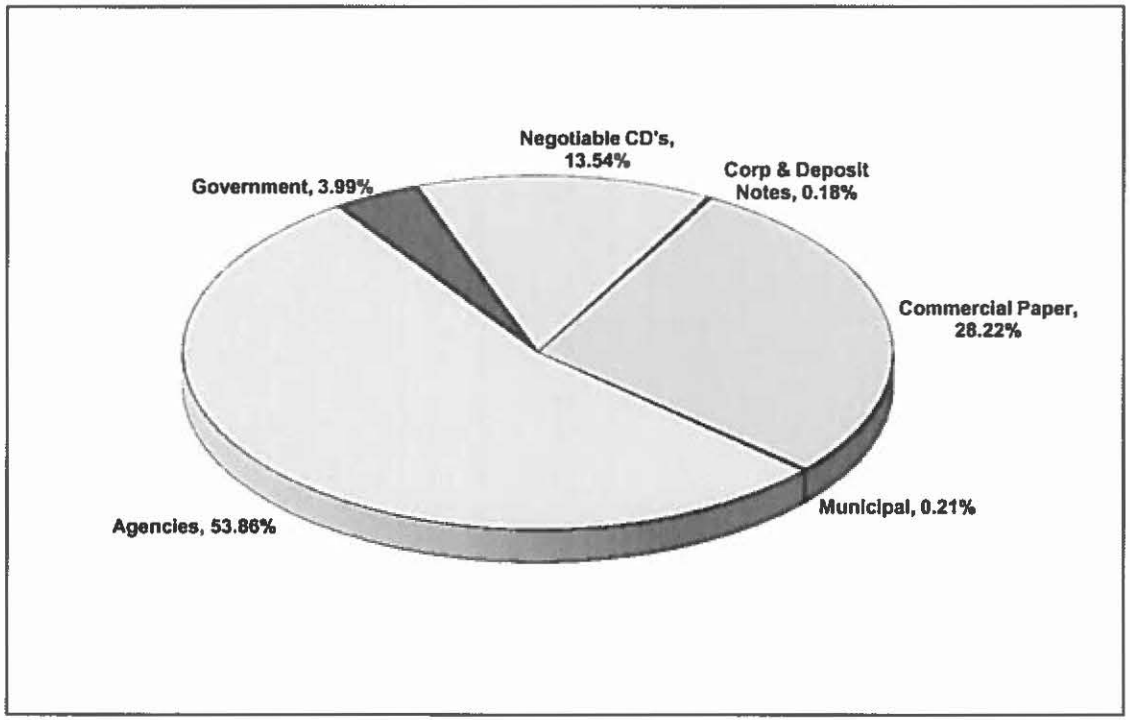
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.23%	
Los Angeles County and Related Entities	43.56%	
Consolidated Sanitation Districts		2.38%
Metropolitan Transportation Authority		0.86%
Miscellaneous Agencies Pooled Investments		2.19%
South Coast Air Quality Management District		1.77%
Miscellaneous		0.03%
Subtotal	91.79%	7.23%
County Bond Proceeds and Repayment Funds		0.98%
Grand Total	91.79%	8.21%

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



	In Thousands
Negotiable CD's	3,752,940
Corp & Deposit Notes	49,982
Bankers Acceptance	-
Commercial Paper	7,819,397
Municipal	57,000
Agencies	14,927,080
Other	-
Government	1,107,153
Total	$ 27,713,552

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	5/2/2016	101499	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	50,000,000.00	49,983,333.33		0 CITI	BLAYBV
NTRD	CPD	5/2/2016	101500	SHEFFIELD RECEIVABLES CORP	0.48	6/1/2016	50,000,000.00	49,980,000.00		0 CITI	BCI
NTRD	CPD	5/2/2016	101501	NATIXIS NY BRANCH CP	0.37	5/4/2016	50,000,000.00	49,998,972.22		0 CITI	BNY
NTRD	CPD	5/2/2016	101502	NATIXIS NY BRANCH CP	0.37	5/4/2016	50,000,000.00	49,998,972.22		0 CITI	BNY
NTRD	CPD	5/2/2016	101503	NATIXIS NY BRANCH CP	0.37	5/4/2016	50,000,000.00	49,998,972.22		0 CITI	BNY
NTRD	CPD	5/2/2016	101504	AUTOBAHN FUNDING CO LLC CP	0.4	6/6/2016	20,000,000.00	19,992,222.22		0 CITI	BLAYBV
NTRD	CPD	5/2/2016	101505	CREDIT AGRICOLE CIB NY BR	0.41	6/3/2016	50,000,000.00	49,981,777.78		0 CITI	MFR
NTRD	CPD	5/3/2016	101511	AUTOBAHN FUNDING CO LLC CP	0.4	6/2/2016	35,000,000.00	34,988,333.33		0 CITI	BLAYBV
NTRD	CPD	5/3/2016	101512	ATLANTIC ASSET SEC LLC CP	0.41	6/9/2016	35,000,000.00	34,985,251.39		0 CITI	MS
NTRD	CPD	5/3/2016	101513	NATIXIS NY BRANCH CP	0.38	5/20/2016	37,000,000.00	36,993,360.56		0 CITI	BNY
NTRD	CPD	5/3/2016	101514	SHEFFIELD RECEIVABLES CORP	0.48	6/3/2016	50,000,000.00	49,979,333.33		0 CITI	JPM
NTRD	CPD	5/3/2016	101515	CREDIT AGRICOLE CIB NY BR	0.41	6/2/2016	50,000,000.00	49,982,916.67		0 CITI	MFR
NTRD	CPD	5/4/2016	101517	EMERSON ELECTRIC COMPANY C	0.37	5/31/2016	50,000,000.00	49,986,125.00		0 CITI	BLAYBV
NTRD	CPD	5/4/2016	101518	ATLANTIC ASSET SEC LLC CP	0.41	6/6/2016	50,000,000.00	49,981,208.33		0 CITI	MS
NTRD	CPD	5/4/2016	101523	CREDIT AGRICOLE CIB NY BR	0.41	6/3/2016	50,000,000.00	49,982,916.67		0 CITI	MFR
NTRD	CPD	5/4/2016	101520	SHEFFIELD RECEIVABLES CORP	0.48	6/2/2016	30,000,000.00	29,988,400.00		0 CITI	BLAYBV
NTRD	CPD	5/5/2016	101524	NATIXIS NY BRANCH CP	0.37	5/6/2016	50,000,000.00	49,999,486.11		0 CITI	BCI
NTRD	CPD	5/5/2016	101525	NATIXIS NY BRANCH CP	0.37	5/6/2016	50,000,000.00	49,999,486.11		0 CITI	BCI
NTRD	CPD	5/5/2016	101526	CREDIT AGRICOLE CIB NY BR	0.39	5/20/2016	50,000,000.00	49,991,875.00		0 CITI	MFR
NTRD	CPD	5/5/2016	101527	CREDIT AGRICOLE CIB NY BR	0.39	5/20/2016	35,894,000.00	35,888,167.23		0 CITI	MFR
NTRD	CPD	5/6/2016	101530	NATIXIS NY BRANCH CP	0.37	5/9/2016	50,000,000.00	49,998,458.33		0 CITI	MISC
NTRD	CPD	5/6/2016	101531	NATIXIS NY BRANCH CP	0.38	5/13/2016	50,000,000.00	49,996,305.56		0 CITI	MISC
NTRD	CPD	5/6/2016	101532	REGENCY MARKETS NO. 1 LLC	0.44	6/9/2016	35,000,000.00	34,985,455.56		0 CITI	JPM
NTRD	CPD	5/6/2016	101533	NATIXIS NY BRANCH CP	0.38	5/13/2016	50,000,000.00	49,996,305.56		0 CITI	PIPE
NTRD	CPD	5/6/2016	101534	NATIXIS NY BRANCH CP	0.38	5/13/2016	50,000,000.00	49,996,305.56		0 CITI	PIPE
NTRD	CPD	5/6/2016	101535	ATLANTIC ASSET SEC LLC CP	0.42	6/9/2016	40,000,000.00	39,984,133.33		0 CITI	BLAYBV
NTRD	CPD	5/6/2016	101537	NATIXIS NY BRANCH CP	0.37	5/9/2016	26,241,000.00	26,240,190.90		0 CITI	BNY
NTRD	CPD	5/9/2016	101539	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,997,944.44		0 CITI	RBCCM
NTRD	CPD	5/9/2016	101540	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,997,944.44		0 CITI	RBCCM
NTRD	CPD	5/9/2016	101541	NATIXIS NY BRANCH CP	0.37	5/10/2016	50,000,000.00	49,999,486.11		0 CITI	BNY
NTRD	CPD	5/9/2016	101542	NATIXIS NY BRANCH CP	0.37	5/10/2016	50,000,000.00	49,999,486.11		0 CITI	BNY
NTRD	CPD	5/9/2016	101543	CREDIT AGRICOLE CIB NY BR	0.41	6/10/2016	50,000,000.00	49,981,777.78		0 CITI	MFR

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NTRD	CPD	5/9/2016	101545	NATIXIS NY BRANCH CP	0.37	5/10/2016	38,530,000.00	38,529,604.00	0	CITI	BNY
NTRD	CPD	5/10/2016	101547	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,998,458.33	0	CITI	BCI
NTRD	CPD	5/10/2016	101548	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,998,458.33	0	CITI	BCI
NTRD	CPD	5/10/2016	101549	AUTOBAHN FUNDING CO LLC CP	0.4	6/8/2016	30,000,000.00	29,990,333.33	0	CITI	BLAYBV
NTRD	CPD	5/10/2016	101544	SHEFFIELD RECEIVABLES CORP	0.48	6/16/2016	50,000,000.00	49,975,333.33	0	CITI	BCI
NTRD	CPD	5/11/2016	101554	AUTOBAHN FUNDING CO LLC CP	0.4	6/13/2016	25,000,000.00	24,990,833.33	0	CITI	BLAYBV
NTRD	CPD	5/11/2016	101555	REGENCY MARKETS NO. 1 LLC	0.4	5/24/2016	46,132,000.00	46,125,336.49	0	CITI	JPM
NTRD	CPD	5/11/2016	101556	CANCARA ASSET SEC LLC CP	0.4	6/15/2016	20,000,000.00	19,992,222.22	0	CITI	JPM
NTRD	CPD	5/11/2016	101557	ATLANTIC ASSET SEC LLC CP	0.41	6/13/2016	40,000,000.00	39,984,966.67	0	CITI	MS
NTRD	CPD	5/11/2016	101560	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,998,972.22	0	CITI	UBSSEC
NTRD	CPD	5/11/2016	101561	DANSKE CORP CP	0.58	8/12/2016	10,500,000.00	10,484,267.50	0	CITI	GPS
NTRD	CPD	5/11/2016	101551	ING U.S. FUNDING LLC CP	0.4	6/8/2016	45,500,000.00	45,485,844.44	0	CITI	BLAYBV
NTRD	CPD	5/12/2016	101563	ATLANTIC ASSET SEC LLC CP	0.42	6/10/2016	50,000,000.00	49,983,083.33	0	CITI	LOOP
NTRD	CPD	5/12/2016	101564	CREDIT AGRICOLE CIB NY BR	0.4	6/6/2016	50,000,000.00	49,986,111.11	0	CITI	MFR
NTRD	CPD	5/12/2016	101568	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,999,486.11	0	CITI	MISC
NTRD	CPD	5/12/2016	101569	NATIXIS NY BRANCH CP	0.37	5/13/2016	50,000,000.00	49,999,486.11	0	CITI	MISC
NTRD	CPD	5/12/2016	101570	DANSKE CORP CP	0.58	8/15/2016	20,000,000.00	19,969,388.89	0	CITI	GPS
NTRD	CPD	5/12/2016	101558	CANCARA ASSET SEC LLC CP	0.4	6/15/2016	20,000,000.00	19,992,444.44	0	CITI	JPM
NTRD	CPD	5/13/2016	101565	REGENCY MARKETS NO. 1 LLC	0.44	6/13/2016	50,000,000.00	49,981,055.56	0	CITI	JPM
NTRD	CPD	5/13/2016	101566	REGENCY MARKETS NO. 1 LLC	0.44	6/13/2016	29,146,000.00	29,134,956.90	0	CITI	JPM
NTRD	CPD	5/13/2016	101576	AUTOBAHN FUNDING CO LLC CP	0.4	6/14/2016	50,000,000.00	49,982,222.22	0	CITI	CRSU
NTRD	CPD	5/13/2016	101577	AUTOBAHN FUNDING CO LLC CP	0.4	6/7/2016	50,000,000.00	49,986,111.11	0	CITI	BLAYBV
NTRD	CPD	5/13/2016	101578	SHEFFIELD RECEIVABLES CORP	0.48	6/15/2016	50,000,000.00	49,978,000.00	0	CITI	BLAYBV
NTRD	CPD	5/13/2016	101579	ATLANTIC ASSET SEC LLC CP	0.42	6/13/2016	25,000,000.00	24,990,958.33	0	CITI	LOOP
NTRD	CPD	5/13/2016	101580	ATLANTIC ASSET SEC LLC CP	0.41	6/7/2016	50,000,000.00	49,985,763.89	0	CITI	MS
NTRD	CPD	5/13/2016	101583	CREDIT AGRICOLE CIB NY BR	0.4	6/6/2016	50,000,000.00	49,986,666.67	0	CITI	MFR
NTRD	CPD	5/16/2016	101599	NATIXIS NY BRANCH CP	0.38	6/6/2016	35,000,000.00	34,992,241.67	0	CITI	BCI
NTRD	CPD	5/16/2016	101600	TOYOTA MOTOR CREDIT CORP C	0.4	7/6/2016	45,000,000.00	44,974,500.00	0	CITI	TFS
NTRD	CPD	5/16/2016	101589	ATLANTIC ASSET SEC LLC CP	0.44	6/16/2016	50,000,000.00	49,981,055.56	0	CITI	CRSU
NTRD	CPD	5/16/2016	101590	AUTOBAHN FUNDING CO LLC CP	0.39	6/15/2016	50,000,000.00	49,983,750.00	0	CITI	BLAYBV
NTRD	CPD	5/16/2016	101591	AUTOBAHN FUNDING CO LLC CP	0.39	6/15/2016	5,000,000.00	4,998,375.00	0	CITI	BLAYBV
NTRD	CPD	5/16/2016	101592	ATLANTIC ASSET SEC LLC CP	0.4	6/8/2016	5,926,000.00	5,924,485.58	0	CITI	KEYBANC

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NTRD	CPD	5/16/2016	101593	ATLANTIC ASSET SEC LLC CP	0.38	6/9/2016	20,000,000.00	19,994,933.33		0 CITI	KEYBANC
NTRD	CPD	5/16/2016	101594	NATIXIS NY BRANCH CP	0.37	5/17/2016	50,000,000.00	49,999,486.11		0 CITI	RBCCM
NTRD	CPD	5/16/2016	101595	NATIXIS NY BRANCH CP	0.37	5/17/2016	50,000,000.00	49,999,486.11		0 CITI	RBCCM
NTRD	CPD	5/16/2016	101596	AUTOBAHN FUNDING CO LLC CP	0.4	6/15/2016	20,000,000.00	19,993,333.33		0 CITI	CRSU
NTRD	CPD	5/17/2016	101604	NATIXIS NY BRANCH CP	0.37	5/18/2016	50,000,000.00	49,999,486.11		0 CITI	BCI
NTRD	CPD	5/17/2016	101605	NATIXIS NY BRANCH CP	0.37	5/18/2016	50,000,000.00	49,999,486.11		0 CITI	BCI
NTRD	CPD	5/17/2016	101606	ATLANTIC ASSET SEC LLC CP	0.4	6/14/2016	50,000,000.00	49,984,444.44		0 CITI	LOOP
NTRD	CPD	5/17/2016	101613	SHEFFIELD RECEIVABLES CORP	0.45	6/15/2016	20,000,000.00	19,992,750.00		0 CITI	KEYBANC
NTRD	CPD	5/17/2016	101614	SHEFFIELD RECEIVABLES CORP	0.61	7/12/2016	25,000,000.00	24,976,277.78		0 CITI	BLAYBV
NTRD	CPD	5/17/2016	101615	CREDIT AGRICOLE CIB NY BR	0.41	6/17/2016	25,000,000.00	24,991,173.61		0 CITI	MFR
NTRD	CPD	5/17/2016	101616	SHEFFIELD RECEIVABLES CORP	0.48	6/17/2016	25,000,000.00	24,989,666.67		0 CITI	BLAYBV
NTRD	CPD	5/17/2016	101619	SHEFFIELD RECEIVABLES CORP	0.59	7/11/2016	11,425,000.00	11,414,701.63		0 CITI	KEYBANC
NTRD	CPD	5/17/2016	101610	NATIXIS NY BRANCH CP	0.37	5/18/2016	50,000,000.00	49,999,486.11		0 CITI	PIPE
NTRD	CPD	5/18/2016	101625	ATLANTIC ASSET SEC LLC CP	0.42	6/17/2016	25,000,000.00	24,991,250.00		0 CITI	BLAYBV
NTRD	CPD	5/18/2016	101621	NATIXIS NY BRANCH CP	0.38	6/7/2016	50,000,000.00	49,989,444.44		0 CITI	BLAYBV
NTRD	CPD	5/18/2016	101622	SHEFFIELD RECEIVABLES CORP	0.48	6/16/2016	50,000,000.00	49,980,666.67		0 CITI	JPM
NTRD	CPD	5/18/2016	101623	CANCARA ASSET SEC LLC CP	0.46	7/18/2016	30,000,000.00	29,976,616.67		0 CITI	LOOP
NTRD	CPD	5/18/2016	101607	ATLANTIC ASSET SEC LLC CP	0.44	6/16/2016	25,000,000.00	24,991,138.89		0 CITI	CRSU
NTRD	CPD	5/18/2016	101627	CREDIT AGRICOLE CIB NY BR	0.39	6/8/2016	35,000,000.00	34,992,037.50		0 CITI	MFR
NTRD	CPD	5/18/2016	101628	SHEFFIELD RECEIVABLES CORP	0.47	6/17/2016	50,000,000.00	49,980,416.67		0 CITI	MFR
NTRD	CPD	5/19/2016	101629	CANCARA ASSET SEC LLC CP	0.47	7/13/2016	25,000,000.00	24,982,048.61		0 CITI	BLAYBV
NTRD	CPD	5/19/2016	101634	ATLANTIC ASSET SEC LLC CP	0.4	6/10/2016	50,000,000.00	49,987,777.78		0 CITI	MS
NTRD	CPD	5/19/2016	101635	ATLANTIC ASSET SEC LLC CP	0.41	6/14/2016	50,000,000.00	49,985,194.44		0 CITI	MS
NTRD	CPD	5/19/2016	101636	NATIXIS NY BRANCH CP	0.37	5/20/2016	50,000,000.00	49,999,486.11		0 CITI	BNY
NTRD	CPD	5/19/2016	101637	NATIXIS NY BRANCH CP	0.37	5/20/2016	50,000,000.00	49,999,486.11		0 CITI	BNY
NTRD	CPD	5/19/2016	101638	ATLANTIC ASSET SEC LLC CP	0.42	6/20/2016	30,000,000.00	29,988,800.00		0 CITI	BLAYBV
NTRD	CPD	5/19/2016	101639	CREDIT AGRICOLE CIB NY BR	0.41	6/20/2016	50,000,000.00	49,981,777.78		0 CITI	MFR
NTRD	CPD	5/19/2016	101640	SHEFFIELD RECEIVABLES CORP	0.6	7/12/2016	7,800,000.00	7,792,980.00		0 CITI	KEYBANC
NTRD	CPD	5/19/2016	101645	SHEFFIELD RECEIVABLES CORP	0.49	6/29/2016	9,000,000.00	8,994,977.50		0 CITI	BLAYBV
NTRD	CPD	5/20/2016	101647	AUTOBAHN FUNDING CO LLC CP	0.4	6/21/2016	50,000,000.00	49,982,222.22		0 CITI	BLAYBV
NTRD	CPD	5/20/2016	101648	ATLANTIC ASSET SEC LLC CP	0.42	6/17/2016	50,000,000.00	49,983,666.67		0 CITI	CRSU
NTRD	CPD	5/20/2016	101649	SHEFFIELD RECEIVABLES CORP	0.48	6/27/2016	50,000,000.00	49,974,666.67		0 CITI	JPM

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NTRD	CPD	5/20/2016	101650	SHEFFIELD RECEIVABLES CORP	0.48	6/20/2016	50,000,000.00	49,979,333.33	0	CITI	LOOP
NTRD	CPD	5/20/2016	101652	SHEFFIELD RECEIVABLES CORP	0.47	6/22/2016	50,000,000.00	49,978,458.33	0	CITI	MFR
NTRD	CPD	5/20/2016	101653	CREDIT AGRICOLE CIB NY BR	0.41	6/21/2016	50,000,000.00	49,981,777.78	0	CITI	MFR
NTRD	CPD	5/20/2016	101654	NATIXIS NY BRANCH CP	0.38	6/2/2016	50,000,000.00	49,993,138.89	0	CITI	BCI
NTRD	CPD	5/20/2016	101655	NATIXIS NY BRANCH CP	0.38	6/2/2016	50,000,000.00	49,993,138.89	0	CITI	BCI
NTRD	CPD	5/20/2016	101656	PFIZER INC CP	0.45	7/18/2016	27,700,000.00	27,679,571.25	0	CITI	GPS
NTRD	CPD	5/20/2016	101657	PFIZER INC CP	0.45	7/18/2016	26,550,000.00	26,530,419.38	0	CITI	GPS
NTRD	CPD	5/20/2016	101658	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	18,000,000.00	17,976,515.00	0	CITI	BLAYBV
NTRD	CPD	5/20/2016	101660	ATLANTIC ASSET SEC LLC CP	0.49	7/11/2016	13,658,000.00	13,648,333.17	0	CITI	KEYBANC
NTRD	CPD	5/23/2016	101661	NATIXIS NY BRANCH CP	0.37	5/25/2016	50,000,000.00	49,998,972.22	0	CITI	BNY
NTRD	CPD	5/23/2016	101662	NATIXIS NY BRANCH CP	0.37	5/25/2016	50,000,000.00	49,998,972.22	0	CITI	BNY
NTRD	CPD	5/23/2016	101663	SHEFFIELD RECEIVABLES CORP	0.4	6/2/2016	50,000,000.00	49,994,444.44	0	CITI	KEYBANC
NTRD	CPD	5/23/2016	101664	ATLANTIC ASSET SEC LLC CP	0.42	6/24/2016	50,000,000.00	49,981,333.33	0	CITI	MS
NTRD	CPD	5/23/2016	101665	AUTOBAHN FUNDING CO LLC CP	0.4	6/23/2016	50,000,000.00	49,982,777.78	0	CITI	CRSU
NTRD	CPD	5/23/2016	101666	AUTOBAHN FUNDING CO LLC CP	0.4	6/23/2016	10,000,000.00	9,996,555.56	0	CITI	CRSU
NTRD	CPD	5/23/2016	101667	SHEFFIELD RECEIVABLES CORP	0.48	6/28/2016	50,000,000.00	49,976,000.00	0	CITI	LOOP
NTRD	CPD	5/23/2016	101668	ATLANTIC ASSET SEC LLC CP	0.45	6/22/2016	25,000,000.00	24,990,625.00	0	CITI	CRSU
NTRD	CPD	5/23/2016	101669	SHEFFIELD RECEIVABLES CORP	0.48	6/22/2016	50,000,000.00	49,980,000.00	0	CITI	LOOP
NTRD	CPD	5/23/2016	101670	ATLANTIC ASSET SEC LLC CP	0.4	6/21/2016	50,000,000.00	49,983,888.89	0	CITI	KEYBANC
NTRD	CPD	5/23/2016	101672	CANCARA ASSET SEC LLC CP	0.47	7/13/2016	24,300,000.00	24,283,820.25	0	CITI	JPM
NTRD	CPD	5/23/2016	101673	ATLANTIC ASSET SEC LLC CP	0.51	7/11/2016	9,092,000.00	9,085,688.64	0	CITI	JPM
NTRD	CPD	5/23/2016	101674	CREDIT AGRICOLE CIB NY BR	0.41	6/27/2016	50,000,000.00	49,980,069.44	0	CITI	MFR
NTRD	CPD	5/23/2016	101659	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	11,995,000.00	11,979,959.60	0	CITI	BLAYBV
NTRD	CPD	5/24/2016	101676	NATIXIS NY BRANCH CP	0.38	6/1/2016	50,000,000.00	49,995,777.78	0	CITI	RBCCM
NTRD	CPD	5/24/2016	101677	NATIXIS NY BRANCH CP	0.38	6/1/2016	50,000,000.00	49,995,777.78	0	CITI	RBCCM
NTRD	CPD	5/24/2016	101678	ATLANTIC ASSET SEC LLC CP	0.45	6/23/2016	25,000,000.00	24,990,625.00	0	CITI	CRSU
NTRD	CPD	5/24/2016	101679	REGENCY MARKETS NO. 1 LLC	0.4	6/8/2016	44,008,000.00	44,000,665.33	0	CITI	JPM
NTRD	CPD	5/24/2016	101688	PFIZER INC CP	0.45	7/18/2016	21,411,000.00	21,396,279.94	0	CITI	GPS
NTRD	CPD	5/24/2016	101684	SHEFFIELD RECEIVABLES CORP	0.48	6/23/2016	50,000,000.00	49,980,000.00	0	CITI	BLAYBV
NTRD	CPD	5/25/2016	101685	AUTOBAHN FUNDING CO LLC CP	0.4	6/27/2016	50,000,000.00	49,981,666.67	0	CITI	BLAYBV
NTRD	CPD	5/25/2016	101696	NATIXIS NY BRANCH CP	0.36	6/3/2016	50,000,000.00	49,995,500.00	0	CITI	BCI
NTRD	CPD	5/25/2016	101698	TOYOTA MOTOR CREDIT CORP C	0.42	7/14/2016	32,000,000.00	31,981,333.33	0	CITI	TFS

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NTRD	CPD	5/25/2016	101699	ATLANTIC ASSET SEC LLC CP	0.41	6/23/2016	8,153,000.00	8,150,307.25	0	CITI	KEYBANC
NTRD	CPD	5/25/2016	101690	ATLANTIC ASSET SEC LLC CP	0.43	6/15/2016	50,000,000.00	49,987,458.33	0	CITI	CRSU
NTRD	CPD	5/25/2016	101691	REGENCY MARKETS NO. 1 LLC	0.44	6/27/2016	43,000,000.00	42,982,656.67	0	CITI	JPM
NTRD	CPD	5/25/2016	101692	SHEFFIELD RECEIVABLES CORP	0.5	7/8/2016	50,000,000.00	49,969,444.44	0	CITI	LOOP
NTRD	CPD	5/25/2016	101693	SHEFFIELD RECEIVABLES CORP	0.5	7/5/2016	50,000,000.00	49,971,527.78	0	CITI	BLAYBV
NTRD	CPD	5/25/2016	101680	ATLANTIC ASSET SEC LLC CP	0.4	6/15/2016	50,000,000.00	49,988,333.33	0	CITI	MS
NTRD	CPD	5/26/2016	101702	EMERSON ELECTRIC COMPANY C	0.39	6/29/2016	50,000,000.00	49,981,583.33	0	CITI	BLAYBV
NTRD	CPD	5/26/2016	101703	AUTOBAHN FUNDING CO LLC CP	0.39	6/30/2016	50,000,000.00	49,981,041.67	0	CITI	BLAYBV
NTRD	CPD	5/26/2016	101704	CREDIT AGRICOLE CIB NY BR	0.41	6/30/2016	40,000,000.00	39,984,055.56	0	CITI	MFR
NTRD	CPD	5/26/2016	101705	SHEFFIELD RECEIVABLES CORP	0.5	7/1/2016	50,000,000.00	49,975,000.00	0	CITI	LOOP
NTRD	CPD	5/26/2016	101707	TOYOTA MOTOR CREDIT CORP C	0.48	7/28/2016	50,000,000.00	49,958,000.00	0	CITI	TFS
NTRD	CPD	5/26/2016	101708	ATLANTIC ASSET SEC LLC CP	0.42	6/30/2016	25,000,000.00	24,989,791.67	0	CITI	MS
NTRD	CPD	5/26/2016	101711	EMERSON ELECTRIC COMPANY C	0.39	6/30/2016	40,000,000.00	39,984,833.33	0	CITI	BLAYBV
NTRD	CPD	5/26/2016	101712	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	48,000,000.00	47,978,666.67	0	CITI	BLAYBV
NTRD	CPD	5/26/2016	101716	PFIZER INC CP	0.46	7/25/2016	8,234,000.00	8,227,687.27	0	CITI	GPS
NTRD	CPD	5/26/2016	101718	ATLANTIC ASSET SEC LLC CP	0.49	7/18/2016	15,000,000.00	14,989,179.17	0	CITI	KEYBANC
NTRD	CPD	5/27/2016	101719	REGENCY MARKETS NO. 1 LLC	0.45	6/27/2016	50,000,000.00	49,980,625.00	0	CITI	JPM
NTRD	CPD	5/27/2016	101720	REGENCY MARKETS NO. 1 LLC	0.45	6/27/2016	50,000,000.00	49,980,625.00	0	CITI	JPM
NTRD	CPD	5/27/2016	101721	REGENCY MARKETS NO. 1 LLC	0.45	6/27/2016	50,000,000.00	49,980,625.00	0	CITI	JPM
NTRD	CPD	5/27/2016	101729	CAFCO LLC CP	0.39	6/28/2016	50,000,000.00	49,982,666.67	0	CITI	LOOP
NTRD	CPD	5/27/2016	101730	ATLANTIC ASSET SEC LLC CP	0.43	6/20/2016	50,000,000.00	49,985,666.67	0	CITI	BLAYBV
NTRD	CPD	5/27/2016	101731	AUTOBAHN FUNDING CO LLC CP	0.4	6/29/2016	50,000,000.00	49,981,666.67	0	CITI	BLAYBV
NTRD	CPD	5/27/2016	101732	ATLANTIC ASSET SEC LLC CP	0.47	7/11/2016	25,000,000.00	24,985,312.50	0	CITI	BLAYBV
NTRD	CPD	5/27/2016	101733	SHEFFIELD RECEIVABLES CORP	0.49	7/8/2016	50,000,000.00	49,971,416.67	0	CITI	LOOP
NTRD	CPD	5/27/2016	101734	CANCARA ASSET SEC LLC CP	0.39	6/27/2016	20,000,000.00	19,993,283.33	0	CITI	BLAYBV
NTRD	CPD	5/27/2016	101735	EMERSON ELECTRIC COMPANY C	0.38	7/1/2016	50,000,000.00	49,981,527.78	0	CITI	BLAYBV
NTRD	CPD	5/27/2016	101724	CREDIT AGRICOLE CIB NY BR	0.41	6/29/2016	50,000,000.00	49,981,208.33	0	CITI	MFR
NTRD	CPD	5/27/2016	101725	ATLANTIC ASSET SEC LLC CP	0.42	6/28/2016	50,000,000.00	49,981,333.33	0	CITI	MS
NTRD	CPD	5/27/2016	101726	SHEFFIELD RECEIVABLES CORP	0.49	7/5/2016	50,000,000.00	49,973,458.33	0	CITI	RBCCM
NTRD	CPD	5/27/2016	101715	SHEFFIELD RECEIVABLES CORP	0.48	6/30/2016	50,000,000.00	49,977,333.33	0	CITI	JPM
NTRD	CPD	5/31/2016	101738	CANCARA ASSET SEC LLC CP	0.4	6/30/2016	50,000,000.00	49,983,333.33	0	CITI	JPM
NTRD	CPD	5/31/2016	101739	CANCARA ASSET SEC LLC CP	0.4	6/30/2016	20,000,000.00	19,993,333.33	0	CITI	JPM

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NTRD	CPD	5/31/2016	101740	REGENCY MARKETS NO. 1 LLC	0.45	6/29/2016	50,000,000.00	49,981,875.00	0	CITI	JPM
NTRD	CPD	5/31/2016	101741	REGENCY MARKETS NO. 1 LLC	0.45	6/29/2016	24,765,000.00	24,756,022.69	0	CITI	JPM
NTRD	CPD	5/31/2016	101742	TOYOTA MOTOR CREDIT CORP C	0.42	7/15/2016	50,000,000.00	49,973,750.00	0	CITI	TFS
NTRD	CPD	5/31/2016	101743	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	15,000,000.00	14,994,166.67	0	CITI	CRSU
NTRD	CPD	5/31/2016	101744	TOYOTA MOTOR CREDIT CORP C	0.44	7/21/2016	50,000,000.00	49,968,833.33	0	CITI	TFS
NTRD	CPD	5/31/2016	101745	TOYOTA MOTOR CREDIT CORP C	0.43	7/19/2016	25,000,000.00	24,985,368.06	0	CITI	TFS
NTRD	CPD	5/31/2016	101746	SHEFFIELD RECEIVABLES CORP	0.5	7/7/2016	50,000,000.00	49,974,305.56	0	CITI	BLAYBV
	CPD Total						6,713,960,000.00	6,711,847,764.41	0.00		
NTRD	FFCB	5/2/2016	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,658,225.00	11,183.40	CITI	WFI
NTRD	FFCB	5/2/2016	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,955,000.00	31,500.00	CITI	RBCCM
NTRD	FFCB	5/3/2016	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,975,000.00	0	CITI	SUN
NTRD	FFCB	5/3/2016	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,975,000.00	0	CITI	DCM
NTRD	FFCB	5/4/2016	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	0	CITI	BLAYBV
NTRD	FFCB	5/4/2016	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FFCB	5/4/2016	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	0	CITI	DBAG
NTRD	FFCB	5/17/2016	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	0	CITI	FTNFCM
NTRD	FFCB	5/17/2016	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,962,500.00	0	CITI	LOOP
NTRD	FFCB	5/18/2016	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,968,750.00	1,097.22	CITI	TULL
NTRD	FFCB	5/18/2016	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,250.00	1,097.22	CITI	RWB
NTRD	FFCB	5/18/2016	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,583,480.00	0	CITI	WFI
NTRD	FFCB	5/18/2016	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,989,092.00	1,102.50	CITI	MS
NTRD	FFCB	5/18/2016	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,975,000.00	1,020.83	CITI	DCM
NTRD	FFCB	5/18/2016	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,968,200.00	1,225.00	CITI	UBSSEC
NTRD	FFCB	5/19/2016	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,250.00	2,194.44	CITI	SUN
NTRD	FFCB	5/19/2016	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,627,175.00	3,930.97	CITI	FTNFCM
NTRD	FFCB	5/19/2016	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,968,500.00	2,633.33	CITI	PIPE
	FFCB Total						516,960,000.00	516,552,422.00	56,984.91		
NTRD	FHLM	5/18/2016	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FHLM	5/24/2016	101536	FHLMC 1.35 (CALLABLE)	1.35	5/24/2019	17,000,000.00	17,000,000.00	0	CITI	MS
NTRD	FHLM	5/26/2016	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	0	CITI	UBSSEC

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NTRD	FHLM	5/26/2016	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,992,750.00	0	CITI	SUN
NTRD	FHLM	5/26/2016	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FHLM	5/26/2016	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLM	5/26/2016	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FHLM	5/31/2016	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	0	CITI	MFR
NTRD	FHLM	5/31/2016	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	0	CITI	MORCO
	FHLM Total						195,000,000.00	194,992,750.00	0.00		
NTRD	FNMA	5/16/2016	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,000.00	20,625.00	CITI	UBIS
NTRD	FNMA	5/25/2016	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FNMA	5/26/2016	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	0	CITI	BNY
	FNMA Total						75,000,000.00	74,995,000.00	20,625.00		
NTRD	MCSA	5/17/2016	101488	FHLMC 1.50 (CALLABLE)	1.5	5/17/2021	17,000,000.00	17,000,000.00	0	CITI	PIPE
NTRD	MCSA	5/25/2016	101507	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	MCSA	5/25/2016	101508	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	0	CITI	MORCO
	MCSA Total						67,000,000.00	67,000,000.00	0.00		
NTRD	NCD1	5/18/2016	101626	MUFG UNION BANK NA CD	0.38	6/20/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	5/26/2016	101681	WELLS FARGO BANK, NA CD	0.63	9/1/2016	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	5/26/2016	101682	WELLS FARGO BANK, NA CD	0.63	9/15/2016	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	5/26/2016	101706	MUFG UNION BANK NA CD	0.45	7/20/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	5/26/2016	101700	MUFG UNION BANK NA CD	0.45	7/22/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	5/27/2016	101727	MUFG UNION BANK NA CD	0.45	7/12/2016	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	5/27/2016	101728	MUFG UNION BANK NA CD	0.45	7/12/2016	25,000,000.00	25,000,000.00	0	CITI	UNION
	NCD1 Total						325,000,000.00	325,000,000.00	0.00		
NTRD	NOTE	5/20/2016	101642	USTN	0.625	5/31/2017	50,000,000.00	49,972,656.25	146,857.92	CITI	MFR
NTRD	NOTE	5/26/2016	101701	USTN	0.625	5/31/2017	50,000,000.00	49,949,218.75	151,980.87	CITI	MFR
	NOTE Total						100,000,000.00	99,921,875.00	298,838.79		
NTRD	TBIL	5/20/2016	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,715,000.00	0	CITI	MFR

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NTRD	TBIL	5/27/2016	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,679,350.00	0	CITI	MS
NTRD	TBIL	5/27/2016	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,679,350.00	0	CITI	MS
	TBIL Total						150,000,000.00	149,073,700.00	0.00		
NTRD	YANK1	5/2/2016	101506	BNP PARIBAS SF CD	0.41	6/2/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	5/4/2016	101519	SOCIETE GENERALE NY CD	0.39	5/27/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	5/5/2016	101521	BANK OF MONTREAL CHICAGO C	0.39	6/7/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	5/6/2016	101529	BANK OF MONTREAL CHICAGO C	0.39	5/20/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	5/10/2016	101550	BNP PARIBAS SF CD	0.4	6/1/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	5/11/2016	101559	BNP PARIBAS SF CD	0.4	6/3/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	5/16/2016	101598	BNP PARIBAS SF CD	0.4	6/10/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	5/17/2016	101617	CANADIAN IMP. BK OF COM NY	0.37	6/16/2016	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	5/18/2016	101624	CANADIAN IMP. BK OF COM NY	0.37	6/8/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	5/20/2016	101651	BARCLAYS BANK PLC NY CD	0.4	6/20/2016	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	5/24/2016	101683	BNP PARIBAS SF CD	0.41	7/1/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	5/24/2016	101671	SOCIETE GENERALE NY CD	0.49	7/25/2016	50,000,000.00	50,000,860.40	0	CITI	MFR
NTRD	YANK1	5/25/2016	101697	CANADIAN IMP. BK OF COM NY	0.37	6/24/2016	50,000,000.00	50,000,000.00	0	CITI	SUN
NTRD	YANK1	5/26/2016	101694	CREDIT SUISSE NY CD	0.7	9/1/2016	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	5/26/2016	101695	CREDIT SUISSE NY CD	0.7	9/2/2016	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	5/26/2016	101713	SOCIETE GENERALE NY CD	0.49	7/26/2016	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	5/26/2016	101714	SOCIETE GENERALE NY CD	0.49	7/26/2016	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	YANK1	5/26/2016	101709	DNB BANK ASA NY CD	0.36	6/30/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	5/26/2016	101710	DNB BANK ASA NY CD	0.36	6/30/2016	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	5/27/2016	101736	SOCIETE GENERALE NY CD	0.49	7/27/2016	50,000,000.00	50,000,846.53	0	CITI	MFR
NTRD	YANK1	5/31/2016	101747	CANADIAN IMP. BK OF COM NY	0.38	7/1/2016	50,000,000.00	50,000,430.42	0	CITI	MFR
NTRD	YANK1	5/31/2016	101748	DNB BANK ASA NY CD	0.53	8/31/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
	YANK1 Total						1,075,000,000.00	1,075,002,137.35	0.00		
NTRD Total							9,217,920,000.00	9,214,385,648.76	376,448.70		
				PSI Total			9,217,920,000.00	9,214,385,648.76	376,448.70		

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PHHPA	FFCB	5/20/2016	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	1,208.33	CITI	FTNFCM
	FFCB Total						500,000.00	500,000.00	1,208.33		
PHHPA - PH HABITAT PRESERVATION AUTH Total							500,000.00	500,000.00	1,208.33		
				SPI Total			**500,000.00**	**500,000.00**	**1,208.33**		

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05/04/16	NTRD	98542	FFCB 1.72 (CALLABLE)	Call	100	27,565,000.00	27,565,000.00	0	27,565,000.00
05/17/16	NTRD	100626	FFCB 1.7 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	106,250.00	25,106,250.00
05/18/16	NTRD	98309	FFCB 1.39 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	119,694.44	25,119,694.44
05/18/16	NTRD	98394	FFCB 1.23 (CALLABLE)	Call	100	40,000,000.00	40,000,000.00	161,266.67	40,161,266.67
05/18/16	NTRD	98444	FFCB 1.39 (CALLABLE)	Call	100	30,000,000.00	30,000,000.00	143,633.33	30,143,633.33
05/18/16	NTRD	93839	FFCB 1.24 (CALLABLE)	Call	100	16,819,000.00	16,819,000.00	62,566.68	16,881,566.68
05/19/16	NTRD	98623	FFCB 1.90 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/19/16	NTRD	99924	FFCB 1.71 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/19/16	NTRD	99925	FFCB 1.71 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/19/16	NTRD	99926	FFCB 1.71 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/19/16	NTRD	99927	FFCB 1.71 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/19/16	NTRD	99930	FFCB 1.71 (CALLABLE)	Call	100	27,600,000.00	27,600,000.00	0	27,600,000.00
			FFCB Total			316,984,000.00	316,984,000.00	593,411.12	317,577,411.12
05/20/16	NTRD	96487	FHLB 6.65 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/22/16	NTRD	95849	FHLB 6.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/22/16	NTRD	95875	FHLB 6.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/27/16	NTRD	92956	FHLB 1.44 (CALLABLE)	Call	100	7,150,000.00	7,150,000.00	14,872.00	7,164,872.00
05/28/16	NTRD	96499	FHLB 7.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
			FHLB Total			107,150,000.00	107,150,000.00	14,872.00	107,164,872.00
05/07/16	NTRD	98456	FHLMC 1.30 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/08/16	NTRD	93198	FHLMC 1.40 (CALLABLE)	Call	100	22,000,000.00	22,000,000.00	0	22,000,000.00
05/08/16	NTRD	92031	FHLMC 1.25 (CALLABLE)	Call	100	14,320,000.00	14,320,000.00	0	14,320,000.00
05/12/16	NTRD	99810	FHLMC 1.650 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/12/16	NTRD	99754	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/12/16	NTRD	100508	FHLMC 1.35 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	84,375.00	25,084,375.00
05/13/16	NTRD	93120	FHLMC 1.15 (CALLABLE)	Call	100	26,470,000.00	26,470,000.00	0	26,470,000.00
05/16/16	NTRD	100659	FHLMC 1.49 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,125.00	25,093,125.00
05/16/16	NTRD	100263	FHLMC 1.25 (CALLABLE)	Call	100	33,039,000.00	33,039,000.00	0	33,039,000.00
05/18/16	NTRD	99809	FHLMC 1.650 (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: May 1, 2016 to May 31, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow
05/18/16	NTRD	99828	FHLMC 1.60 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/19/16	NTRD	100619	FEDERAL HOME LOAN MOR	Call	100	25,000,000.00	25,000,000.00	96,875.00	25,096,875.00
05/20/16	NTRD	90768	FHLMC 1.11 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	69,375.00	25,069,375.00
05/21/16	NTRD	98167	FHLMC 1.62 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/21/16	NTRD	98241	FEDERAL HOME LOAN MOR	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
05/21/16	NTRD	98242	FEDERAL HOME LOAN MOR	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
05/21/16	NTRD	98464	FHLMC 1.62 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/21/16	NTRD	98764	FHLMC 1.62 (CALLABLE)	Call	100	8,125,000.00	8,125,000.00	0	8,125,000.00
05/21/16	NTRD	98950	FHLMC 1.62 (CALLABLE)	Call	100	15,000,000.00	15,000,000.00	0	15,000,000.00
			FHLMC Total			493,954,000.00	493,954,000.00	343,750.00	494,297,750.00
05/15/16	NTRD	92032	FNMA 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
05/15/16	NTRD	93051	FNMA 1.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/15/16	NTRD	93052	FNMA 1.00 (CALLABLE)	Call	100	14,000,000.00	14,000,000.00	0	14,000,000.00
05/20/16	NTRD	99837	FNMA 1.55 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/24/16	NTRD	99842	FNMA 1.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	175,000.00	25,175,000.00
05/25/16	NTRD	99843	FNMA 1.57 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/25/16	NTRD	99844	FNMA 1.57 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/27/16	NTRD	100002	FNMA 1.30 (CALLABLE)	Call	100	40,000,000.00	40,000,000.00	0	40,000,000.00
05/27/16	NTRD	98592	FNMA 1.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00
05/28/16	NTRD	91201	FNMA 1.00 (CALLABLE)	Call	100	14,850,000.00	14,850,000.00	37,125.00	14,887,125.00
05/28/16	NTRD	91679	FNMA 1.00 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00
05/28/16	NTRD	94739	FNMA 1.15 (CALLABLE)	Call	100	23,265,000.00	23,265,000.00	66,886.88	23,331,886.88
			FNMA Total			342,115,000.00	342,115,000.00	279011.88	342,394,011.88
			PSI Total			**1,260,203,000.00**	**1,260,203,000.00**	**1,231,045.00**	**1,261,434,045.00**

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow
05/20/16	PHHPA	98968	FFCB 3.33 (CALLABLE)	Call	100	500,000.00	500,000.00	0	500,000.00
	FFCB Total					500,000.00	500,000.00	0	500,000.00
05/30/16	PHHPA	93227	FHLMC 3.00 (CALLABLE)	Call	100	1,500,000.00	1,500,000.00	0	1,500,000.00
	FHLMC Total					1,500,000.00	1,500,000.00	0	1,500,000.00
05/29/16	SANIT	93152	FHLB 0.65 (CALLABLE)	Call	100	200,000.00	200,000.00	0	200,000.00
	FHLB Total					200,000.00	200,000.00	0	200,000.00
				SPI Total		**2,200,000.00**	**2,200,000.00**	**0**	**2,200,000.00**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,752,940,351.49	3,653,350,910.64	($99,589,440.85)	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	7,819,397,078.90	7,819,353,135.74	(43,943.16)	0.00	0.00	0.00
Governments	1,107,153,401.83	1,107,079,463.00	(73,938.83)	0.00	0.00	0.00
Agencies	14,927,079,763.80	14,885,908,309.50	(41,171,454.30)	53,854,790.41	53,795,005.50	(59,784.91)
Municipals	57,000,000.00	57,000,000.00	0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	49,981,562.50	50,083,025.00	101,462.50	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,440,970.66	42,440,970.66	0.00
TOTAL	$27,713,552,158.52	$27,572,774,843.88	($140,777,314.64)	$100,770,761.07	$100,710,976.16	($59,784.91)

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 0.21% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	99.337000
101011	NORDEA BK FINLAND PLC NY C	100.008638
101046	NORDEA BK FINLAND PLC NY C	100.008638
101747	CANADIAN IMP BK OF COM NY CD	99.996557
101748	DNB BANK ASA NY CD	99.977036

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

Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	3.5	6/30/2016	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.918	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
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					57,000,000.00	57,000,000.00	57,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.9288	10/11/2016	25,000,000.00	25,000,000.00	24,993,800.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,993,800.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,490,781.25	12,544,612.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,490,781.25	12,544,612.50
		CNFX Total					25,000,000.00	24,981,562.50	25,089,225.00
PSI	NTRD	CPD	100851	CRC FUNDING LLC CP	0.55	6/1/2016	17,000,000.00	17,000,000.00	16,999,884.40
PSI	NTRD	CPD	100866	CANADIAN IMPERIAL HLDGS IN	0.47	6/1/2016	50,000,000.00	50,000,000.00	49,999,505.00
PSI	NTRD	CPD	100871	CAFCO LLC CP	0.56	6/6/2016	25,000,000.00	24,998,055.56	24,998,857.50
PSI	NTRD	CPD	100880	CANCARA ASSET SEC LLC CP	0.56	6/1/2016	25,000,000.00	25,000,000.00	24,999,712.50
PSI	NTRD	CPD	100889	CAFCO LLC CP	0.56	6/6/2016	20,000,000.00	19,998,444.44	19,999,086.00
PSI	NTRD	CPD	100913	CHEVRON CORP CP	0.51	6/8/2016	17,000,000.00	16,998,314.17	16,998,708.00
PSI	NTRD	CPD	100920	CANADIAN IMPERIAL HLDGS IN	0.53	6/9/2016	25,000,000.00	24,997,055.56	24,997,655.00
PSI	NTRD	CPD	100948	CRC FUNDING LLC CP	0.58	6/21/2016	20,000,000.00	19,993,555.56	19,995,566.00
PSI	NTRD	CPD	100951	CRC FUNDING LLC CP	0.57	6/21/2016	23,000,000.00	22,992,716.67	22,994,900.90
PSI	NTRD	CPD	100955	CRC FUNDING LLC CP	0.57	6/15/2016	30,000,000.00	29,993,350.00	29,995,875.00
PSI	NTRD	CPD	100962	MONT BLANC CAPITAL CORP CP	0.61	6/15/2016	10,397,000.00	10,394,533.60	10,395,136.86
PSI	NTRD	CPD	100965	CANCARA ASSET SEC LLC CP	0.6	6/16/2016	50,000,000.00	49,987,500.00	49,990,400.00
PSI	NTRD	CPD	100985	CANCARA ASSET SEC LLC CP	0.6	6/15/2016	50,000,000.00	49,988,333.33	49,991,040.00
PSI	NTRD	CPD	100987	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	25,000,000.00	24,993,333.33	24,994,887.50
PSI	NTRD	CPD	100994	CANCARA ASSET SEC LLC CP	0.6	6/17/2016	30,000,000.00	29,992,000.00	29,993,865.00
PSI	NTRD	CPD	100995	CRC FUNDING LLC CP	0.55	6/20/2016	50,000,000.00	49,985,486.11	49,989,665.00
PSI	NTRD	CPD	101008	COCA COLA CO CP	0.44	6/13/2016	50,000,000.00	49,992,666.67	49,993,500.00
PSI	NTRD	CPD	101021	CANCARA ASSET SEC LLC CP	0.58	6/21/2016	50,000,000.00	49,983,888.89	49,987,165.00
PSI	NTRD	CPD	101037	CANCARA ASSET SEC LLC CP	0.6	6/22/2016	25,000,000.00	24,991,250.00	24,993,245.00

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

Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	101040	ING U.S. FUNDING LLC CP	0.6	6/23/2016	50,000,000.00	49,981,666.67	49,982,270.00
PSI	NTRD	CPD	101050	ING U.S. FUNDING LLC CP	0.59	6/24/2016	50,000,000.00	49,981,152.78	49,981,465.00
PSI	NTRD	CPD	101069	CANCARA ASSET SEC LLC CP	0.58	6/22/2016	20,000,000.00	19,993,233.33	19,994,596.00
PSI	NTRD	CPD	101073	PFIZER INC CP	0.47	6/23/2016	50,000,000.00	49,985,638.89	49,987,890.00
PSI	NTRD	CPD	101096	COCA COLA CO CP	0.39	6/7/2016	50,000,000.00	49,996,750.00	49,996,790.00
PSI	NTRD	CPD	101119	COCA COLA CO CP	0.4	6/14/2016	50,000,000.00	49,992,777.78	49,992,900.00
PSI	NTRD	CPD	101127	OLD LINE FUNDING LLC CP	0.6	7/6/2016	25,000,000.00	24,985,416.67	24,988,750.00
PSI	NTRD	CPD	101133	CHEVRON CORP CP	0.4	6/1/2016	50,000,000.00	50,000,000.00	49,999,545.00
PSI	NTRD	CPD	101177	COCA COLA CO CP	0.38	6/10/2016	50,000,000.00	49,995,250.00	49,995,205.00
PSI	NTRD	CPD	101184	CANCARA ASSET SEC LLC CP	0.47	6/6/2016	13,000,000.00	12,999,151.39	12,999,091.30
PSI	NTRD	CPD	101215	COCA COLA CO CP	0.42	6/15/2016	50,000,000.00	49,991,833.33	49,992,290.00
PSI	NTRD	CPD	101233	EMERSON ELECTRIC COMPANY C	0.37	6/3/2016	35,000,000.00	34,999,280.56	34,999,093.50
PSI	NTRD	CPD	101244	TOYOTA MOTOR CREDIT CORP C	0.41	6/6/2016	50,000,000.00	49,997,152.78	49,997,525.00
PSI	NTRD	CPD	101256	MONT BLANC CAPITAL CORP CP	0.6	7/6/2016	42,978,000.00	42,952,929.50	42,957,370.56
PSI	NTRD	CPD	101260	CREDIT AGRICOLE CIB NY BR	0.49	6/1/2016	50,000,000.00	50,000,000.00	49,999,470.00
PSI	NTRD	CPD	101262	CANCARA ASSET SEC LLC CP	0.58	7/5/2016	50,000,000.00	49,972,611.11	49,976,810.00
PSI	NTRD	CPD	101263	TOYOTA MOTOR CREDIT CORP C	0.39	6/1/2016	36,000,000.00	36,000,000.00	35,999,715.60
PSI	NTRD	CPD	101264	TOYOTA MOTOR CREDIT CORP C	0.4	6/3/2016	50,000,000.00	49,998,888.89	49,998,800.00
PSI	NTRD	CPD	101265	NATIXIS NY BRANCH CP	0.44	6/1/2016	25,000,000.00	25,000,000.00	24,999,755.00
PSI	NTRD	CPD	101268	EXXON MOBIL CORP CP	0.38	6/1/2016	50,000,000.00	50,000,000.00	49,999,545.00
PSI	NTRD	CPD	101272	CHEVRON CORP CP	0.41	7/1/2016	50,000,000.00	49,982,916.67	49,983,595.00
PSI	NTRD	CPD	101288	EMERSON ELECTRIC COMPANY C	0.39	6/1/2016	50,000,000.00	50,000,000.00	49,999,580.00
PSI	NTRD	CPD	101301	ING U.S. FUNDING LLC CP	0.55	7/1/2016	50,000,000.00	49,977,083.33	49,975,630.00
PSI	NTRD	CPD	101309	EMERSON ELECTRIC COMPANY C	0.38	6/6/2016	50,000,000.00	49,997,361.11	49,997,290.00
PSI	NTRD	CPD	101311	ING U.S. FUNDING LLC CP	0.6	7/11/2016	35,000,000.00	34,976,666.67	34,976,840.50
PSI	NTRD	CPD	101312	CHEVRON CORP CP	0.42	6/15/2016	20,000,000.00	19,996,733.33	19,997,000.00
PSI	NTRD	CPD	101314	DANSKE CORP CP	0.56	7/1/2016	39,500,000.00	39,481,566.66	39,486,017.00
PSI	NTRD	CPD	101330	ABBEY NATIONAL TREAS SV PL	0.41	6/1/2016	50,000,000.00	50,000,000.00	49,999,465.00
PSI	NTRD	CPD	101361	AUTOBAHN FUNDING CO LLC CP	0.41	6/1/2016	25,000,000.00	25,000,000.00	24,999,712.50
PSI	NTRD	CPD	101379	ATLANTIC ASSET SEC LLC CP	0.49	6/14/2016	25,000,000.00	24,995,576.39	24,995,827.50
PSI	NTRD	CPD	101401	ATLANTIC ASSET SEC LLC CP	0.48	6/8/2016	24,000,000.00	23,997,760.00	23,997,753.60
PSI	NTRD	CPD	101406	CANCARA ASSET SEC LLC CP	0.5	6/20/2016	30,000,000.00	29,992,083.33	29,992,698.00
PSI	NTRD	CPD	101407	ABBEY NATIONAL TREAS SV PL	0.43	6/20/2016	50,000,000.00	49,988,652.78	49,988,330.00
PSI	NTRD	CPD	101416	ATLANTIC ASSET SEC LLC CP	0.43	6/1/2016	50,000,000.00	50,000,000.00	49,999,425.00

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

Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	101417	SHEFFIELD RECEIVABLES CORP	0.5	6/3/2016	25,000,000.00	24,999,305.56	24,999,170.00
PSI	NTRD	CPD	101428	CREDIT AGRICOLE CIB NY BR	0.45	6/7/2016	50,000,000.00	49,996,250.00	49,996,215.00
PSI	NTRD	CPD	101429	ATLANTIC ASSET SEC LLC CP	0.42	6/2/2016	50,000,000.00	49,999,416.67	49,998,850.00
PSI	NTRD	CPD	101433	SHEFFIELD RECEIVABLES CORP	0.49	6/10/2016	30,000,000.00	29,996,325.00	29,996,508.00
PSI	NTRD	CPD	101434	ATLANTIC ASSET SEC LLC CP	0.42	6/2/2016	31,253,000.00	31,252,635.38	31,252,281.18
PSI	NTRD	CPD	101438	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	50,000,000.00	50,000,000.00	49,999,425.00
PSI	NTRD	CPD	101446	ATLANTIC ASSET SEC LLC CP	0.41	6/3/2016	50,000,000.00	49,998,861.11	49,998,270.00
PSI	NTRD	CPD	101452	ABBEY NATIONAL TREAS SV PL	0.43	6/20/2016	50,000,000.00	49,988,652.78	49,988,330.00
PSI	NTRD	CPD	101460	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	15,000,000.00	15,000,000.00	14,999,827.50
PSI	NTRD	CPD	101461	ATLANTIC ASSET SEC LLC CP	0.42	6/8/2016	50,000,000.00	49,995,916.67	49,995,320.00
PSI	NTRD	CPD	101480	AUTOBAHN FUNDING CO LLC CP	0.39	6/3/2016	30,000,000.00	29,999,350.00	29,998,962.00
PSI	NTRD	CPD	101484	ATLANTIC ASSET SEC LLC CP	0.42	6/9/2016	40,837,000.00	40,833,188.55	40,832,679.45
PSI	NTRD	CPD	101485	NATIXIS NY BRANCH CP	0.4	6/24/2016	50,000,000.00	49,987,222.22	49,987,530.00
PSI	NTRD	CPD	101490	CANCARA ASSET SEC LLC CP	0.4	6/1/2016	45,000,000.00	45,000,000.00	44,999,482.50
PSI	NTRD	CPD	101492	CIESCO LLC CP	0.47	6/30/2016	20,000,000.00	19,992,427.78	19,993,166.00
PSI	NTRD	CPD	101493	ATLANTIC ASSET SEC LLC CP	0.41	6/8/2016	25,000,000.00	24,998,006.94	24,997,660.00
PSI	NTRD	CPD	101494	CRC FUNDING LLC CP	0.44	6/21/2016	41,000,000.00	40,989,977.78	40,990,910.30
PSI	NTRD	CPD	101495	ATLANTIC ASSET SEC LLC CP	0.42	6/13/2016	50,000,000.00	49,993,000.00	49,992,270.00
PSI	NTRD	CPD	101497	CREDIT AGRICOLE CIB NY BR	0.42	6/2/2016	50,000,000.00	49,999,416.67	49,998,935.00
PSI	NTRD	CPD	101499	AUTOBAHN FUNDING CO LLC CP	0.4	6/1/2016	50,000,000.00	50,000,000.00	49,999,425.00
PSI	NTRD	CPD	101500	SHEFFIELD RECEIVABLES CORP	0.48	6/1/2016	50,000,000.00	50,000,000.00	49,999,455.00
PSI	NTRD	CPD	101504	AUTOBAHN FUNDING CO LLC CP	0.4	6/6/2016	20,000,000.00	19,998,888.89	19,998,602.00
PSI	NTRD	CPD	101505	CREDIT AGRICOLE CIB NY BR	0.41	6/3/2016	50,000,000.00	49,998,861.11	49,998,400.00
PSI	NTRD	CPD	101511	AUTOBAHN FUNDING CO LLC CP	0.4	6/2/2016	35,000,000.00	34,999,611.11	34,999,195.00
PSI	NTRD	CPD	101512	ATLANTIC ASSET SEC LLC CP	0.41	6/9/2016	35,000,000.00	34,996,811.11	34,996,297.00
PSI	NTRD	CPD	101514	SHEFFIELD RECEIVABLES CORP	0.48	6/3/2016	50,000,000.00	49,998,666.67	49,998,340.00
PSI	NTRD	CPD	101515	CREDIT AGRICOLE CIB NY BR	0.41	6/2/2016	50,000,000.00	49,999,430.56	49,998,935.00
PSI	NTRD	CPD	101518	ATLANTIC ASSET SEC LLC CP	0.41	6/6/2016	50,000,000.00	49,997,152.78	49,996,505.00
PSI	NTRD	CPD	101520	SHEFFIELD RECEIVABLES CORP	0.48	6/2/2016	30,000,000.00	29,999,600.00	29,999,340.00
PSI	NTRD	CPD	101523	CREDIT AGRICOLE CIB NY BR	0.41	6/3/2016	50,000,000.00	49,998,861.11	49,998,400.00
PSI	NTRD	CPD	101532	REGENCY MARKETS NO. 1 LLC	0.44	6/9/2016	35,000,000.00	34,996,577.78	34,996,297.00
PSI	NTRD	CPD	101535	ATLANTIC ASSET SEC LLC CP	0.42	6/9/2016	40,000,000.00	39,996,266.67	39,995,768.00
PSI	NTRD	CPD	101543	CREDIT AGRICOLE CIB NY BR	0.41	6/10/2016	50,000,000.00	49,994,875.00	49,994,540.00
PSI	NTRD	CPD	101544	SHEFFIELD RECEIVABLES CORP	0.48	6/16/2016	50,000,000.00	49,990,000.00	49,990,285.00

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PSI	NTRD	CPD	101549	AUTOBAHN FUNDING CO LLC CP	0.4	6/8/2016	30,000,000.00	29,997,666.67	29,997,192.00
PSI	NTRD	CPD	101551	ING U.S. FUNDING LLC CP	0.4	6/8/2016	45,500,000.00	45,496,461.11	45,494,608.25
PSI	NTRD	CPD	101554	AUTOBAHN FUNDING CO LLC CP	0.4	6/13/2016	25,000,000.00	24,996,666.67	24,996,135.00
PSI	NTRD	CPD	101556	CANCARA ASSET SEC LLC CP	0.4	6/15/2016	20,000,000.00	19,996,888.89	19,996,416.00
PSI	NTRD	CPD	101557	ATLANTIC ASSET SEC LLC CP	0.41	6/13/2016	40,000,000.00	39,994,533.33	39,993,816.00
PSI	NTRD	CPD	101558	CANCARA ASSET SEC LLC CP	0.4	6/15/2016	20,000,000.00	19,996,888.89	19,996,416.00
PSI	NTRD	CPD	101561	DANSKE CORP CP	0.58	8/12/2016	10,500,000.00	10,487,820.00	10,489,949.40
PSI	NTRD	CPD	101563	ATLANTIC ASSET SEC LLC CP	0.42	6/10/2016	50,000,000.00	49,994,750.00	49,994,110.00
PSI	NTRD	CPD	101564	CREDIT AGRICOLE CIB NY BR	0.4	6/6/2016	50,000,000.00	49,997,222.22	49,996,765.00
PSI	NTRD	CPD	101565	REGENCY MARKETS NO. 1 LLC	0.44	6/13/2016	50,000,000.00	49,992,666.67	49,992,270.00
PSI	NTRD	CPD	101566	REGENCY MARKETS NO. 1 LLC	0.44	6/13/2016	29,146,000.00	29,141,725.25	29,141,494.03
PSI	NTRD	CPD	101570	DANSKE CORP CP	0.58	8/15/2016	20,000,000.00	19,975,833.33	19,979,860.00
PSI	NTRD	CPD	101576	AUTOBAHN FUNDING CO LLC CP	0.4	6/14/2016	50,000,000.00	49,992,777.78	49,991,655.00
PSI	NTRD	CPD	101577	AUTOBAHN FUNDING CO LLC CP	0.4	6/7/2016	50,000,000.00	49,996,666.67	49,995,915.00
PSI	NTRD	CPD	101578	SHEFFIELD RECEIVABLES CORP	0.48	6/15/2016	50,000,000.00	49,990,666.67	49,990,955.00
PSI	NTRD	CPD	101579	ATLANTIC ASSET SEC LLC CP	0.42	6/13/2016	25,000,000.00	24,996,500.00	24,996,135.00
PSI	NTRD	CPD	101580	ATLANTIC ASSET SEC LLC CP	0.41	6/7/2016	50,000,000.00	49,996,583.33	49,995,915.00
PSI	NTRD	CPD	101583	CREDIT AGRICOLE CIB NY BR	0.4	6/6/2016	50,000,000.00	49,997,222.22	49,996,765.00
PSI	NTRD	CPD	101589	ATLANTIC ASSET SEC LLC CP	0.44	6/16/2016	50,000,000.00	49,990,833.34	49,990,400.00
PSI	NTRD	CPD	101590	AUTOBAHN FUNDING CO LLC CP	0.39	6/15/2016	50,000,000.00	49,992,416.67	49,991,040.00
PSI	NTRD	CPD	101591	AUTOBAHN FUNDING CO LLC CP	0.39	6/15/2016	5,000,000.00	4,999,241.67	4,999,104.00
PSI	NTRD	CPD	101592	ATLANTIC ASSET SEC LLC CP	0.4	6/8/2016	5,926,000.00	5,925,539.09	5,925,445.33
PSI	NTRD	CPD	101593	ATLANTIC ASSET SEC LLC CP	0.38	6/9/2016	20,000,000.00	19,998,311.11	19,997,884.00
PSI	NTRD	CPD	101596	AUTOBAHN FUNDING CO LLC CP	0.4	6/15/2016	20,000,000.00	19,996,888.89	19,996,416.00
PSI	NTRD	CPD	101599	NATIXIS NY BRANCH CP	0.38	6/6/2016	35,000,000.00	34,998,152.78	34,997,921.00
PSI	NTRD	CPD	101600	TOYOTA MOTOR CREDIT CORP C	0.4	7/6/2016	45,000,000.00	44,982,500.00	44,982,225.00
PSI	NTRD	CPD	101606	ATLANTIC ASSET SEC LLC CP	0.4	6/14/2016	50,000,000.00	49,992,777.78	49,991,655.00
PSI	NTRD	CPD	101607	ATLANTIC ASSET SEC LLC CP	0.44	6/16/2016	25,000,000.00	24,995,416.67	24,995,200.00
PSI	NTRD	CPD	101613	SHEFFIELD RECEIVABLES CORP	0.45	6/15/2016	20,000,000.00	19,996,500.00	19,996,382.00
PSI	NTRD	CPD	101614	SHEFFIELD RECEIVABLES CORP	0.61	7/12/2016	25,000,000.00	24,982,631.95	24,984,600.00
PSI	NTRD	CPD	101615	CREDIT AGRICOLE CIB NY BR	0.41	6/17/2016	25,000,000.00	24,995,444.44	24,995,240.00
PSI	NTRD	CPD	101616	SHEFFIELD RECEIVABLES CORP	0.48	6/17/2016	25,000,000.00	24,994,666.67	24,994,805.00
PSI	NTRD	CPD	101619	SHEFFIELD RECEIVABLES CORP	0.59	7/11/2016	11,425,000.00	11,417,510.28	11,418,181.56
PSI	NTRD	CPD	101621	NATIXIS NY BRANCH CP	0.38	6/7/2016	50,000,000.00	49,996,833.33	49,996,525.00

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PSI	NTRD	CPD	101622	SHEFFIELD RECEIVABLES CORP	0.48	6/16/2016	50,000,000.00	49,990,000.00	49,990,285.00
PSI	NTRD	CPD	101623	CANCARA ASSET SEC LLC CP	0.46	7/18/2016	30,000,000.00	29,981,983.34	29,979,198.00
PSI	NTRD	CPD	101625	ATLANTIC ASSET SEC LLC CP	0.42	6/17/2016	25,000,000.00	24,995,333.33	24,994,887.50
PSI	NTRD	CPD	101627	CREDIT AGRICOLE CIB NY BR	0.39	6/8/2016	35,000,000.00	34,997,345.83	34,996,965.50
PSI	NTRD	CPD	101628	SHEFFIELD RECEIVABLES CORP	0.47	6/17/2016	50,000,000.00	49,989,555.56	49,989,610.00
PSI	NTRD	CPD	101629	CANCARA ASSET SEC LLC CP	0.47	7/13/2016	25,000,000.00	24,986,291.67	24,984,977.50
PSI	NTRD	CPD	101634	ATLANTIC ASSET SEC LLC CP	0.4	6/10/2016	50,000,000.00	49,995,000.00	49,994,110.00
PSI	NTRD	CPD	101635	ATLANTIC ASSET SEC LLC CP	0.41	6/14/2016	50,000,000.00	49,992,597.22	49,991,655.00
PSI	NTRD	CPD	101638	ATLANTIC ASSET SEC LLC CP	0.42	6/20/2016	30,000,000.00	29,993,350.00	29,992,698.00
PSI	NTRD	CPD	101639	CREDIT AGRICOLE CIB NY BR	0.41	6/20/2016	50,000,000.00	49,989,180.56	49,988,690.00
PSI	NTRD	CPD	101640	SHEFFIELD RECEIVABLES CORP	0.6	7/12/2016	7,800,000.00	7,794,670.00	7,795,195.20
PSI	NTRD	CPD	101645	SHEFFIELD RECEIVABLES CORP	0.49	6/29/2016	9,000,000.00	8,996,570.00	8,996,541.30
PSI	NTRD	CPD	101647	AUTOBAHN FUNDING CO LLC CP	0.4	6/21/2016	50,000,000.00	49,988,888.89	49,987,165.00
PSI	NTRD	CPD	101648	ATLANTIC ASSET SEC LLC CP	0.42	6/17/2016	50,000,000.00	49,990,666.67	49,989,775.00
PSI	NTRD	CPD	101649	SHEFFIELD RECEIVABLES CORP	0.48	6/27/2016	50,000,000.00	49,982,666.67	49,982,335.00
PSI	NTRD	CPD	101650	SHEFFIELD RECEIVABLES CORP	0.48	6/20/2016	50,000,000.00	49,987,333.33	49,987,525.00
PSI	NTRD	CPD	101652	SHEFFIELD RECEIVABLES CORP	0.47	6/22/2016	50,000,000.00	49,986,291.66	49,986,095.00
PSI	NTRD	CPD	101653	CREDIT AGRICOLE CIB NY BR	0.41	6/21/2016	50,000,000.00	49,988,611.11	49,988,100.00
PSI	NTRD	CPD	101654	NATIXIS NY BRANCH CP	0.38	6/2/2016	50,000,000.00	49,999,472.22	49,999,020.00
PSI	NTRD	CPD	101655	NATIXIS NY BRANCH CP	0.38	6/2/2016	50,000,000.00	49,999,472.22	49,999,020.00
PSI	NTRD	CPD	101656	PFIZER INC CP	0.45	7/18/2016	27,700,000.00	27,683,726.25	27,683,601.60
PSI	NTRD	CPD	101657	PFIZER INC CP	0.45	7/18/2016	26,550,000.00	26,534,401.88	26,534,282.40
PSI	NTRD	CPD	101658	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	18,000,000.00	17,980,175.00	17,980,727.40
PSI	NTRD	CPD	101659	MONT BLANC CAPITAL CORP CP	0.61	8/5/2016	11,995,000.00	11,981,788.84	11,982,156.95
PSI	NTRD	CPD	101660	ATLANTIC ASSET SEC LLC CP	0.49	7/11/2016	13,658,000.00	13,650,563.98	13,650,268.21
PSI	NTRD	CPD	101663	SHEFFIELD RECEIVABLES CORP	0.4	6/2/2016	50,000,000.00	49,999,444.44	49,998,900.00
PSI	NTRD	CPD	101664	ATLANTIC ASSET SEC LLC CP	0.42	6/24/2016	50,000,000.00	49,986,583.33	49,985,100.00
PSI	NTRD	CPD	101665	AUTOBAHN FUNDING CO LLC CP	0.4	6/23/2016	50,000,000.00	49,987,777.78	49,985,815.00
PSI	NTRD	CPD	101666	AUTOBAHN FUNDING CO LLC CP	0.4	6/23/2016	10,000,000.00	9,997,555.56	9,997,163.00
PSI	NTRD	CPD	101667	SHEFFIELD RECEIVABLES CORP	0.48	6/28/2016	50,000,000.00	49,982,000.00	49,981,565.00
PSI	NTRD	CPD	101668	ATLANTIC ASSET SEC LLC CP	0.45	6/22/2016	25,000,000.00	24,993,437.50	24,993,245.00
PSI	NTRD	CPD	101669	SHEFFIELD RECEIVABLES CORP	0.48	6/22/2016	50,000,000.00	49,986,000.00	49,986,095.00
PSI	NTRD	CPD	101670	ATLANTIC ASSET SEC LLC CP	0.4	6/21/2016	50,000,000.00	49,988,888.89	49,987,165.00
PSI	NTRD	CPD	101672	CANCARA ASSET SEC LLC CP	0.47	7/13/2016	24,300,000.00	24,286,675.50	24,285,398.13

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PSI	NTRD	CPD	101673	ATLANTIC ASSET SEC LLC CP	0.51	7/11/2016	9,092,000.00	9,086,847.87	9,086,853.02
PSI	NTRD	CPD	101674	CREDIT AGRICOLE CIB NY BR	0.41	6/27/2016	50,000,000.00	49,985,194.44	49,984,400.00
PSI	NTRD	CPD	101676	NATIXIS NY BRANCH CP	0.38	6/1/2016	50,000,000.00	50,000,000.00	49,999,510.00
PSI	NTRD	CPD	101677	NATIXIS NY BRANCH CP	0.38	6/1/2016	50,000,000.00	50,000,000.00	49,999,510.00
PSI	NTRD	CPD	101678	ATLANTIC ASSET SEC LLC CP	0.45	6/23/2016	25,000,000.00	24,993,125.00	24,992,907.50
PSI	NTRD	CPD	101679	REGENCY MARKETS NO. 1 LLC	0.4	6/8/2016	44,008,000.00	44,004,577.15	44,003,880.85
PSI	NTRD	CPD	101680	ATLANTIC ASSET SEC LLC CP	0.4	6/15/2016	50,000,000.00	49,992,222.22	49,991,040.00
PSI	NTRD	CPD	101684	SHEFFIELD RECEIVABLES CORP	0.48	6/23/2016	50,000,000.00	49,985,333.33	49,985,365.00
PSI	NTRD	CPD	101685	AUTOBAHN FUNDING CO LLC CP	0.4	6/27/2016	50,000,000.00	49,985,555.56	49,983,010.00
PSI	NTRD	CPD	101688	PFIZER INC CP	0.45	7/18/2016	21,411,000.00	21,398,421.04	21,398,324.69
PSI	NTRD	CPD	101690	ATLANTIC ASSET SEC LLC CP	0.43	6/15/2016	50,000,000.00	49,991,638.89	49,991,040.00
PSI	NTRD	CPD	101691	REGENCY MARKETS NO. 1 LLC	0.44	6/27/2016	43,000,000.00	42,986,335.56	42,985,388.60
PSI	NTRD	CPD	101692	SHEFFIELD RECEIVABLES CORP	0.5	7/8/2016	50,000,000.00	49,974,305.55	49,972,975.00
PSI	NTRD	CPD	101693	SHEFFIELD RECEIVABLES CORP	0.5	7/5/2016	50,000,000.00	49,976,388.89	49,975,690.00
PSI	NTRD	CPD	101696	NATIXIS NY BRANCH CP	0.36	6/3/2016	50,000,000.00	49,999,000.00	49,998,525.00
PSI	NTRD	CPD	101698	TOYOTA MOTOR CREDIT CORP C	0.42	7/14/2016	32,000,000.00	31,983,946.66	31,983,532.80
PSI	NTRD	CPD	101699	ATLANTIC ASSET SEC LLC CP	0.41	6/23/2016	8,153,000.00	8,150,957.22	8,150,686.99
PSI	NTRD	CPD	101702	EMERSON ELECTRIC COMPANY C	0.39	6/29/2016	50,000,000.00	49,984,833.33	49,982,435.00
PSI	NTRD	CPD	101703	AUTOBAHN FUNDING CO LLC CP	0.39	6/30/2016	50,000,000.00	49,984,291.67	49,980,830.00
PSI	NTRD	CPD	101704	CREDIT AGRICOLE CIB NY BR	0.41	6/30/2016	40,000,000.00	39,986,788.89	39,986,000.00
PSI	NTRD	CPD	101705	SHEFFIELD RECEIVABLES CORP	0.5	7/1/2016	50,000,000.00	49,979,166.67	49,979,160.00
PSI	NTRD	CPD	101707	TOYOTA MOTOR CREDIT CORP C	0.48	7/28/2016	50,000,000.00	49,962,000.00	49,962,460.00
PSI	NTRD	CPD	101708	ATLANTIC ASSET SEC LLC CP	0.42	6/30/2016	25,000,000.00	24,991,541.67	24,990,415.00
PSI	NTRD	CPD	101711	EMERSON ELECTRIC COMPANY C	0.39	6/30/2016	40,000,000.00	39,987,433.33	39,985,332.00
PSI	NTRD	CPD	101712	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	48,000,000.00	47,981,866.67	47,977,737.60
PSI	NTRD	CPD	101715	SHEFFIELD RECEIVABLES CORP	0.48	6/30/2016	50,000,000.00	49,980,666.66	49,980,000.00
PSI	NTRD	CPD	101716	PFIZER INC CP	0.46	7/25/2016	8,234,000.00	8,228,318.54	8,227,999.06
PSI	NTRD	CPD	101718	ATLANTIC ASSET SEC LLC CP	0.49	7/18/2016	15,000,000.00	14,990,404.17	14,989,599.00
PSI	NTRD	CPD	101719	REGENCY MARKETS NO. 1 LLC	0.45	6/27/2016	50,000,000.00	49,983,750.00	49,983,010.00
PSI	NTRD	CPD	101720	REGENCY MARKETS NO. 1 LLC	0.45	6/27/2016	50,000,000.00	49,983,750.00	49,983,010.00
PSI	NTRD	CPD	101721	REGENCY MARKETS NO. 1 LLC	0.45	6/27/2016	50,000,000.00	49,983,750.00	49,983,010.00
PSI	NTRD	CPD	101724	CREDIT AGRICOLE CIB NY BR	0.41	6/29/2016	50,000,000.00	49,984,055.55	49,983,120.00
PSI	NTRD	CPD	101725	ATLANTIC ASSET SEC LLC CP	0.42	6/28/2016	50,000,000.00	49,984,250.00	49,982,265.00
PSI	NTRD	CPD	101726	SHEFFIELD RECEIVABLES CORP	0.49	7/5/2016	50,000,000.00	49,976,861.11	49,975,690.00

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PSI	NTRD	CPD	101729	CAFCO LLC CP	0.39	6/28/2016	50,000,000.00	49,985,375.00	49,984,325.00
PSI	NTRD	CPD	101730	ATLANTIC ASSET SEC LLC CP	0.43	6/20/2016	50,000,000.00	49,988,652.78	49,987,830.00
PSI	NTRD	CPD	101731	AUTOBAHN FUNDING CO LLC CP	0.4	6/29/2016	50,000,000.00	49,984,444.45	49,981,550.00
PSI	NTRD	CPD	101732	ATLANTIC ASSET SEC LLC CP	0.47	7/11/2016	25,000,000.00	24,986,944.44	24,985,847.50
PSI	NTRD	CPD	101733	SHEFFIELD RECEIVABLES CORP	0.49	7/8/2016	50,000,000.00	49,974,819.45	49,972,975.00
PSI	NTRD	CPD	101734	CANCARA ASSET SEC LLC CP	0.39	6/27/2016	20,000,000.00	19,994,366.66	19,993,204.00
PSI	NTRD	CPD	101735	EMERSON ELECTRIC COMPANY C	0.38	7/1/2016	50,000,000.00	49,984,166.67	49,981,010.00
PSI	NTRD	CPD	101738	CANCARA ASSET SEC LLC CP	0.4	6/30/2016	50,000,000.00	49,983,888.89	49,980,830.00
PSI	NTRD	CPD	101739	CANCARA ASSET SEC LLC CP	0.4	6/30/2016	20,000,000.00	19,993,555.55	19,992,332.00
PSI	NTRD	CPD	101740	REGENCY MARKETS NO. 1 LLC	0.45	6/29/2016	50,000,000.00	49,982,500.00	49,981,550.00
PSI	NTRD	CPD	101741	REGENCY MARKETS NO. 1 LLC	0.45	6/29/2016	24,765,000.00	24,756,332.25	24,755,861.72
PSI	NTRD	CPD	101742	TOYOTA MOTOR CREDIT CORP C	0.42	7/15/2016	50,000,000.00	49,974,333.33	49,973,500.00
PSI	NTRD	CPD	101743	AUTOBAHN FUNDING CO LLC CP	0.4	7/5/2016	15,000,000.00	14,994,333.34	14,993,043.00
PSI	NTRD	CPD	101744	TOYOTA MOTOR CREDIT CORP C	0.44	7/21/2016	50,000,000.00	49,969,444.44	49,968,550.00
PSI	NTRD	CPD	101745	TOYOTA MOTOR CREDIT CORP C	0.43	7/19/2016	25,000,000.00	24,985,666.67	24,985,127.50
PSI	NTRD	CPD	101746	SHEFFIELD RECEIVABLES CORP	0.5	7/7/2016	50,000,000.00	49,975,000.00	49,973,890.00
		CPD Total					7,821,128,000.00	7,819,397,078.90	7,819,353,135.74
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	9/30/2016	50,000,000.00	49,941,180.55	49,929,400.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	9/30/2016	35,000,000.00	34,958,826.39	34,950,580.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	9/7/2016	34,000,000.00	33,963,903.33	33,961,138.00
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,890,208.34	49,890,400.00
		FCDN Total					169,000,000.00	168,754,118.61	168,731,518.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,992,721.07	27,000,189.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	25,000,000.00	24,998,109.02	24,968,625.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,982,787.54	24,942,425.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	16,250,000.00	16,250,000.00	16,229,606.25
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,911,245.95
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,985,249.13	49,836,000.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,020,550.59	31,924,941.60
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,952,775.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,988,070.18	49,890,450.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,526,282.88	36,454,951.82

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PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64	1/11/2017	44,895,000.00	44,886,636.33	44,864,471.40
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,819,180.58
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,724,792.28	23,719,338.75
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	1/23/2019	46,200,000.00	46,194,976.45	46,138,184.40
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,947,568.13	49,935,450.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,842.70	149,806.35
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	19,400,000.00	19,400,000.00	19,400,252.20
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	18,000,000.00	18,000,000.00	18,000,234.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,986,055.59	24,970,000.00
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	28,640,000.00	28,630,383.55	28,640,400.96
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	8,330,000.00	8,330,000.00	8,330,116.62
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,396,948.60
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	15,150,000.00	15,140,803.51	15,150,106.05
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,992,958.47	25,000,100.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,487,536.49	43,500,174.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	20,000,000.00	19,987,859.42	20,000,140.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,911,000.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,978,474.44	25,000,200.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,978,474.44	25,000,200.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,978,474.44	25,000,200.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,959,650.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,987,677.98	24,982,075.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,746,141.66	32,976,339.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,025,274.11
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	5/21/2019	17,555,000.00	17,344,017.19	17,555,017.56
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55	1/24/2020	30,745,000.00	30,674,829.51	30,718,713.03
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85	6/8/2020	20,000,000.00	19,960,306.95	20,000,680.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	25,000,000.00	25,023,400.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,806.96	25,023,400.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,812.53	25,023,400.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,989,812.53	25,023,400.00

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PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98	6/29/2020	25,000,000.00	24,984,718.80	25,023,400.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2	6/15/2020	13,825,000.00	13,821,631.30	13,827,198.18
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	11,919,672.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	12,000,000.00	11,919,672.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	8/4/2020	12,000,000.00	11,987,458.88	11,919,672.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	9/30/2019	25,000,000.00	25,000,000.00	25,003,050.00
PSI	NTRD	FFCB	99472	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	18,905,000.00	18,905,000.00	18,905,453.72
PSI	NTRD	FFCB	99479	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,000,600.00
PSI	NTRD	FFCB	99480	FFCB 1.53 (CALLABLE)	1.53	9/30/2019	25,000,000.00	25,000,000.00	25,000,600.00
PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,005,050.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/7/2019	25,000,000.00	25,000,000.00	25,005,050.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/2019	25,000,000.00	25,000,000.00	25,002,925.00
PSI	NTRD	FFCB	99637	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,957,426.42	24,825,625.00
PSI	NTRD	FFCB	99735	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	48,000,000.00	48,000,000.00	48,000,192.00
PSI	NTRD	FFCB	99736	FFCB 1.64 (CALLABLE)	1.64	7/29/2020	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	FFCB	99737	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	36,643,000.00	36,643,000.00	36,433,255.47
PSI	NTRD	FFCB	99739	FFCB 1.68 (CALLABLE)	1.68	10/29/2020	32,000,000.00	32,000,000.00	31,768,192.00
PSI	NTRD	FFCB	99743	FFCB 1.40 (CALLABLE)	1.4	7/8/2019	12,444,000.00	12,444,000.00	12,444,124.44
PSI	NTRD	FFCB	99749	FFCB 1.625 (CALLABLE)	1.625	4/20/2020	25,000,000.00	25,000,000.00	24,856,900.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,825,625.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,825,625.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,021,100.00
PSI	NTRD	FFCB	100074	FFCB 1.25 (CALLABLE)	1.25	7/27/2018	10,300,000.00	10,299,164.52	10,300,000.00
PSI	NTRD	FFCB	100178	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,003,275.00
PSI	NTRD	FFCB	100179	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	25,000,000.00	25,000,000.00	25,003,275.00
PSI	NTRD	FFCB	100184	FFCB 1.70 (CALLABLE)	1.7	12/16/2019	24,700,000.00	24,700,000.00	24,703,235.70
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,989,359.03	25,037,075.00

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PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,523,859.33
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,098,277.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,008,673.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,008,673.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,029,970.00
PSI	NTRD	FFCB	100520	FFCB 1.51 (CALLABLE)	1.51	1/27/2020	25,000,000.00	24,977,156.06	24,808,825.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,975,636.41	24,979,400.00
PSI	NTRD	FFCB	100627	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,858,825.00
PSI	NTRD	FFCB	100628	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,858,825.00
PSI	NTRD	FFCB	100629	FEDERAL FARM CREDIT BANK N	1.57	5/18/2020	25,000,000.00	25,000,000.00	24,874,075.00
PSI	NTRD	FFCB	100630	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	10,800,000.00	10,789,862.07	10,677,668.40
PSI	NTRD	FFCB	100637	FFCB 1.72 (CALLABLE)	1.72	2/10/2021	28,780,000.00	28,780,000.00	28,454,008.94
PSI	NTRD	FFCB	100641	FEDERAL FARM CREDIT BANK N	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,847,531.00
PSI	NTRD	FFCB	100653	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	13,900,000.00	13,900,000.00	13,829,985.70
PSI	NTRD	FFCB	100665	FFCB 1.57 (CALLABLE)	1.57	5/18/2020	12,050,000.00	12,050,000.00	11,989,304.15
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,041,859.95
PSI	NTRD	FFCB	100674	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	41,050,000.00	41,050,000.00	40,794,792.15
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,952,821.92	49,920,100.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,797,375.00
PSI	NTRD	FFCB	100689	FFCB 1.70 (CALLABLE)	1.7	2/17/2021	25,000,000.00	24,982,308.22	24,844,575.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,982,507.70	24,858,825.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,117.12	12,309,688.02
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,400,783.97	19,284,184.38
PSI	NTRD	FFCB	100827	FFCB 1.65 (CALLABLE)	1.65	9/8/2020	30,000,000.00	29,988,620.06	29,760,240.00
PSI	NTRD	FFCB	100950	FEDERAL FARM CREDIT BANK N	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,048,250.00
PSI	NTRD	FFCB	100953	FFCB 1.78 (CALLABLE)	1.78	12/16/2020	28,100,000.00	28,067,757.07	28,101,657.90
PSI	NTRD	FFCB	100964	FFCB 1.530 (CALLABLE)	1.53	3/9/2020	30,750,000.00	30,735,429.20	30,726,322.50
PSI	NTRD	FFCB	101023	FFCB 1.70 (CALLABLE)	1.7	12/29/2020	20,000,000.00	19,985,553.00	19,977,460.00
PSI	NTRD	FFCB	101087	FFCB 1.80 (CALLABLE)	1.8	3/24/2021	24,520,000.00	24,512,906.43	24,400,930.88
PSI	NTRD	FFCB	101114	FFCB 1.30 (CALLABLE)	1.3	12/21/2018	35,070,000.00	35,070,000.00	35,026,548.27
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,976,003.65	49,737,500.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,517,184.27	47,290,415.00
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,511,400.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,924,600.00

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PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,755,700.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,975,941.14	49,924,600.00
PSI	NTRD	FFCB	101174	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	24,806,225.00
PSI	NTRD	FFCB	101175	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	25,000,000.00	24,806,225.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,924,600.00
PSI	NTRD	FFCB	101275	FFCB 1.58 (CALLABLE)	1.58	10/13/2020	25,000,000.00	24,992,723.54	24,806,225.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,975,684.56	24,818,125.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,047,700.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	25,047,700.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	50,095,400.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,573,813.01	33,355,560.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,456,769.06	35,241,737.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,960,920.04	49,553,450.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,975,575.03	24,776,725.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,414,199.21	26,247,649.00
PSI	NTRD	FFCB	101395	FFCB 1.77 (CALLABLE)	1.77	7/7/2021	39,810,000.00	39,751,571.56	39,810,119.43
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,961,876.16	29,732,070.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,964,825.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,884,663.70
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,964,825.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,964,825.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,964,825.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,554,092.15	46,733,998.66
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,975,397.04	24,987,275.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,975,397.04	24,987,275.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,659,081.26	20,525,038.99
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,955,750.42	25,000,800.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,943,200.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,971,600.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,971,600.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,879,400.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,989,190.40	26,918,595.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,975,225.52	24,924,625.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,968,486.86	29,909,550.00

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PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,583,648.69	23,529,200.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,627,337.68	45,542,996.40
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,962,808.05	24,941,400.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,969,002.02	24,900,900.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,450.43	24,900,900.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,465.73	24,900,900.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,968,736.02	29,881,080.00
		FFCB Total					4,224,843,000.00	4,222,762,560.68	4,214,996,612.99
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,986,421.34	45,115,515.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/2017	12,500,000.00	12,499,403.94	12,485,875.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/2017	25,000,000.00	25,000,000.00	24,980,700.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	31,955,936.34
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	4/24/2018	30,000,000.00	30,000,000.00	29,948,670.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	1/23/2018	25,000,000.00	24,992,166.32	24,972,450.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,195,239.66	45,083,474.40
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,994,734.14	49,871,100.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,994,102.24	27,927,816.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,879,420.62	45,849,647.70
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,977,582.38	49,945,150.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,928,797.40	37,903,374.34
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29	12/28/2018	50,000,000.00	50,000,000.00	50,029,500.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3	12/28/2018	50,000,000.00	50,000,000.00	50,030,850.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	2/5/2018	29,020,000.00	28,877,225.32	29,022,263.56
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,343,208.46	22,492,672.60
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,938,100.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,032,647.91
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,078,425.00
PSI	NTRD	FHLB	99561	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	24,873,100.00
PSI	NTRD	FHLB	99562	FHLB 1.27 (CALLABLE)	1.27	3/29/2019	25,000,000.00	25,000,000.00	24,873,100.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,125.00
PSI	NTRD	FHLB	99752	FHLB 1.70 (CALLABLE)	1.7	7/8/2020	21,175,000.00	21,175,000.00	21,175,021.18
PSI	NTRD	FHLB	100075	FHLB 1.45 (CALLABLE)	1.45	12/28/2018	25,000,000.00	25,000,000.00	25,010,475.00
PSI	NTRD	FHLB	100083	FHLB 1.55 (CALLABLE)	1.55	6/28/2019	25,000,000.00	25,000,000.00	24,932,650.00

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PSI	NTRD	FHLB	100095	FHLB 1.50 (CALLABLE)	1.5	3/29/2019	25,000,000.00	25,000,000.00	25,005,175.00
PSI	NTRD	FHLB	100414	FHLB 1.45 (CALLABLE)	1.45	1/15/2019	24,480,000.00	24,476,790.35	24,485,410.08
PSI	NTRD	FHLB	100431	FHLB 1.75 (CALLABLE)	1.75	4/29/2020	31,425,000.00	31,425,000.00	31,435,715.93
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	50,000,000.00	49,985,764.80	49,599,000.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	10,000,000.00	9,997,152.96	9,919,800.00
PSI	NTRD	FHLB	100808	FHLB 1.53 (CALLABLE)	1.53	2/19/2020	30,515,000.00	30,513,572.04	30,460,164.55
PSI	NTRD	FHLB	100980	FHLB 1.375 (CALLABLE)	1.375	9/30/2019	25,000,000.00	24,982,173.57	24,961,425.00
PSI	NTRD	FHLB	101030	FHLB 1.60 (CALLABLE)	1.6	4/14/2020	25,000,000.00	25,000,000.00	24,882,075.00
PSI	NTRD	FHLB	101137	FHLB	0.625	3/29/2017	50,000,000.00	49,995,853.99	49,985,200.00
PSI	NTRD	FHLB	101138	FHLB	0.625	3/29/2017	36,505,000.00	36,501,973.00	36,494,194.52
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,486,472.07	34,373,316.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,814,300.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,975,532.56	49,628,600.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,908,200.00
		FHLB Total					1,259,825,000.00	1,259,243,587.16	1,257,481,215.11
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/2016	44,900,000.00	44,847,317.33	44,829,192.70
PSI	NTRD	FHLD	101024	FHLB D/N	0.5	9/19/2016	50,000,000.00	49,923,611.11	49,935,850.00
PSI	NTRD	FHLD	101027	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,920,833.33	49,933,500.00
PSI	NTRD	FHLD	101028	FHLB D/N	0.5	9/23/2016	50,000,000.00	49,920,833.33	49,933,500.00
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,800,055.55	49,825,300.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,900,830.28	37,920,042.82
PSI	NTRD	FHLD	101051	FHLB D/N	0.5	9/30/2016	50,000,000.00	49,915,972.23	49,929,400.00
PSI	NTRD	FHLD	101052	FHLB D/N	0.5	9/30/2016	20,000,000.00	19,966,388.89	19,971,760.00
PSI	NTRD	FHLD	101054	FHLB D/N	0.5	9/29/2016	29,872,000.00	29,822,213.33	29,830,179.20
PSI	NTRD	FHLD	101086	FHLB D/N	0.36	6/28/2016	50,000,000.00	49,986,500.00	49,991,700.00
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,800,833.33	49,823,050.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,418,341.67	20,427,450.50
PSI	NTRD	FHLD	101094	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,978,000.00	49,979,750.00
PSI	NTRD	FHLD	101095	FHLB D/N	0.36	7/15/2016	50,000,000.00	49,978,000.00	49,979,750.00
PSI	NTRD	FHLD	101110	FHLB D/N	0.43	8/22/2016	50,000,000.00	49,951,027.78	49,952,950.00
PSI	NTRD	FHLD	101112	FHLB D/N	0.45	9/21/2016	18,899,000.00	18,872,541.40	18,874,299.01
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,917,989.97	20,917,041.62
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,033,182.29	36,029,521.63

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PSI	NTRD	FHLD	101131	FHLB D/N	0.42	9/27/2016	50,000,000.00	49,931,166.67	49,931,150.00
PSI	NTRD	FHLD	101139	FHLB D/N	0.41	9/27/2016	40,000,000.00	39,946,244.44	39,944,920.00
PSI	NTRD	FHLD	101140	FHLB D/N	0.42	9/28/2016	25,000,000.00	24,965,291.66	24,965,300.00
PSI	NTRD	FHLD	101150	FHLB D/N	0.45	9/15/2016	50,000,000.00	49,933,750.00	49,938,150.00
PSI	NTRD	FHLD	101191	FHLB D/N	0.43	10/3/2016	50,000,000.00	49,925,944.45	49,925,950.00
PSI	NTRD	FHLD	101196	FHLB D/N	0.42	10/3/2016	34,660,000.00	34,609,858.53	34,608,668.54
PSI	NTRD	FHLD	101227	FHLB D/N	0.43	10/3/2016	35,000,000.00	34,948,161.11	34,948,165.00
PSI	NTRD	FHLD	101231	FHLB D/N	0.43	10/3/2016	17,844,000.00	17,817,571.05	17,817,573.04
PSI	NTRD	FHLD	101248	FHLB D/N	0.42	10/3/2016	37,158,000.00	37,104,244.76	37,102,969.00
		FHLD Total					1,068,982,000.00	1,067,136,704.49	1,067,267,083.06
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,768,622.10
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,996,900.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,996,900.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,996,900.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	24,996,944.14	25,000,075.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/2018	10,175,000.00	10,175,000.00	10,142,877.53
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	24,947,850.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	4/25/2018	25,000,000.00	24,865,656.02	24,917,150.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	18,069,176.59	18,151,660.80
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,894,038.20	50,027,200.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,156,173.38	4,167,265.76
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	49,996,689.56	50,027,450.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	5/25/2018	50,000,000.00	50,000,000.00	50,027,450.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,822,038.98	50,073,400.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,822,038.98	50,073,400.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,887,761.09	50,073,400.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,887,761.09	50,073,400.00
PSI	NTRD	FHLM	99573	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	24,949,950.00
PSI	NTRD	FHLM	99574	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,039,500.00
PSI	NTRD	FHLM	99618	FHLMC 1.50 (CALLABLE)	1.5	10/29/2019	25,000,000.00	25,000,000.00	25,015,150.00

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PSI	NTRD	FHLM	99634	FHLMC 1.50 (CALLABLE)	1.5	10/28/2019	25,000,000.00	25,000,000.00	25,045,750.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,918,630.48	50,073,400.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,918,630.48	50,073,400.00
PSI	NTRD	FHLM	100093	FHLMC 1.68 (CALLABLE)	1.68	12/23/2019	25,000,000.00	25,000,000.00	25,005,950.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,585,470.37	50,175,450.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,585,470.37	50,175,450.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,492,167.76	45,066,060.00
PSI	NTRD	FHLM	100295	FHLMC 1.65 (CALLABLE)	1.65	3/30/2020	25,000,000.00	24,961,246.68	25,007,825.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,467,846.83	50,073,400.00
PSI	NTRD	FHLM	100491	FHLMC 1.53 (CALLABLE)	1.53	1/27/2020	25,000,000.00	25,000,000.00	25,004,225.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,027,025.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,003,050.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,012,400.00
PSI	NTRD	FHLM	100959	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	50,000,000.00	49,925,841.89	50,012,600.00
PSI	NTRD	FHLM	101000	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	24,971,625.00
PSI	NTRD	FHLM	101002	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	24,971,625.00
PSI	NTRD	FHLM	101003	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	24,971,625.00
PSI	NTRD	FHLM	101022	FHLMC 1.55 (CALLABLE)	1.55	3/30/2020	25,000,000.00	25,000,000.00	25,000,400.00
PSI	NTRD	FHLM	101025	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	24,849,250.00
PSI	NTRD	FHLM	101029	FHLMC 1.65 (CALLABLE)	1.65	9/30/2020	25,000,000.00	25,000,000.00	25,000,775.00
PSI	NTRD	FHLM	101032	FHLMC 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,008,975.00
PSI	NTRD	FHLM	101033	FHLMC 1.60 (CALLABLE)	1.6	7/14/2020	25,000,000.00	25,000,000.00	24,849,250.00
PSI	NTRD	FHLM	101034	FHLMC 1.75 (CALLABLE)	1.75	10/13/2020	25,000,000.00	25,000,000.00	25,009,125.00
PSI	NTRD	FHLM	101059	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,988,242.01	49,891,600.00
PSI	NTRD	FHLM	101060	FHLMC 1.25 (CALLABLE)	1.25	3/28/2019	50,000,000.00	49,988,242.01	49,891,600.00
PSI	NTRD	FHLM	101078	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	49,794,100.00
PSI	NTRD	FHLM	101079	FHLMC 1.60 (CALLABLE)	1.6	6/29/2020	50,000,000.00	50,000,000.00	49,794,100.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,752,885.50
PSI	NTRD	FHLM	101093	FHLMC 1.40 (CALLABLE)	1.4	3/29/2019	50,000,000.00	49,997,646.12	49,933,350.00
PSI	NTRD	FHLM	101111	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	24,725,000.00	24,725,000.00	24,696,937.13
PSI	NTRD	FHLM	101115	FHLMC 1.600 (CALLABLE)	1.6	4/20/2020	25,000,000.00	25,000,000.00	25,004,950.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,987,879.94	49,714,900.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,678,300.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	49,672,550.00

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PSI	NTRD	FHLM	101258	FHLMC 1.50 (CALLABLE)	1.5	7/28/2020	25,000,000.00	25,000,000.00	24,807,400.00
PSI	NTRD	FHLM	101269	FHLMC 1.55 (CALLABLE)	1.55	10/28/2020	25,000,000.00	25,000,000.00	24,891,475.00
PSI	NTRD	FHLM	101289	FHLMC 1.49 (CALLABLE)	1.49	4/27/2020	50,000,000.00	50,000,000.00	49,799,750.00
PSI	NTRD	FHLM	101306	FHLMC 1.56 (CALLABLE)	1.56	10/27/2020	50,000,000.00	50,000,000.00	49,784,750.00
PSI	NTRD	FHLM	101307	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	25,000,000.00	25,000,000.00	24,940,600.00
PSI	NTRD	FHLM	101315	FHLMC 1.75 (CALLABLE)	1.75	4/29/2021	50,000,000.00	50,000,000.00	49,881,200.00
PSI	NTRD	FHLM	101318	FHLMC 1.51 (CALLABLE)	1.51	7/27/2020	25,000,000.00	25,000,000.00	24,924,825.00
PSI	NTRD	FHLM	101321	FHLMC 1.58 (CALLABLE)	1.58	10/27/2020	50,000,000.00	50,000,000.00	49,853,550.00
PSI	NTRD	FHLM	101334	FHLMC 1.57 (CALLABLE)	1.57	10/27/2020	25,000,000.00	25,000,000.00	24,926,100.00
PSI	NTRD	FHLM	101340	FHLMC 1.50 (CALLABLE)	1.5	4/27/2020	25,000,000.00	25,000,000.00	24,898,000.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,074,250.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,909,406.00
PSI	NTRD	FHLM	101536	FHLMC 1.35 (CALLABLE)	1.35	5/24/2019	17,000,000.00	17,000,000.00	16,995,835.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,992,778.03	24,882,300.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,868,100.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,869,425.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,888,075.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,947,770.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,993,650.00
		FHLM Total					2,607,755,000.00	2,604,598,371.00	2,604,817,244.82
PSI	NTRD	FHLMD	100385	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,976,666.67	49,984,350.00
PSI	NTRD	FHLMD	100386	FHLM D/N	0.48	7/5/2016	50,000,000.00	49,976,666.67	49,984,350.00
PSI	NTRD	FHLMD	101135	FHLMC D/N	0.4	9/15/2016	50,000,000.00	49,940,555.56	49,938,150.00
PSI	NTRD	FHLMD	101206	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,948,958.33	49,939,350.00
PSI	NTRD	FHLMD	101207	FHLMC D/N	0.35	9/13/2016	50,000,000.00	49,948,958.33	49,939,350.00
		FHLMD Total					250,000,000.00	249,791,805.56	249,785,550.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,048,692.90	50,185,000.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,045,360.31	50,185,000.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,955,288.52	51,130,700.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,955,288.52	51,130,700.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,033,817.50	50,185,000.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,038,698.13	50,185,000.00

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PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,067,865.76	50,193,350.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,094,696.92	50,185,000.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,047,348.46	25,092,500.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,083,404.63	50,185,000.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,083,404.63	50,185,000.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,067,865.76	50,193,350.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,070.77	14,747,785.60
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1	9/27/2017	50,000,000.00	50,033,115.38	49,985,050.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1	9/27/2017	12,565,000.00	12,573,321.90	12,561,243.07
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	49,951,350.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	49,951,350.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,994,642.66	49,951,350.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,988,650.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,536,493.53
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,639,014.75
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,906,950.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,891,109.63	20,848,648.70
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,920,350.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,922,000.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,913,400.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,936,800.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,981,040.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,063.62	36,338,639.40
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,884,500.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	24,981,725.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,982,539.51	24,971,125.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,909,618.40	12,965,515.28
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,631,785.50	49,841,600.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,176,125.58	30,303,692.80

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PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,787,036.11	24,983,775.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25	6/20/2018	43,059,000.00	42,888,693.47	43,008,061.20
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,754,500.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,754,500.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,754,500.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,725,835.22	29,841,415.98
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,792,362.33	50,754,500.00
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63	1/10/2020	46,145,000.00	46,054,870.91	45,869,283.63
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,940,300.00
PSI	NTRD	FNMA	99630	FNMA 1.45 (CALLABLE)	1.45	10/29/2019	25,000,000.00	25,000,000.00	25,017,700.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/2019	25,000,000.00	25,000,000.00	25,021,575.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,256,836.53	31,354,654.26
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,743,672.69	49,807,000.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,743,672.69	49,807,000.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,904,374.23	39,955,175.40
PSI	NTRD	FNMA	100587	FNMA 1.52 (CALLABLE)	1.52	11/26/2019	25,000,000.00	25,000,000.00	24,997,300.00
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,668,750.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,845,300.00
PSI	NTRD	FNMA	100707	FNMA 1.76 (CALLABLE)	1.76	3/8/2021	25,000,000.00	25,000,000.00	24,977,225.00
PSI	NTRD	FNMA	100709	FNMA 1.76 (CALLABLE)	1.76	3/9/2021	25,000,000.00	25,000,000.00	24,987,800.00
PSI	NTRD	FNMA	100746	FEDERAL NATIONAL MORTGAGE	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,972,050.00
PSI	NTRD	FNMA	100747	FNMA 1.55 (CALLABLE)	1.55	2/26/2020	15,000,000.00	15,000,000.00	14,904,270.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,997,475.00
PSI	NTRD	FNMA	100811	FNMA 1.57 (CALLABLE)	1.57	1/9/2020	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	FNMA	100823	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	25,000,000.00	24,957,650.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,112,744.37	31,116,856.88
PSI	NTRD	FNMA	100826	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	25,000,000.00	24,995,210.84	24,957,650.00
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	25,005,125.00
PSI	NTRD	FNMA	100854	FNMA 1.76 (CALLABLE)	1.76	3/16/2021	20,840,000.00	20,835,009.70	20,804,697.04
PSI	NTRD	FNMA	100855	FNMA 1.80 (CALLABLE)	1.8	3/23/2021	25,000,000.00	25,000,000.00	25,000,975.00
PSI	NTRD	FNMA	100879	FNMA 1.80 (CALLABLE)	1.8	3/22/2021	25,000,000.00	25,000,000.00	25,010,900.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,953,314.66	49,829,050.00
PSI	NTRD	FNMA	101035	FNMA 1.70 (CALLABLE)	1.7	10/14/2020	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,810,550.00

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PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,940,600.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,882,200.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,044.25	24,923,675.00
		FNMA Total					2,812,939,000.00	2,813,121,802.99	2,816,286,387.52
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,938,125.00	49,919,350.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,938,125.00	49,919,350.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,938,125.00	49,919,350.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,938,125.00	49,919,350.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/2016	50,000,000.00	49,938,125.00	49,919,350.00
		FNMD Total					250,000,000.00	249,690,625.00	249,596,750.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/2017	50,000,000.00	50,000,000.00	49,821,600.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,821,600.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	0.8161	11/14/2016	27,900,000.00	27,900,000.00	27,909,402.30
		FRCDQ2 Total					27,900,000.00	27,900,000.00	27,909,402.30
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,784,650.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/2017	50,000,000.00	50,000,000.00	49,783,300.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,721,950.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/2017	50,000,000.00	50,000,000.00	49,733,200.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,593,550.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,593,550.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,509,750.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,590,350.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,612,350.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	1/14/2019	50,000,000.00	50,000,000.00	49,645,200.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,649,250.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,639,100.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,638,250.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,647,500.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,663,950.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,846,300.00

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PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,826,875.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,747,900.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,747,900.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,790,850.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,790,850.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,741,025.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,752,475.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,756,875.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,608,050.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,804,025.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,804,025.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,775,200.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,006,475.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,011,025.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,011,425.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,010,050.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,010,050.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25	12/18/2018	25,000,000.00	24,997,453.45	25,010,475.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	1/7/2019	25,000,000.00	25,000,000.00	25,103,750.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,037,400.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,042,950.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	5/15/2019	25,000,000.00	25,000,000.00	24,938,150.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	5/7/2019	25,000,000.00	25,000,000.00	25,037,400.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,059,000.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	1.25	10/2/2019	25,000,000.00	25,000,000.00	25,020,400.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	0
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	1.25	10/9/2019	25,000,000.00	25,000,000.00	25,022,500.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	1.375	12/30/2019	25,000,000.00	25,000,000.00	25,020,075.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	1.375	12/23/2019	25,000,000.00	25,000,000.00	25,015,875.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	2	3/18/2020	25,000,000.00	25,000,000.00	24,927,950.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,018,825.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,018,825.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,015,300.00

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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	24,870,850.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,870,850.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	2	6/30/2020	25,000,000.00	25,000,000.00	24,755,725.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	2.25	6/25/2020	25,000,000.00	25,000,000.00	24,800,500.00
		MCPN Total					1,775,000,000.00	1,774,997,453.45	1,741,434,825.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,998,989.59	49,910,800.00
PSI	NTRD	MCSA	100012	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,005,100.00
PSI	NTRD	MCSA	100022	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	MCSA	100027	FHLMC 1.50 (CALLABLE)	1.5	12/17/2020	25,000,000.00	25,000,000.00	25,005,600.00
PSI	NTRD	MCSA	100028	FHLMC 1.50 (CALLABLE)	1.5	12/16/2020	25,000,000.00	24,988,649.43	25,005,100.00
PSI	NTRD	MCSA	100048	FHLMC 1.625 (CALLABLE)	1.625	12/18/2020	25,000,000.00	25,000,000.00	25,005,525.00
PSI	NTRD	MCSA	100867	FHLMC 1.50 (CALLABLE)	1.5	3/24/2021	25,000,000.00	25,000,000.00	25,003,125.00
PSI	NTRD	MCSA	100878	FNMA 1.50 (CALLABLE)	1.5	3/16/2021	25,000,000.00	25,000,000.00	25,012,075.00
PSI	NTRD	MCSA	100925	FHLMC 1.625 (CALLABLE)	1.625	3/30/2021	25,000,000.00	25,000,000.00	25,015,750.00
PSI	NTRD	MCSA	101319	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	49,995,095.84	49,641,600.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	2.25	4/28/2021	50,000,000.00	50,000,000.00	49,648,900.00
PSI	NTRD	MCSA	101335	FHLB 2.35 (CALLABLE)	2.35	4/27/2021	50,000,000.00	50,000,000.00	49,654,250.00
PSI	NTRD	MCSA	101488	FHLMC 1.50 (CALLABLE)	1.5	5/17/2021	17,000,000.00	17,000,000.00	16,987,998.00
PSI	NTRD	MCSA	101507	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	24,910,675.00
PSI	NTRD	MCSA	101508	FHLB 2.55 (CALLABLE)	2.55	5/25/2021	25,000,000.00	25,000,000.00	24,882,475.00
		MCSA Total					467,000,000.00	466,982,734.86	465,689,523.00
PSI	NTRD	NCD1	101214	MUFG UNION BANK NA CD	0.5	6/1/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	NCD1	101228	WELLS FARGO BANK, NA CD	0.85	10/7/2016	50,000,000.00	50,000,000.00	50,014,450.00
PSI	NTRD	NCD1	101259	MUFG UNION BANK NA CD	0.5	6/1/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	NCD1	101430	MUFG UNION BANK NA CD	0.42	6/3/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	NCD1	101451	MUFG UNION BANK NA CD	0.42	6/1/2016	25,000,000.00	25,000,000.00	25,000,050.00
PSI	NTRD	NCD1	101467	MUFG UNION BANK NA CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	101468	MUFG UNION BANK NA CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	101496	MUFG UNION BANK NA CD	0.45	6/3/2016	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	101626	MUFG UNION BANK NA CD	0.38	6/20/2016	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	NCD1	101681	WELLS FARGO BANK, NA CD	0.63	9/1/2016	50,000,000.00	50,000,000.00	49,991,450.00
PSI	NTRD	NCD1	101682	WELLS FARGO BANK, NA CD	0.63	9/15/2016	50,000,000.00	50,000,000.00	49,986,050.00

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PSI	NTRD	NCD1	101700	MUFG UNION BANK NA CD	0.45	7/22/2016	50,000,000.00	50,000,000.00	50,005,700.00
PSI	NTRD	NCD1	101706	MUFG UNION BANK NA CD	0.45	7/20/2016	50,000,000.00	50,000,000.00	50,005,750.00
PSI	NTRD	NCD1	101727	MUFG UNION BANK NA CD	0.45	7/12/2016	50,000,000.00	50,000,000.00	50,005,900.00
PSI	NTRD	NCD1	101728	MUFG UNION BANK NA CD	0.45	7/12/2016	25,000,000.00	25,000,000.00	25,002,950.00
		NCD1 Total					700,000,000.00	700,000,000.00	700,015,450.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/2016	36,000,000.00	35,992,428.51	35,979,588.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,949,554.90	49,936,000.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,949,554.90	49,936,000.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,973,528.92	49,943,350.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,950,042.23	49,943,350.00
		NOTE Total					236,000,000.00	235,815,109.46	235,738,288.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/2016	50,000,000.00	49,951,331.95	49,923,750.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/2016	25,000,000.00	24,975,665.97	24,961,875.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/2016	50,000,000.00	49,942,305.56	49,923,750.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/2016	50,000,000.00	49,944,166.67	49,923,750.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,888,400.00	49,899,950.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,771,666.67	49,787,900.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,771,666.67	49,787,900.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,771,666.67	49,787,900.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,771,666.67	49,787,900.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,771,666.66	49,787,900.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,771,666.66	49,787,900.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,727,361.11	49,751,250.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,727,361.11	49,751,250.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,729,583.33	49,712,700.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,729,583.33	49,712,700.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,725,000.00	49,712,700.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,683,766.67	49,670,050.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,683,766.67	49,670,050.00
		TBIL Total					875,000,000.00	871,338,292.37	871,341,175.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,001,160.57	50,017,050.00

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PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	8/24/2016	50,000,000.00	50,001,160.57	50,017,050.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,027,250.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,027,250.00
PSI	NTRD	YANK1	100329	TORONTO DOMINION BANK NY C	0.76	6/30/2016	50,000,000.00	50,000,000.00	50,013,250.00
PSI	NTRD	YANK1	100449	BARCLAYS BANK PLC NY CD	0.87	6/30/2016	50,000,000.00	50,000,000.00	50,019,200.00
PSI	NTRD	YANK1	100551	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,012,000.00
PSI	NTRD	YANK1	100552	ROYAL BANK OF CANADA NY CD	0.71	6/30/2016	50,000,000.00	50,000,000.00	50,012,000.00
PSI	NTRD	YANK1	100749	AUSTRALIA & NEW ZEALAND BK	0.55	6/30/2016	50,000,000.00	50,000,000.00	50,008,700.00
PSI	NTRD	YANK1	100750	AUSTRALIA & NEW ZEALAND BK	0.55	6/30/2016	50,000,000.00	50,000,000.00	50,008,700.00
PSI	NTRD	YANK1	100840	WESTPAC BANKING CORP NY CD	0.73	6/6/2016	50,000,000.00	50,001,313.41	50,003,050.00
PSI	NTRD	YANK1	100843	RABOBANK NEDERLAND NY CD	0.82	6/30/2016	50,000,000.00	50,009,615.84	50,016,150.00
PSI	NTRD	YANK1	101010	AU & NZ BANKING GRP NY CD	0.7	6/28/2016	50,000,000.00	50,006,714.15	50,014,200.00
PSI	NTRD	YANK1	101011	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,000,319.02	50,017,666.67
PSI	NTRD	YANK1	101046	NORDEA BK FINLAND PLC NY C	0.53	6/24/2016	50,000,000.00	50,000,000.00	50,017,666.67
PSI	NTRD	YANK1	101074	SOCIETE GENERALE NY CD	0.48	6/1/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	101080	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	YANK1	101081	RABOBANK NEDERLAND NY CD	0.74	8/30/2016	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	YANK1	101109	NORDEA BK FINLAND PLC NY C	0.53	6/29/2016	50,000,000.00	50,000,000.00	50,004,050.00
PSI	NTRD	YANK1	101118	ROYAL BANK OF CANADA NY CD	0.855	9/30/2016	50,000,000.00	50,000,000.00	50,028,200.00
PSI	NTRD	YANK1	101128	DNB BANK ASA NY CD	0.42	6/1/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	101155	TORONTO-DOMINION BANK NY C	0.46	6/6/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	101188	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,017,700.00
PSI	NTRD	YANK1	101189	RABOBANK NEDERLAND NY CD	0.82	10/7/2016	50,000,000.00	50,000,000.00	50,017,700.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,004,300.06	50,005,250.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,004,300.06	50,005,250.00
PSI	NTRD	YANK1	101195	AU & NZ BANKING GRP NY CD	0.75	9/30/2016	50,000,000.00	50,000,000.00	50,017,250.00
PSI	NTRD	YANK1	101198	SOCIETE GENERALE NY CD	0.49	6/3/2016	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	101199	SOCIETE GENERALE NY CD	0.49	6/3/2016	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	YANK1	101200	TORONTO DOMINION BANK NY C	0.45	6/7/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	101201	AU & NZ BANKING GRP NY CD	0.75	10/5/2016	50,000,000.00	50,000,000.00	50,015,150.00
PSI	NTRD	YANK1	101202	AU & NZ BANKING GRP NY CD	0.75	10/3/2016	50,000,000.00	50,000,000.00	50,015,950.00
PSI	NTRD	YANK1	101224	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	50,010,100.00
PSI	NTRD	YANK1	101225	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	50,010,100.00
PSI	NTRD	YANK1	101226	BARCLAYS BANK PLC NY CD	0.65	6/30/2016	50,000,000.00	50,000,000.00	50,010,100.00

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Group: Pooled Surplus Investments
Attachment X

Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	101230	NORDEA BK FINLAND PLC NY C	0.51	7/5/2016	50,000,000.00	50,000,471.63	50,003,600.00
PSI	NTRD	YANK1	101238	CREDIT SUISSE NY CD	0.65	6/3/2016	25,000,000.00	25,000,179.86	25,000,675.00
PSI	NTRD	YANK1	101313	DNB BANK ASA NY CD	0.42	6/15/2016	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,004,436.63	50,013,650.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,004,436.63	50,013,650.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	49,970,400.00
PSI	NTRD	YANK1	101439	SVENSKA HANDELSBANKEN NY C	0.54	7/26/2016	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	YANK1	101506	BNP PARIBAS SF CD	0.41	6/2/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	101521	BANK OF MONTREAL CHICAGO C	0.39	6/7/2016	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	101550	BNP PARIBAS SF CD	0.4	6/1/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	101559	BNP PARIBAS SF CD	0.4	6/3/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	101598	BNP PARIBAS SF CD	0.4	6/10/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	101617	CANADIAN IMP. BK OF COM NY	0.37	6/16/2016	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	101624	CANADIAN IMP. BK OF COM NY	0.37	6/8/2016	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	101651	BARCLAYS BANK PLC NY CD	0.4	6/20/2016	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	101671	SOCIETE GENERALE NY CD	0.49	7/25/2016	50,000,000.00	50,000,749.38	50,000,100.00
PSI	NTRD	YANK1	101683	BNP PARIBAS SF CD	0.41	7/1/2016	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	101694	CREDIT SUISSE NY CD	0.7	9/1/2016	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	101695	CREDIT SUISSE NY CD	0.7	9/2/2016	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	101697	CANADIAN IMP. BK OF COM NY	0.37	6/24/2016	50,000,000.00	50,000,000.00	49,998,450.00
PSI	NTRD	YANK1	101709	DNB BANK ASA NY CD	0.36	6/30/2016	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	101710	DNB BANK ASA NY CD	0.36	6/30/2016	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	101713	SOCIETE GENERALE NY CD	0.49	7/26/2016	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	101714	SOCIETE GENERALE NY CD	0.49	7/26/2016	25,000,000.00	25,000,000.00	24,999,950.00
PSI	NTRD	YANK1	101736	SOCIETE GENERALE NY CD	0.49	7/27/2016	50,000,000.00	50,000,777.14	49,999,750.00
PSI	NTRD	YANK1	101747	CANADIAN IMP. BK OF COM NY	0.38	7/1/2016	50,000,000.00	50,000,416.54	0
PSI	NTRD	YANK1	101748	DNB BANK ASA NY CD	0.53	8/31/2016	50,000,000.00	50,000,000.00	0
		YANK1 Total					3,025,000,000.00	3,025,040,351.49	2,925,426,058.34
	NTRD Total			PSI Total			27,727,372,000.00	27,713,552,158.52	27,572,774,843.88
				PSI Historical Total				27,724,517,138.08	

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Grp	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	92292	FFCB 2.99 (CALLABLE)	2.99	2/4/2028	10,000,000.00	10,000,000.00	9,999,980.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	4,943,935.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	497,452.00
		FFCB Total					15,500,000.00	15,500,000.00	15,441,367.00
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	8/2/2027	4,000,000.00	4,000,000.00	3,977,268.00
SPI	PHHPA	FHLB	100772	FHLB 3.10 (CALLABLE)	3.1	3/7/1931	2,200,000.00	2,200,000.00	2,184,644.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,001,825.00
		FHLB Total					11,200,000.00	11,200,000.00	11,163,737.00
SPI	PHHPA	FNMA	101422	FNMA 3.20 (CALLABLE)	3.2	8/16/1932	3,976,000.00	3,976,000.00	3,975,916.50
		FNMA Total					3,976,000.00	3,976,000.00	3,975,916.50
	PHHPA Total						30,676,000.00	30,676,000.00	30,581,020.50
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,960.20	129,715.95
		FFCB Total					130,000.00	129,960.20	129,715.95
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	475,602.06
		FHLM Total					476,000.00	476,000.00	475,602.06
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.125	3/20/2018	1,573,000.00	1,572,830.21	1,573,128.99
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/2020	1,000,000.00	1,000,000.00	1,000,058.00
		FNMA Total					2,573,000.00	2,572,830.21	2,573,186.99
	SANIT Total						3,179,000.00	3,178,790.41	3,178,505.00
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

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Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	41373 S OF C LAIF		0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150 S OF C LAIF		0	12/31/2016	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487 S OF C LAIF		0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227 S OF C LAIF		0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235 S OF C LAIF		0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085 S OF C LAIF		0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126 S OF C LAIF		0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348 S OF C LAIF		0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498 S OF C LAIF		0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799 S OF C LAIF		0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780 S OF C LAIF		0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466 S OF C LAIF		0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667 S OF C LAIF		0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917 S OF C LAIF		0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073 S OF C LAIF		0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622 S OF C LAIF		0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613 S OF C LAIF		0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052 S OF C LAIF		0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105 S OF C LAIF		0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182 S OF C LAIF		0	12/31/2016	154,317.15	154,317.15	154,317.15
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

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Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
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

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Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
	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	10,017,740.00
		FFCB Total					10,000,000.00	10,000,000.00	10,017,740.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,017,740.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,017,740.00
		FFCB Total					10,000,000.00	10,000,000.00	10,017,740.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,017,740.00
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

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

Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
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

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

Grp	Acct	Sect Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
		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				100,770,970.66	100,770,761.07	100,710,976.16
			SPI Historical Total					100,770,368.76	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	446,429.96
03/08/06	CCTSA TOBACCO BONDS 2006	51,522,495.99
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	421.63
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	714,902.12
12/21/11	LAC-CAL 2011 SERIES A	2,058,315.82
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$54,742,565.52

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,211,901.14
03/21/12	DISNEY PROJECT, 2012	4,807,647.64
12/02/02	MASTER REFUNDING 2002B	1,883,783.95
03/02/05	MASTER REFUNDING 2005A	10,095.18
12/13/06	MASTER REFUNDING 2006 A & B	23,001,108.31
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	144,867,251.21
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	46,089,422.50
06/26/14	COMMERCIAL PAPER 2014	5,623,627.81
01/05/06	COMMERCIAL PAPER 2016	7,512,971.99
	U.S. BANK - TRUSTEE TOTAL	$241,007,809.73

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 5/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	36,565,190.06
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,792,705.36
	LEASE REVENUE BONDS (2016 SERIES D)	4,038,969.88
	ZIONS BANK - TRUSTEE TOTAL	$56,396,865.30

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,996.52
	TREASURER TOTAL	$301,996.52

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 5/31/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.93	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	0.81	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						
96106	LACCAL BANS	3.50	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98159	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
98733	LACCAL BANS	0.92	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	0.94	06/30/18	10,000,000.00	10,000,000.00	
BAN Totals				**57,000,000.00**	**57,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**57,000,000.00**	**57,000,000.00**	
NTRD - PSI NON-TRADING Total				**159,900,000.00**	**159,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 5/31/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	3.500%
96776	LACCAL	09/12/14	10,000,000.00	3.500%
97467	LACCAL	12/10/14	10,000,000.00	3.500%
98159	LACCAL	03/23/15	10,000,000.00	0.920%
98733	LACCAL	06/01/15	10,000,000.00	0.920%
100983	LACCAL	03/18/16	10,000,000.00	0.940%
			$ 57,000,000.00	

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

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,752,940,351.49	66.03 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	7,819,397,078.90	18.19 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,107,153,401.83	269.42 DAYS	0.00	0.00 DAYS
AGENCIES	14,927,079,763.80	1,012.82 DAYS	0.00	0.00 DAYS
MUNICIPALS	57,000,000.00	414.21 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,981,562.50	361.92 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	$27,713,552,158.52	571.87 DAYS	$0.00	0.00 DAYS

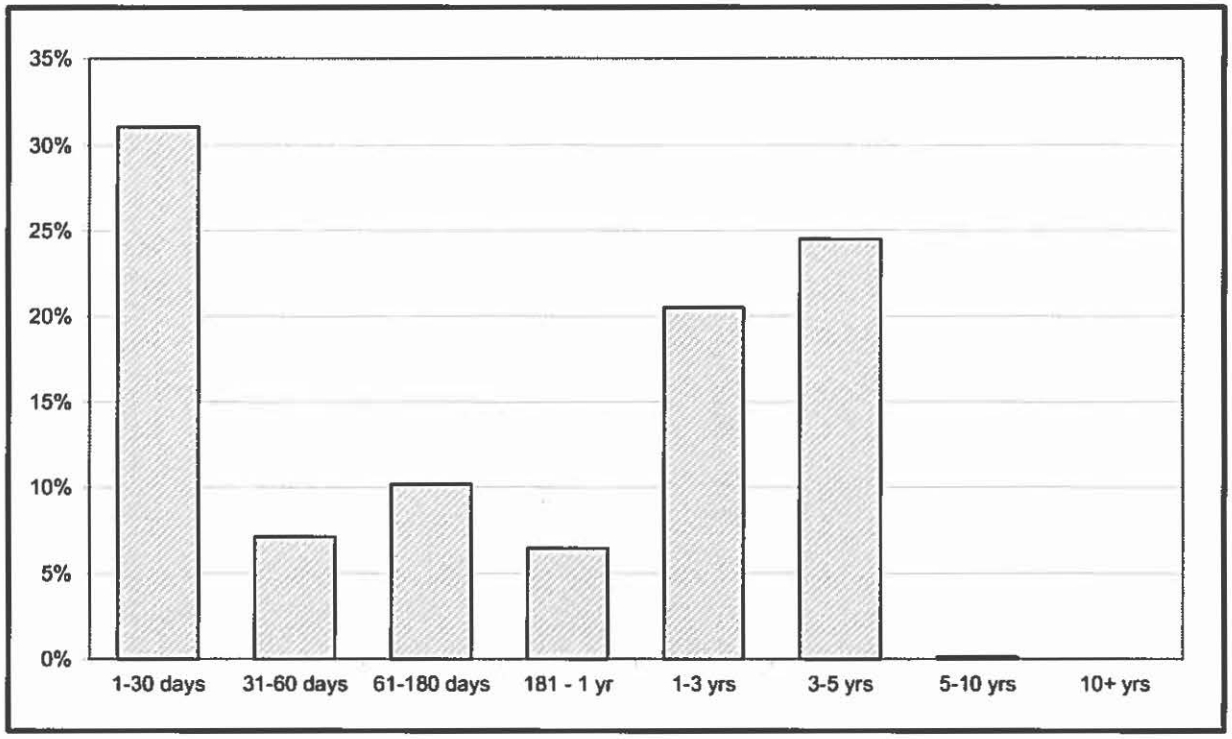
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2016
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	06/01/16 - 06/30/16	$8,614,985,000.00	31.07	31.07	$8,613,962,723.04	31.08	31.08
31 to 60 Days	07/01/16 - 07/30/16	$1,977,648,000.00	7.13	38.20	$1,976,925,129.00	7.13	38.21
61 to 90 Days	07/31/16 - 08/29/16	$210,495,000.00	0.76	38.96	$210,378,966.09	0.76	38.97
91 to 120 Days	08/30/16 - 09/28/16	$867,899,000.00	3.13	42.09	$867,216,647.49	3.13	42.10
121 to 180 Days	09/29/16 - 11/27/16	$1,743,334,000.00	6.29	48.38	$1,742,508,234.10	6.29	48.39
181 to 270 Days	11/28/16 - 02/25/17	$560,544,000.00	2.02	50.40	$561,804,177.98	2.03	50.42
271 to 365 Days	02/26/17 - 05/31/17	$1,231,505,000.00	4.44	54.84	$1,227,960,824.88	4.43	54.85
1 to 1.5 YEARS	06/01/17 - 11/29/17	$830,850,000.00	3.00	57.84	$830,730,195.17	3.00	57.85
1.5 to 2 YEARS	11/30/17 - 05/31/18	$1,102,695,000.00	3.98	61.82	$1,100,945,824.72	3.97	61.82
2 to 3 YEARS	05/31/18 - 05/31/19	$3,750,204,000.00	13.53	75.35	$3,748,195,004.10	13.53	75.35
3 to 4 YEARS	05/31/19 - 05/31/20	$3,775,113,000.00	13.61	88.96	$3,771,860,103.08	13.61	88.96
4 to 5 YEARS	05/31/20 - 05/31/21	$3,022,290,000.00	10.90	99.86	$3,021,312,757.31	10.90	99.86
5 to 10 YEARS	05/31/21 - 05/31/26	$39,810,000.00	0.14	100.00	$39,751,571.56	0.14	100.00
Portfolio Total:		**$27,727,372,000.00**			**$27,713,552,158.52**		
GF							
5 to 10 YEARS	05/31/21 - 05/31/26	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
PHHPA							
10 + YEARS	05/31/26 - 05/31/66	$30,676,000.00	100.00	100.00	$30,676,000.00	100.00	100.00
Portfolio Total:		**$30,676,000.00**			**$30,676,000.00**		
SANIT							
1.5 to 2 YEARS	11/30/17 - 05/31/18	$2,179,000.00	68.54	68.54	$2,178,790.41	68.54	68.54
4 to 5 YEARS	05/31/20 - 05/31/21	$1,000,000.00	31.46	100.00	$1,000,000.00	31.46	100.00
Portfolio Total:		**$3,179,000.00**			**$3,178,790.41**		

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

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
181 to 270 Days	11/28/16 - 02/25/17	$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							
91 to 120 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							
91 to 120 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	11/28/16 - 02/25/17	$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	11/28/16 - 02/25/17	$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 MAY 2016
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 8,613,963	31.08%
31 - 60 days	1,976,925	7.13%
61 - 180 days	2,820,104	10.18%
181 - 1 yr	1,789,765	6.46%
1 - 3 yrs	5,679,871	20.50%
3 - 5 yrs	6,793,173	24.51%
5 - 10 yrs	39,752	0.14%
10+ yrs	-	0.00%
	$ 27,713,552	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 5/31/2016
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

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
APRIL 2016
ATTACHMENT XVII

POOLED MONEY INVESTMENT ACCOUNT

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

	April 2016	April 2015	Change
Average Daily Portfolio ($)	64,957,904	61,739,348	+3,218,556
Accrued Earnings ($)	27,961	14,339	+13,622
Effective Yield (%)	0.525	0.283	+0.242
Average Life-Month End (In Days)	164	220	-56
Total Security Transactions			
Amount ($)	27,363,398	31,023,491	-3,660,093
Number	548	621	-73
Total Time Deposit Transactions			
Amount ($)	4,190,500	3,036,000	+1,154,500
Number	155	126	+29
Average Workday Investment Activity ($)	1,502,567	1,548,159	-45,592
Prescribed Demand Account Balances For Services ($)	2,449,300	2,514,000	-64,700

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

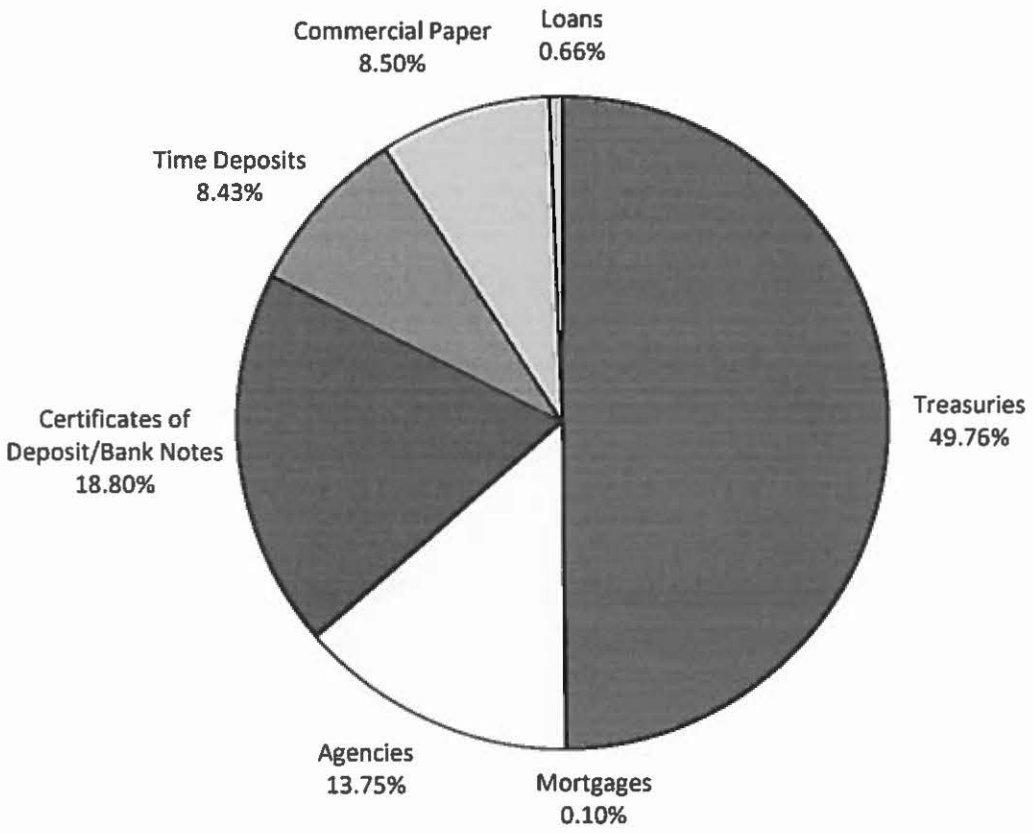
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

April 30, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,907,870	17.63	+0.03
Bonds	0	0.00	0
Notes	21,696,460	32.13	+2.72
Strips	0	0.00	0
Total Government	33,604,330	49.76	+2.75
Agency Debentures	1,953,283	2.89	+0.40
Certificates of Deposit	12,400,003	18.36	+2.32
Bank Notes	300,000	0.44	+0.15
Repurchases	0	0.00	0
Agency Discount Notes	6,834,378	10.12	+0.68
Time Deposits	5,695,940	8.43	+0.08
GNMAs	0	0.00	0
Commercial Paper	5,740,815	8.50	+1.57
FHLMC/Remics	64,576	0.10	0
Corporate Bonds	0	0.00	0
AB 55 Loans	442,552	0.66	+0.07
GF Loans	0	0.00	-8.32
Other	499,983	0.74	+0.30
Reversed Repurchases	0	0.00	0
Total (All Types)	67,535,860	100.00	

INVESTMENT ACTIVITY	April 2016		March 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	548	27,363,398	446	22,250,358
Other	104	2,783,256	14	1,601,339
Time Deposits	155	4,190,500	137	2,888,480
Total	807	34,337,154	597	26,740,177
PMIA Monthly Average Effective Yield (%)	0.525		0.506	
Year to Date Yield Last Day of Month (%)	0.405		0.392	

Pooled Money Investment Account
Portfolio Composition
$67.5 billion
4/30/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/16	REDEMPTIONS								
	BN	BOFA	0.420	04/01/16	0.420	50,000	150	87,500.00	0.427
	BN	BOFA	0.420	04/01/16	0.420	50,000	150	87,500.00	0.427
	BN	BOFA	0.420	04/01/16	0.420	50,000	182	106,166.67	0.427
	BN	BOFA	0.420	04/01/16	0.420	50,000	182	106,166.67	0.427
	CD	BOWEST	0.465	04/01/16	0.465	50,000	43	27,770.83	0.473
	CD	BOWEST	0.465	04/01/16	0.465	50,000	43	27,770.83	0.473
	CD	MUFG UNION	0.430	04/01/16	0.430	50,000	63	37,625.00	0.437
	CD	MUFG UNION	0.430	04/01/16	0.430	50,000	63	37,625.00	0.437
	CD	WELLS FGO	0.530	04/01/16	0.530	50,000	71	52,263.89	0.539
	CD	WELLS FGO	0.530	04/01/16	0.530	50,000	71	52,263.89	0.539
	CD	MUFG UNION	0.350	04/01/16	0.350	50,000	93	45,208.33	0.356
	CD	MUFG UNION	0.350	04/01/16	0.350	50,000	93	45,208.33	0.356
	CD	BOWEST	0.600	04/01/16	0.600	50,000	100	83,333.33	0.610
	CD	BOWEST	0.600	04/01/16	0.600	50,000	100	83,333.33	0.610
	CD	BOWEST	0.470	04/01/16	0.470	50,000	178	116,194.44	0.478
	CD	BOWEST	0.470	04/01/16	0.470	50,000	178	116,194.44	0.478
	CP	TOKYO NY		04/01/16	0.410	50,000	22	12,527.78	0.416
	CP	TOKYO NY		04/01/16	0.410	50,000	22	12,527.78	0.416
	CP	TOKYO NY		04/01/16	0.410	50,000	22	12,527.78	0.416
	CP	TOKYO NY		04/01/16	0.410	50,000	22	12,527.78	0.416
	CP	GE CTS		04/01/16	0.330	50,000	29	13,291.67	0.335
	CP	GE CTS		04/01/16	0.330	50,000	29	13,291.67	0.335
	CP	TD USA		04/01/16	0.380	50,000	39	20,583.33	0.386
	CP	TD USA		04/01/16	0.380	50,000	39	20,583.33	0.386
	CP	TOYOTA		04/01/16	0.560	50,000	87	67,666.67	0.570
	CP	BARCLY US		04/01/16	0.540	50,000	101	75,750.00	0.550
	CP	BARCLY US		04/01/16	0.540	50,000	101	75,750.00	0.550
	CP	TOYOTA		04/01/16	0.390	50,000	144	78,000.00	0.397
	CP	TOYOTA		04/01/16	0.390	50,000	144	78,000.00	0.397
	CP	JPM LLC		04/01/16	0.470	50,000	176	114,888.89	0.479
	CP	JPM LLC		04/01/16	0.470	50,000	176	114,888.89	0.479
	DN	IBRD		04/01/16	0.360	50,000	57	28,500.00	0.366
	DN	IBRD		04/01/16	0.360	50,000	57	28,500.00	0.366
	DN	IBRD		04/01/16	0.320	50,000	63	28,000.00	0.326
	DN	IBRD		04/01/16	0.320	50,000	63	28,000.00	0.326
	DN	IBRD		04/01/16	0.370	50,000	86	44,194.44	0.376
	DN	IBRD		04/01/16	0.370	50,000	86	44,194.44	0.376
	DN	FNMA		04/01/16	0.180	50,000	184	46,000.00	0.183
	DN	FNMA		04/01/16	0.180	50,000	184	46,000.00	0.183
	DN	FNMA		04/01/16	0.180	50,000	184	46,000.00	0.183
	DN	FNMA		04/01/16	0.220	50,000	276	84,333.33	0.224
	DN	FNMA		04/01/16	0.220	50,000	276	84,333.33	0.224
	DN	FNMA		04/01/16	0.230	50,000	290	92,638.89	0.234
	DN	FNMA		04/01/16	0.230	50,000	290	92,638.89	0.234
	DN	FNMA		04/01/16	0.230	50,000	290	92,638.89	0.234
	DN	FNMA		04/01/16	0.230	50,000	290	92,638.89	0.234
	DN	FNMA		04/01/16	0.230	50,000	291	92,958.33	0.234
	DN	FNMA		04/01/16	0.230	50,000	291	92,958.33	0.234
	DN	FNMA		04/01/16	0.230	50,000	291	92,958.33	0.234
	DN	FNMA		04/01/16	0.230	50,000	291	92,958.33	0.234

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/16	REDEMPTIONS (Continued)								
	DN	FNMA		04/01/16	0.230	50,000	291	92,958.33	0.234
	DN	FNMA		04/01/16	0.230	50,000	291	92,958.33	0.234
	DN	FNMA		04/01/16	0.225	50,000	311	97,187.50	0.229
	DN	FNMA		04/01/16	0.225	50,000	311	97,187.50	0.229
	DN	FNMA		04/01/16	0.240	50,000	338	112,666.67	0.245
	DN	FNMA		04/01/16	0.240	50,000	338	112,666.67	0.245
	DN	FNMA		04/01/16	0.265	50,000	351	129,187.50	0.270
	DN	FNMA		04/01/16	0.265	50,000	351	129,187.50	0.270
	DN	FNMA		04/01/16	0.265	50,000	351	129,187.50	0.270
	DN	FNMA		04/01/16	0.265	50,000	351	129,187.50	0.270
	DN	FNMA		04/01/16	0.265	50,000	352	129,555.56	0.270
	DN	FNMA		04/01/16	0.265	50,000	352	129,555.56	0.270
	DN	FHLMC		04/01/16	0.240	50,000	353	117,666.67	0.245
	DN	FHLMC		04/01/16	0.240	50,000	353	117,666.67	0.245
	DN	FHLMC		04/01/16	0.240	50,000	353	117,666.67	0.245
	DN	FHLMC		04/01/16	0.240	50,000	353	117,666.67	0.245
	YCD	SOC GEN	0.290	04/01/16	0.290	50,000	15	6,041.67	0.294
	YCD	SOC GEN	0.290	04/01/16	0.290	50,000	15	6,041.67	0.294
	YCD	SOC GEN	0.350	04/01/16	0.350	50,000	18	8,750.00	0.355
	YCD	SOC GEN	0.350	04/01/16	0.350	50,000	18	8,750.00	0.355
	YCD	DNB	0.360	04/01/16	0.360	50,000	36	18,000.00	0.366
	YCD	DNB	0.360	04/01/16	0.360	50,000	36	18,000.00	0.366
	YCD	TOKYO-MIT	0.410	04/01/16	0.410	50,000	36	20,500.00	0.417
	YCD	TOKYO-MIT	0.410	04/01/16	0.410	50,000	36	20,500.00	0.417
	YCD	SVENSKA	0.510	04/01/16	0.510	50,000	84	59,500.00	0.518
	YCD	SVENSKA	0.510	04/01/16	0.510	50,000	84	59,500.00	0.518
	YCD	SWEDBANK	0.470	04/01/16	0.470	50,000	85	55,486.11	0.478
	YCD	SWEDBANK	0.470	04/01/16	0.470	50,000	85	55,486.11	0.478
	YCD	DNB	0.490	04/01/16	0.490	50,000	87	59,208.33	0.498
	YCD	DNB	0.490	04/01/16	0.490	50,000	87	59,208.33	0.498
	YCD	ANZ	0.500	04/01/16	0.500	50,000	87	60,416.67	0.508
	YCD	ANZ	0.500	04/01/16	0.500	50,000	87	60,416.67	0.508
	YCD	BNP	0.600	04/01/16	0.600	50,000	101	84,166.67	0.610
	YCD	BNP	0.600	04/01/16	0.600	50,000	101	84,166.67	0.610
	YCD	ANZ	0.550	04/01/16	0.550	50,000	107	81,736.11	0.559
	YCD	ANZ	0.550	04/01/16	0.550	50,000	107	81,736.11	0.559
	YCD	RABOBANK	0.580	04/01/16	0.580	50,000	108	87,000.00	0.590
	YCD	WESTPAC	0.520	04/01/16	0.520	50,000	120	86,666.67	0.529
	YCD	WESTPAC	0.520	04/01/16	0.520	50,000	120	86,666.67	0.529
	YCD	SVENSKA	0.420	04/01/16	0.420	50,000	144	84,000.00	0.427
	YCD	SVENSKA	0.420	04/01/16	0.420	50,000	144	84,000.00	0.427
	YCD	SCOTIA	0.460	04/01/16	0.460	50,000	177	113,083.33	0.468
	YCD	SCOTIA	0.460	04/01/16	0.460	50,000	177	113,083.33	0.468
	YCD	SCOTIA	0.460	04/01/16	0.460	50,000	177	113,083.33	0.468
	YCD	NAT AUB	0.450	04/01/16	0.450	50,000	205	128,125.00	0.458
	YCD	NAT AUB	0.450	04/01/16	0.450	50,000	205	128,125.00	0.458
	YCD	CIBC	0.465	04/01/16	0.465	50,000	352	227,333.33	0.473
	YCD	CIBC	0.465	04/01/16	0.465	50,000	352	227,333.33	0.473

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/16	**PURCHASES**								
	CP	GE CTS		04/25/16	0.310	50,000			
	CP	GE CTS		04/25/16	0.310	50,000			
	CP	RABO NY		04/29/16	0.380	50,000			
	CP	RABO NY		04/29/16	0.380	50,000			
	CP	RABO NY		04/29/16	0.380	50,000			
	YCD	DNB	0.360	04/29/16	0.360	50,000			
	YCD	DNB	0.360	04/29/16	0.360	50,000			
	YCD	MIZUHO	0.600	07/01/16	0.600	50,000			
	YCD	MIZUHO	0.600	07/01/16	0.600	50,000			
04/04/16	**REDEMPTIONS**								
	CP	TOKYO NY		04/04/16	0.430	50,000	31	18,513.89	0.436
	CP	TOKYO NY		04/04/16	0.430	50,000	31	18,513.89	0.436
	CP	TOKYO NY		04/04/16	0.430	50,000	31	18,513.89	0.436
	YCD	DNB	0.350	04/04/16	0.350	50,000	32	15,555.56	0.355
	YCD	DNB	0.350	04/04/16	0.350	50,000	32	15,555.56	0.355
04/04/16	**NO PURCHASES**								
04/05/16	**REDEMPTIONS**								
	CP	TOKYO NY		04/05/16	0.430	50,000	33	19,708.33	0.436
	CP	TOKYO NY		04/05/16	0.430	50,000	33	19,708.33	0.436
	CP	TOYOTA		04/05/16	0.610	50,000	104	88,111.11	0.621
	CP	TOYOTA		04/05/16	0.610	50,000	104	88,111.11	0.621
	YCD	BNP	0.400	04/05/16	0.400	50,000	21	11,666.67	0.406
	YCD	BNP	0.400	04/05/16	0.400	50,000	21	11,666.67	0.406
	YCD	BNP	0.400	04/05/16	0.400	50,000	21	11,666.67	0.406
	YCD	BNP	0.400	04/05/16	0.400	50,000	21	11,666.67	0.406
	YCD	SUMITOMO	0.400	04/05/16	0.400	50,000	33	18,333.33	0.406
	YCD	SUMITOMO	0.400	04/05/16	0.400	50,000	33	18,333.33	0.406
04/05/16	**PURCHASES**								
	CD	BOWEST	0.620	07/01/16	0.620	50,000			
	CD	BOWEST	0.620	07/01/16	0.620	50,000			
	CD	BOWEST	0.620	07/01/16	0.620	50,000			
	CP	RABO NY		04/08/16	0.370	50,000			
	CP	RABO NY		04/08/16	0.370	50,000			
	CP	BNP NY		04/27/16	0.400	50,000			
	CP	BNP NY		04/27/16	0.400	50,000			
	CP	TD USA		06/24/16	0.460	50,000			
	CP	TD USA		06/24/16	0.460	50,000			
	DN	FHLMC		09/01/16	0.350	50,000			
	DN	FHLMC		09/01/16	0.350	50,000			
	TR	BILL		03/30/17	0.545	50,000			
	TR	BILL		03/30/17	0.545	50,000			
	TR	BILL		03/30/17	0.545	50,000			
	TR	BILL		03/30/17	0.545	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/05/16	PURCHASES (Continued)								
	YCD	DNB	0.360	04/29/16	0.360	50,000			
	YCD	DNB	0.360	04/29/16	0.360	50,000			
	YCD	SVENSKA	0.400	05/04/16	0.400	50,000			
	YCD	SVENSKA	0.400	05/04/16	0.400	50,000			
	YCD	MONTREAL	0.390	05/09/16	0.390	50,000			
	YCD	MONTREAL	0.390	05/09/16	0.390	50,000			
04/06/16	NO REDEMPTIONS								
04/06/16	PURCHASES								
	CP	RABO NY		04/11/16	0.370	50,000			
	CP	RABO NY		04/11/16	0.370	50,000			
	CP	TOYOTA		05/04/16	0.310	50,000			
	CP	TOYOTA		05/04/16	0.310	50,000			
	CP	BNP NY		05/09/16	0.410	50,000			
	CP	BNP NY		05/09/16	0.410	50,000			
	CP	GE CO		06/29/16	0.480	50,000			
	CP	GE CO		06/29/16	0.480	50,000			
	CP	GE CO		06/29/16	0.480	50,000			
	CP	TOYOTA		07/11/16	0.520	50,000			
	CP	THUNDER		07/27/16	0.630	50,000			
	CP	THUNDER		07/27/16	0.630	50,000			
	DN	FNMA		08/01/16	0.280	50,000			
	DN	FNMA		08/01/16	0.280	50,000			
	TR	NOTE	0.500	09/30/16	0.346	50,000			
	TR	NOTE	0.500	09/30/16	0.346	50,000			
	TR	NOTE	0.500	09/30/16	0.346	50,000			
	TR	NOTE	0.500	09/30/16	0.346	50,000			
04/07/16	NO REDEMPTIONS								
04/07/16	PURCHASES								
	CD	MUFG UNION	0.600	07/01/16	0.600	50,000			
	CD	MUFG UNION	0.600	07/01/16	0.600	50,000			
	TR	NOTE	0.500	09/30/16	0.353	50,000			
	TR	NOTE	0.500	09/30/16	0.353	50,000			
04/08/16	REDEMPTIONS								
	CP	RABO NY		04/08/16	0.370	50,000	3	1,541.67	0.375
	CP	RABO NY		04/08/16	0.370	50,000	3	1,541.67	0.375
	CP	TOKYO NY		04/08/16	0.380	50,000	9	4,750.00	0.385
	CP	TOKYO NY		04/08/16	0.420	50,000	24	14,000.00	0.426
	CP	TOKYO NY		04/08/16	0.420	50,000	24	14,000.00	0.426
	CP	GE CTS		04/08/16	0.340	50,000	25	11,805.56	0.345
	CP	GE CTS		04/08/16	0.340	50,000	25	11,805.56	0.345

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/08/16	**NO PURCHASES**								
04/11/16	**REDEMPTIONS**								
	CD	CITIBANK	0.500	04/11/16	0.500	50,000	73	50,694.44	0.508
	CD	CITIBANK	0.500	04/11/16	0.500	50,000	73	50,694.44	0.508
	CP	RABO NY		04/11/16	0.370	50,000	5	2,569.44	0.375
	CP	RABO NY		04/11/16	0.370	50,000	5	2,569.44	0.375
	YCD	SWEDBANK	0.360	04/11/16	0.360	50,000	28	14,000.00	0.365
	YCD	SWEDBANK	0.360	04/11/16	0.360	50,000	28	14,000.00	0.365
	YCD	NORINCHUK	0.430	04/11/16	0.430	50,000	47	28,069.44	0.437
	YCD	NORINCHUK	0.430	04/11/16	0.430	50,000	47	28,069.44	0.437
04/11/16	**NO PURCHASES**								
04/12/16	**NO REDEMPTIONS**								
04/12/16	**PURCHASES**								
	DEB	IADB	1.000	05/13/19	1.099	50,000			
	DN	FHLB		10/27/16	0.420	50,000			
	DN	FHLB		10/27/16	0.420	50,000			
04/13/16	**NO REDEMPTIONS**								
04/13/16	**PURCHASES**								
	DEB	FHLB	0.420	09/28/16	0.420	50,000			
	DEB	FHLB	0.420	09/28/16	0.420	50,000			
	DEB	FHLB	0.420	09/28/16	0.420	50,000			
	DEB	FHLB	0.420	09/28/16	0.420	50,000			
	DEB	FHLB	0.420	09/28/16	0.420	50,000			
	TR	BILL		03/30/17	0.520	50,000			
04/14/16	**NO REDEMPTIONS**								
04/14/16	**PURCHASES**								
	CD	BOWEST	0.480	06/01/16	0.480	50,000			
	CD	BOWEST	0.480	06/01/16	0.480	50,000			
	CD	BOWEST	0.480	06/01/16	0.480	50,000			
	CD	MUFG UNION	0.500	06/01/16	0.500	50,000			
	CD	MUFG UNION	0.500	06/01/16	0.500	50,000			
	CP	GE CO		05/04/16	0.330	50,000			
	CP	GE CO		05/04/16	0.330	50,000			
	CP	GE CTS		06/01/16	0.390	50,000			
	CP	GE CTS		06/01/16	0.390	50,000			
	CP	TOKYO NY		07/01/16	0.550	50,000			
	CP	TOKYO NY		07/01/16	0.550	50,000			
	CP	TOYOTA		09/01/16	0.640	50,000			
	CP	TOYOTA		09/01/16	0.640	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/14/16	**PURCHASES (Continued)**								
	CP	JPM LLC		10/03/16	0.870	50,000			
	CP	JPM LLC		10/03/16	0.870	50,000			
	DN	FHLMC		09/01/16	0.330	50,000			
	DN	FHLMC		09/01/16	0.330	50,000			
	DN	FHLMC		09/01/16	0.330	50,000			
	DN	FHLMC		09/01/16	0.330	50,000			
	DN	FHLB		10/27/16	0.430	50,000			
	DN	FHLB		10/27/16	0.430	50,000			
	DN	FHLB		10/27/16	0.430	50,000			
	DN	FHLB		10/27/16	0.430	50,000			
	TR	NOTE	0.500	09/30/16	0.347	50,000			
	TR	NOTE	0.500	09/30/16	0.347	50,000			
	TR	NOTE	0.500	09/30/16	0.347	50,000			
	TR	NOTE	0.500	09/30/16	0.347	50,000			
	TR	NOTE	0.500	09/30/16	0.347	50,000			
	TR	NOTE	0.500	09/30/16	0.347	50,000			
	YCD	SUMITOMO	0.400	05/18/16	0.400	50,000			
	YCD	SUMITOMO	0.400	05/18/16	0.400	50,000			
04/15/16	**NO REDEMPTIONS**								
04/15/16	**PURCHASES**								
	CD	CITIBANK	0.610	08/01/16	0.610	50,000			
	CD	CITIBANK	0.610	08/01/16	0.610	50,000			
	CP	GE CO		05/17/16	0.340	50,000			
	CP	GE CO		05/17/16	0.340	50,000			
	CP	TOYOTA		05/18/16	0.330	50,000			
	CP	TOYOTA		05/18/16	0.330	50,000			
	TR	BILL		03/30/17	0.505	50,000			
	TR	BILL		03/30/17	0.505	50,000			
	TR	BILL		03/30/17	0.505	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	TOKYO-MIT	0.400	05/13/16	0.400	50,000			
	YCD	TOKYO-MIT	0.400	05/13/16	0.400	50,000			
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000			
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000			
04/18/16	**NO REDEMPTIONS**								
04/18/16	**PURCHASES**								
	CP	GE CTS		05/04/16	0.340	50,000			
	CP	GE CTS		05/04/16	0.340	50,000			
	CP	GE CTS		05/04/16	0.340	50,000			
	CP	GE CTS		05/04/16	0.340	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/18/16	**PURCHASES (Continued)**								
	CP	TOYOTA		08/29/16	0.650	50,000			
	CP	TOYOTA		08/29/16	0.650	50,000			
	DN	FHLB		10/03/16	0.430	50,000			
	DN	FHLB		10/03/16	0.430	50,000			
	DN	FHLMC		12/01/16	0.390	50,000			
	DN	FHLMC		12/01/16	0.390	50,000			
	DN	FHLMC		01/03/17	0.440	50,000			
	DN	FHLMC		01/03/17	0.440	50,000			
	YCD	SWEDBANK	0.360	05/27/16	0.360	50,000			
	YCD	SWEDBANK	0.360	05/27/16	0.360	50,000			
	YCD	BNP	0.410	05/27/16	0.410	50,000			
	YCD	BNP	0.410	05/27/16	0.410	50,000			
	YCD	BNP	0.410	05/27/16	0.410	50,000			
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000			
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000			
04/19/16	**NO REDEMPTIONS**								
04/19/16	**PURCHASES**								
	BN	BOFA	0.630	08/08/16	0.630	50,000			
	BN	BOFA	0.630	08/08/16	0.630	50,000			
	BN	BOFA	0.800	10/03/16	0.800	50,000			
	BN	BOFA	0.800	10/03/16	0.800	50,000			
	CD FR	WELLS FGO	1.053	05/26/17	1.053	50,000			
	CD FR	WELLS FGO	1.053	05/26/17	1.053	50,000			
	CP	BNP NY		05/04/16	0.390	50,000			
	CP	BNP NY		05/04/16	0.390	50,000			
	CP	BNP NY		05/04/16	0.390	50,000			
	CP	BNP NY		05/04/16	0.390	50,000			
	CP	GE CO		05/10/16	0.330	50,000			
	CP	GE CO		05/10/16	0.330	50,000			
	CP	NISSAN		05/27/16	0.700	50,000			
	CP	SCOTIA NY		10/03/16	0.780	50,000			
	CP	SCOTIA NY		10/03/16	0.780	50,000			
	DN	FNMA		10/03/16	0.350	50,000			
	DN	FNMA		10/03/16	0.350	50,000			
	DN	FNMA		10/03/16	0.360	50,000			
	DN	FNMA		10/03/16	0.360	50,000			
	DN	FNMA		10/03/16	0.360	50,000			
	DN	FNMA		10/03/16	0.360	50,000			
	DN	FHLMC		12/01/16	0.390	50,000			
	DN	FHLMC		12/01/16	0.390	50,000			
	TR	NOTE	0.750	02/28/18	0.750	50,000			
	TR	NOTE	0.750	02/28/18	0.750	50,000			
	TR	NOTE	0.750	02/28/18	0.750	50,000			
	TR	NOTE	0.750	02/28/18	0.750	50,000			
	YCD	SUMITOMO	0.370	05/02/16	0.370	50,000			
	YCD	SUMITOMO	0.370	05/02/16	0.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/19/16	PURCHASES (Continued)								
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	SOC GEN	0.300	05/09/16	0.300	50,000			
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000			
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000			
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000			
	YCD	TOKYO-MIT	0.390	05/09/16	0.390	50,000			
	YCD	DNB	0.440	07/01/16	0.440	50,000			
	YCD	DNB	0.440	07/01/16	0.440	50,000			
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000			
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000			
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000			
	YCD	MIZUHO	0.610	07/27/16	0.610	50,000			
	YCD	RB CANADA	0.840	10/27/16	0.840	50,000			
	YCD	RB CANADA	0.840	10/27/16	0.840	50,000			
	YCD	SCOTIA	1.000	01/03/17	1.000	50,000			
	YCD	SCOTIA	1.000	01/03/17	1.000	50,000			
04/20/16	REDEMPTIONS								
	DEB	FFCB	0.300	04/20/16	0.300	25,000	366	75,000.00	0.300
	DEB	FFCB	0.300	04/20/16	0.300	50,000	366	150,000.00	0.300
04/20/16	PURCHASES								
	CP	GE CO		05/18/16	0.330	50,000			
	CP	GE CO		05/18/16	0.330	50,000			
	CP	GE CO		05/26/16	0.340	50,000			
	CP	GE CO		05/26/16	0.340	50,000			
	TR	NOTE	0.500	09/30/16	0.342	50,000			
	TR	NOTE	0.500	09/30/16	0.342	50,000			
	TR	NOTE	0.750	02/28/18	0.756	50,000			
	TR	NOTE	0.750	02/28/18	0.756	50,000			
	TR	NOTE	0.750	02/28/18	0.756	50,000			
	TR	NOTE	0.750	02/28/18	0.756	50,000			
	YCD	NORDEA	0.490	07/25/16	0.490	50,000			
	YCD	NORDEA	0.490	07/25/16	0.490	50,000			
	YCD	TORONTO	0.820	10/27/16	0.820	50,000			
	YCD	TORONTO	0.820	10/27/16	0.820	50,000			
	YCD	TORONTO	0.820	10/27/16	0.820	50,000			
	YCD	TORONTO	0.820	10/27/16	0.820	50,000			
04/21/16	NO REDEMPTIONS								
04/21/16	PURCHASES								
	CP	NISSAN		06/08/16	0.700	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/21/16	**PURCHASES (Continued)**								
	CP	GE CO		06/24/16	0.400	50,000			
	CP	GE CO		06/24/16	0.400	50,000			
	DEB	IBRD	1.005	10/01/18	1.005	50,000			
	DEB	IBRD	1.005	10/01/18	1.005	50,000			
	DEB	IBRD	1.005	10/01/18	1.005	50,000			
	DEB	IBRD	1.005	10/01/18	1.005	50,000			
	DN	FNMA		10/03/16	0.360	50,000			
	DN	FNMA		10/03/16	0.360	50,000			
	DN	FNMA		11/01/16	0.365	50,000			
	DN	FNMA		11/01/16	0.365	50,000			
	DN	FHLMC		04/03/17	0.535	50,000			
	DN	FHLMC		04/03/17	0.535	50,000			
	TR	NOTE	0.500	09/30/16	0.341	50,000			
	TR	NOTE	0.500	09/30/16	0.341	50,000			
	TR	NOTE	0.500	09/30/16	0.341	50,000			
	TR	NOTE	0.500	09/30/16	0.341	50,000			
	TR	NOTE	0.750	02/28/18	0.801	50,000			
	TR	NOTE	0.750	02/28/18	0.801	50,000			
	YCD	SWEDBANK	0.430	07/01/16	0.430	50,000			
	YCD	SWEDBANK	0.430	07/01/16	0.430	50,000			
	YCD	SWEDBANK	0.430	07/01/16	0.430	50,000			
	YCD	SWEDBANK	0.430	07/01/16	0.430	50,000			
	YCD	MONTREAL	0.470	07/01/16	0.470	50,000			
	YCD	MONTREAL	0.470	07/01/16	0.470	50,000			
	YCD	MONTREAL	0.470	07/01/16	0.470	50,000			
	YCD	MONTREAL	0.470	07/01/16	0.470	50,000			
	YCD	MONTREAL	0.470	07/01/16	0.470	50,000			
	YCD	BARCLAYS	0.660	08/01/16	0.660	50,000			
	YCD	BARCLAYS	0.660	08/01/16	0.660	50,000			
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000			
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000			
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000			
	YCD	RB CANADA	0.835	10/27/16	0.835	50,000			
	YCD	RB CANADA	0.835	10/27/16	0.835	50,000			
	YCD	CIBC	1.000	01/27/17	1.000	50,000			
	YCD	CIBC	1.000	01/27/17	1.000	50,000			
04/22/16	**NO REDEMPTIONS**								
04/22/16	**PURCHASES**								
	CP	TOKYO NY		07/25/16	0.640	50,000			
	CP	TOKYO NY		07/25/16	0.640	50,000			
	CP	TOKYO NY		07/25/16	0.640	50,000			
	TR	BILL		03/30/17	0.525	50,000			
	TR	BILL		03/30/17	0.525	50,000			
	TR	BILL		03/30/17	0.525	50,000			
	YCD	DNB	0.440	07/01/16	0.440	50,000			
	YCD	DNB	0.440	07/01/16	0.440	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/22/16	**PURCHASES (Continued)**								
	YCD	BARCLAYS	0.600	07/27/16	0.600	50,000			
	YCD	BARCLAYS	0.600	07/27/16	0.600	50,000			
	YCD	NORINCHUK	0.630	08/08/16	0.630	50,000			
	YCD	NORINCHUK	0.630	08/08/16	0.630	50,000			
04/25/16	**REDEMPTIONS**								
	CD	CITIBANK	0.580	04/25/16	0.580	50,000	95	76,527.78	0.590
	CD	CITIBANK	0.580	04/25/16	0.580	50,000	95	76,527.78	0.590
	CP	GE CTS		04/25/16	0.310	50,000	24	10,333.33	0.314
	CP	GE CTS		04/25/16	0.310	50,000	24	10,333.33	0.314
	CP	TOKYO NY		04/25/16	0.440	50,000	28	17,111.11	0.446
	CP	TOKYO NY		04/25/16	0.440	50,000	28	17,111.11	0.446
	CP	BNP NY		04/25/16	0.410	50,000	32	18,222.22	0.416
	CP	BNP NY		04/25/16	0.410	50,000	32	18,222.22	0.416
	CP	BNP NY		04/25/16	0.410	50,000	32	18,222.22	0.416
	CP	NISSAN		04/25/16	0.720	50,000	33	33,000.00	0.730
	CP	TOKYO NY		04/25/16	0.440	50,000	39	23,833.33	0.446
	CP	TOKYO NY		04/25/16	0.440	50,000	39	23,833.33	0.446
	CP	JPM LLC		04/25/16	0.520	50,000	174	125,666.67	0.530
	CP	JPM LLC		04/25/16	0.520	50,000	174	125,666.67	0.530
	YCD	SOC GEN	0.400	04/25/16	0.400	50,000	27	15,000.00	0.406
	YCD	SOC GEN	0.400	04/25/16	0.400	50,000	27	15,000.00	0.406
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000	117	100,750.00	0.630
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000	117	100,750.00	0.630
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000	117	100,750.00	0.630
	YCD	RABOBANK	0.620	04/25/16	0.620	50,000	117	100,750.00	0.630
04/25/16	**PURCHASES**								
	YCD	SE BANKEN	0.730	10/03/16	0.730	50,000			
	YCD	SE BANKEN	0.730	10/03/16	0.730	50,000			
04/26/16	**NO REDEMPTIONS**								
04/26/16	**PURCHASES**								
	CP	LIBERTY		07/25/16	0.590	50,000			
	CP	LIBERTY		07/25/16	0.590	50,000			
	CP	MIZUHO NY		07/27/16	0.600	50,000			
	CP	MIZUHO NY		07/27/16	0.600	50,000			
	SBA FR	POOL #509828	0.750	04/25/41	0.750	15,061			
	TR	NOTE	0.500	09/30/16	0.354	50,000			
	TR	NOTE	0.500	09/30/16	0.354	50,000			
	YCD	SUMITOMO	0.430	06/01/16	0.430	50,000			
	YCD	SUMITOMO	0.430	06/01/16	0.430	50,000			
	YCD	SUMITOMO	0.430	06/01/16	0.430	50,000			
	YCD	ANZ	0.700	10/03/16	0.700	50,000			
	YCD	ANZ	0.700	10/03/16	0.700	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/27/16	**REDEMPTIONS**								
	CP	BNP NY		04/27/16	0.400	50,000	22	12,222.22	0.406
	CP	BNP NY		04/27/16	0.400	50,000	22	12,222.22	0.406
	CP	BNP NY		04/27/16	0.410	50,000	30	17,083.33	0.416
	CP	BNP NY		04/27/16	0.410	50,000	30	17,083.33	0.416
	CP	TOYOTA		04/27/16	0.330	50,000	35	16,041.67	0.335
	CP	TOYOTA		04/27/16	0.330	50,000	35	16,041.67	0.335
	CP	TOYOTA		04/27/16	0.630	50,000	134	117,250.00	0.642
	CP	TOYOTA		04/27/16	0.630	50,000	134	117,250.00	0.642
	DN	FHLMC		04/27/16	0.240	50,000	317	105,666.67	0.245
	DN	FHLMC		04/27/16	0.240	50,000	317	105,666.67	0.245
	DN	FNMA		04/27/16	0.240	50,000	317	105,666.67	0.245
	DN	FNMA		04/27/16	0.240	50,000	317	105,666.67	0.245
	YCD	CIBC	0.370	04/27/16	0.370	50,000	30	15,416.67	0.375
	YCD	CIBC	0.370	04/27/16	0.370	50,000	30	15,416.67	0.375
	YCD	SUMITOMO	0.400	04/27/16	0.400	50,000	30	16,666.67	0.406
	YCD	SUMITOMO	0.400	04/27/16	0.400	50,000	30	16,666.67	0.406
	YCD	SUMITOMO	0.410	04/27/16	0.410	50,000	41	23,347.22	0.416
	YCD	SUMITOMO	0.410	04/27/16	0.410	50,000	41	23,347.22	0.416
	YCD	NORDEA	0.520	04/27/16	0.520	50,000	99	71,500.00	0.529
	YCD	NORDEA	0.520	04/27/16	0.520	50,000	99	71,500.00	0.529
	YCD	RB CANADA	0.645	04/27/16	0.645	50,000	120	107,500.00	0.656
	YCD	RB CANADA	0.645	04/27/16	0.645	50,000	120	107,500.00	0.656
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000	121	104,194.44	0.630
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000	121	104,194.44	0.630
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000	121	104,194.44	0.630
	YCD	RABOBANK	0.620	04/27/16	0.620	50,000	121	104,194.44	0.630
	YCD	NB CANADA	0.500	04/27/16	0.500	50,000	364	252,777.78	0.508
	YCD	NB CANADA	0.500	04/27/16	0.500	50,000	364	252,777.78	0.508
	YCD	NB CANADA	0.500	04/27/16	0.500	50,000	364	252,777.78	0.508
	YCD	NB CANADA	0.500	04/27/16	0.500	50,000	364	252,777.78	0.508
	YCD	WESTPAC	0.470	04/27/16	0.470	50,000	378	246,750.00	0.478
	YCD	WESTPAC	0.470	04/27/16	0.470	50,000	378	246,750.00	0.478
04/27/16	**PURCHASES**								
	CP	GE CO		05/09/16	0.340	50,000			
	CP	GE CTS		05/09/16	0.340	50,000			
	CP	GE CTS		05/09/16	0.340	50,000			
	CP	BNP NY		05/13/16	0.390	50,000			
	CP	BNP NY		05/13/16	0.390	50,000			
	CP	TOYOTA		07/11/16	0.490	50,000			
	CP	TOYOTA		07/11/16	0.490	50,000			
	YCD	MONTREAL	0.450	07/12/16	0.450	50,000			
	YCD	MONTREAL	0.450	07/12/16	0.450	50,000			
04/28/16	**REDEMPTIONS**								
	TR	BILL		04/28/16	0.230	50,000	317	101,263.89	0.234
	TR	BILL		04/28/16	0.230	50,000	317	101,263.89	0.234

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/28/16	REDEMPTIONS (Continued)								
	TR	BILL		04/28/16	0.230	50,000	317	101,263.89	0.234
	TR	BILL		04/28/16	0.230	50,000	317	101,263.89	0.234
	TR	BILL		04/28/16	0.194	50,000	349	94,036.11	0.198
	TR	BILL		04/28/16	0.194	50,000	349	94,036.11	0.198
	TR	BILL		04/28/16	0.223	50,000	364	112,486.11	0.227
	TR	BILL		04/28/16	0.223	50,000	364	112,486.11	0.227
	TR	BILL		04/28/16	0.234	50,000	364	118,173.61	0.238
	TR	BILL		04/28/16	0.234	50,000	364	118,173.61	0.238
	TR	BILL		04/28/16	0.234	50,000	364	118,173.61	0.238
	TR	BILL		04/28/16	0.234	50,000	364	118,173.61	0.238
	TR	BILL		04/28/16	0.235	50,000	364	118,805.56	0.239
	TR	BILL		04/28/16	0.235	50,000	364	118,805.56	0.239
	TR	BILL		04/28/16	0.235	50,000	364	118,805.56	0.239
	TR	BILL		04/28/16	0.235	50,000	364	118,805.56	0.239
	TR	BILL		04/28/16	0.240	50,000	364	121,333.33	0.245
	TR	BILL		04/28/16	0.240	50,000	364	121,333.33	0.245
	TR	BILL		04/28/16	0.243	50,000	364	122,597.22	0.247
	TR	BILL		04/28/16	0.243	50,000	364	122,597.22	0.247
04/28/16	PURCHASES								
	BN	BOFA	0.800	10/03/16	0.800	50,000			
	BN	BOFA	0.800	10/03/16	0.800	50,000			
	CD	BOWEST	0.500	07/01/16	0.500	50,000			
	CD	BOWEST	0.500	07/01/16	0.500	50,000			
	CD	WELLS FGO	0.910	11/01/16	0.910	50,000			
	CD	WELLS FGO	0.910	11/01/16	0.910	50,000			
	CP	GE CO		06/08/16	0.340	50,000			
	CP	GE CO		06/08/16	0.340	50,000			
	CP	JPM LLC		10/24/16	0.870	50,000			
	CP	JPM LLC		10/24/16	0.870	50,000			
	DN	FNMA		10/03/16	0.340	50,000			
	DN	FNMA		10/03/16	0.340	50,000			
	DN	FHLB		10/24/16	0.400	50,000			
	DN	FHLB		10/24/16	0.400	50,000			
	DN	FHLB		11/01/16	0.400	50,000			
	DN	FHLB		11/01/16	0.400	50,000			
	DN	FHLB		11/01/16	0.400	50,000			
	DN	FHLB		11/01/16	0.400	50,000			
	DN	FNMA		01/03/17	0.430	50,000			
	DN	FNMA		01/03/17	0.430	50,000			
	DN	FNMA		01/03/17	0.430	50,000			
	DN	FNMA		01/03/17	0.430	50,000			
	DN	FNMA		04/03/17	0.540	50,000			
	DN	FNMA		04/03/17	0.540	50,000			
	SBA FR	POOL #509825	0.750	04/25/41	0.750	36,355			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/28/16	**PURCHASES (Continued)**								
	TR	BILL		10/27/16	0.376	50,000			
	TR	BILL		10/27/16	0.376	50,000			
	TR	BILL		10/27/16	0.376	50,000			
	TR	BILL		10/27/16	0.376	50,000			
	TR	BILL		10/27/16	0.376	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.400	50,000			
	TR	BILL		10/27/16	0.403	50,000			
	TR	BILL		10/27/16	0.403	50,000			
	TR	BILL		10/27/16	0.405	50,000			
	TR	BILL		10/27/16	0.405	50,000			
	TR	BILL		04/27/17	0.608	50,000			
	TR	BILL		04/27/17	0.608	50,000			
	TR	NOTE	0.750	02/28/18	0.793	50,000			
	TR	NOTE	0.750	02/28/18	0.793	50,000			
	TR	NOTE	0.750	02/28/18	0.793	50,000			
	TR	NOTE	0.750	02/28/18	0.793	50,000			
	TR	NOTE	0.750	02/28/18	0.836	50,000			
	TR	NOTE	0.750	02/28/18	0.836	50,000			
	YCD	SUMITOMO	0.480	07/01/16	0.480	50,000			
	YCD	SUMITOMO	0.480	07/01/16	0.480	50,000			
	YCD	DNB	0.430	07/12/16	0.430	50,000			
	YCD	DNB	0.430	07/12/16	0.430	50,000			
	YCD	MIZUHO	0.600	07/27/16	0.600	50,000			
	YCD	MIZUHO	0.600	07/27/16	0.600	50,000			
	YCD	CIBC	0.560	08/01/16	0.560	50,000			
	YCD	CIBC	0.560	08/01/16	0.560	50,000			
	YCD	SE BANKEN	0.710	09/23/16	0.710	50,000			
	YCD	SE BANKEN	0.710	09/23/16	0.710	50,000			
	YCD	SCOTIA	0.760	10/03/16	0.760	50,000			
	YCD	SCOTIA	0.760	10/03/16	0.760	50,000			
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000			
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000			
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000			
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000			
	YCD	NAT AUB	1.000	01/27/17	1.000	50,000			
	YCD	NAT AUB	1.000	01/27/17	1.000	50,000			
04/29/16	**REDEMPTIONS**								
	CP	RABO NY		04/29/16	0.380	50,000	28	14,777.78	0.385
	CP	RABO NY		04/29/16	0.380	50,000	28	14,777.78	0.385
	CP	RABO NY		04/29/16	0.380	50,000	28	14,777.78	0.385

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/29/16	REDEMPTIONS (Continued)								
	CP	BNP NY		04/29/16	0.410	50,000	30	17,083.33	0.416
	CP	BNP NY		04/29/16	0.410	50,000	30	17,083.33	0.416
	CP	BNP NY		04/29/16	0.410	50,000	31	17,652.78	0.416
	CP	BNP NY		04/29/16	0.410	50,000	31	17,652.78	0.416
	YCD	DNB	0.360	04/29/16	0.360	50,000	24	12,000.00	0.365
	YCD	DNB	0.360	04/29/16	0.360	50,000	24	12,000.00	0.365
	YCD	DNB	0.360	04/29/16	0.360	50,000	28	14,000.00	0.365
	YCD	DNB	0.360	04/29/16	0.360	50,000	28	14,000.00	0.365
	YCD	CIBC	0.370	04/29/16	0.370	50,000	31	15,930.56	0.375
	YCD	CIBC	0.370	04/29/16	0.370	50,000	31	15,930.56	0.375
04/29/16	PURCHASES								
	CP	BNP NY		05/09/16	0.350	50,000			
	CP	BNP NY		05/09/16	0.350	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	11/19/15	0.350	50,000,000.00	05/19/16
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
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 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	02/03/16	0.350	1,500,000.00	05/04/16
Sierra Vista Bank	03/02/16	0.300	1,500,000.00	05/04/16
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
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	11/20/15	0.360	100,000,000.00	05/20/16
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
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	02/11/16	0.350	12,000,000.00	05/12/16
First Foundation Bank	02/24/16	0.340	30,000,000.00	05/25/16
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
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	02/12/16	0.350	20,000,000.00	05/13/16
1st Century Bank, NA	04/13/16	0.260	26,000,000.00	07/13/16
Bank Leumi USA	02/03/16	0.360	20,000,000.00	05/04/16
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
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	02/12/16	0.330	5,000,000.00	05/13/16
Commonwealth Business Bank	02/19/16	0.320	11,000,000.00	05/20/16
Commonwealth Business Bank	02/26/16	0.320	7,000,000.00	05/20/16
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Manufacturers Bank	02/11/16	0.350	35,000,000.00	05/12/16
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
Mission Valley Bank	04/13/16	0.340	7,000,000.00	10/12/16
Open Bank	02/10/16	0.290	10,000,000.00	05/11/16
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
Opus Bank	01/29/16	0.490	10,000,000.00	07/29/16
Pacific City Bank	02/10/16	0.290	10,400,000.00	05/11/16
Pacific City Bank	02/11/16	0.330	5,000,000.00	05/11/16
Pacific City Bank	02/17/16	0.310	1,800,000.00	05/11/16
Pacific City Bank	04/08/16	0.260	30,000,000.00	07/08/16
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
Wilshire Bank	02/12/16	0.330	30,000,000.00	05/13/16
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
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	02/05/16	0.400	20,000,000.00	05/06/16
Kinecta Federal Credit Union	02/18/16	0.340	15,000,000.00	05/19/16
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
California Bank of Commerce	02/11/16	0.330	5,000,000.00	05/12/16
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
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	02/03/16	0.330	30,000,000.00	05/04/16
Citizens Business Bank	02/11/16	0.330	50,000,000.00	05/12/16
Citizens Business Bank	02/17/16	0.300	30,000,000.00	05/18/16
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
ORANGE				
Grandpoint Bank	02/04/16	0.380	50,000,000.00	05/05/16
Grandpoint Bank	04/14/16	0.280	50,000,000.00	07/14/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	02/04/16	0.360	10,000,000.00	05/05/16
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
PASADENA				
American Plus Bank, NA	11/18/15	0.320	500,000.00	05/18/16
American Plus Bank, NA	12/10/15	0.580	2,000,000.00	06/09/16
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
Community Bank	11/04/15	0.290	30,000,000.00	05/04/16
Community Bank	02/12/16	0.350	25,000,000.00	05/13/16
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
East West Bank	02/05/16	0.390	75,000,000.00	05/06/16
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
EverTrust Bank	02/17/16	0.300	10,000,000.00	05/18/16
EverTrust Bank	02/19/16	0.290	20,000,000.00	05/27/16
EverTrust Bank	03/09/16	0.300	30,000,000.00	06/08/16
Wescom Central Credit Union	12/04/15	0.420	50,000,000.00	05/19/16
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASO ROBLES				
Heritage Oaks Bank	03/09/16	0.320	25,000,000.00	06/08/16
PORTERVILLE				
Bank of the Sierra	02/04/16	0.380	15,000,000.00	05/05/16
Bank of the Sierra	02/11/16	0.350	20,000,000.00	05/12/16
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
RANCHO CORDOVA				
American River Bank	11/19/15	0.370	1,000,000.00	05/19/16
American River Bank	02/25/16	0.370	6,500,000.00	05/26/16
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	02/11/16	0.450	7,500,000.00	08/11/16
REDWOOD CITY				
Provident Credit Union	02/17/16	0.300	20,000,000.00	05/18/16
Provident Credit Union	02/18/16	0.300	20,000,000.00	05/26/16
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
RICHMOND				
Mechanics Bank	02/11/16	0.350	20,000,000.00	05/12/16
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
ROCKLIN				
Five Star Bank	04/13/16	0.340	2,000,000.00	10/12/16
ROSEMEAD				
Pacific Alliance Bank	04/13/16	0.340	4,000,000.00	10/12/16
ROSEVILLE				
Umpqua Bank	11/12/15	0.350	50,000,000.00	05/12/16
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Merchants National Bank of Sacramento	11/18/15	0.340	2,000,000.00	05/18/16
Merchants National Bank of Sacramento	12/02/15	0.440	2,000,000.00	06/01/16
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
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	02/22/16	0.340	30,000,000.00	05/25/16
SAN DIEGO				
California Coast Credit Union	12/02/15	0.420	25,000,000.00	06/01/16
Mission Federal Credit Union	02/17/16	0.300	10,000,000.00	05/18/16
Mission Federal Credit Union	04/13/16	0.240	10,000,000.00	07/13/16
San Diego County Credit Union	01/14/16	0.280	50,000,000.00	05/12/16
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
Western Alliance Bank	02/11/16	0.350	65,000,000.00	05/12/16
Western Alliance Bank	02/17/16	0.320	75,000,000.00	05/18/16
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
SAN FRANCISCO				
Bank of San Francisco	03/18/16	0.380	10,000,000.00	06/17/16
First Republic Bank	02/03/16	0.350	150,000,000.00	05/04/16
First Republic Bank	02/18/16	0.330	150,000,000.00	05/19/16
Mission National Bank	03/30/16	0.310	15,000,000.00	06/29/16
Presidio Bank	02/18/16	0.330	10,000,000.00	05/19/16
Presidio Bank	02/03/16	0.470	10,000,000.00	08/03/16
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
SAN JOSE				
Heritage Bank of Commerce	11/13/15	0.360	13,000,000.00	05/13/16
Heritage Bank of Commerce	02/24/16	0.320	20,000,000.00	05/25/16
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
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	02/24/16	0.350	4,000,000.00	05/25/16
Tri-Valley Bank	02/18/16	0.440	6,000,000.00	08/18/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
Summit State Bank	02/03/16	0.330	8,000,000.00	05/04/16
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
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	02/24/16	0.320	3,000,000.00	05/25/16
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
TOTAL TIME DEPOSITS APRIL 2016			**5,695,940,000.00**	

BANK DEMAND DEPOSITS
APRIL 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,341,251	$ 3,916,450
2	2,341,251	3,438,580
3	2,341,251	3,438,580
4	2,252,295	3,438,580
5	2,820,996	3,342,693
6	2,703,994	3,700,900
7	2,795,574	3,880,065
8	2,459,332	3,378,305
9	2,459,332	3,378,305
10	2,459,332	3,378,305
11	2,247,565	2,502,946
12	2,340,648	2,627,961
13	2,522,621	2,659,831
14	2,363,481	2,720,083
15	2,617,894	2,652,843
16	2,617,894	2,656,644
17	2,617,894	2,656,644
18	2,575,944	2,517,885
19	2,513,915	2,071,131
20	2,475,307	2,387,197
21	2,662,542	2,576,882
22	2,532,970	4,683,692
23	2,532,970	4,683,692
24	2,532,970	4,683,692
25	2,378,352	3,561,471
26	2,550,867	2,160,298
27	2,506,144	3,992,526
28	2,270,674	3,257,090
29	2,536,164	4,203,771
30	2,536,164	4,204,565

AVERAGE DOLLAR DAYS $2,496,920 a/

a/ **The prescribed bank balance for April was $2,506,100. This consisted of $2,449,300 in compensating balances for services, balances for uncollected funds of $58,100 and a deduction of $1,300 for April 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 April 20, 2016, has determined and designated the amount of money available for deposit and investment as of April 13, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,449,300,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	4/18/2016	4/22/2016	$ 403,426,000	$ (5,257,474,000)	$ 5,660,900,000	$ 403,426,000
(2)	4/25/2016	4/29/2016	$ 1,790,500,000	$ (3,466,974,000)	$ 5,660,900,000	$ 2,193,926,000
(3)	5/2/2016	5/6/2016	$ (2,213,800,000)	$ (5,680,774,000)	$ 5,660,900,000	$ (19,874,000)
(4)	5/9/2016	5/13/2016	$ (1,242,600,000)	$ (6,923,374,000)	$ 5,660,900,000	$ (1,262,474,000)
(5)	5/16/2016	5/20/2016	$ 1,929,100,000	$ (4,994,274,000)	$ 5,660,900,000	$ 666,626,000
(6)	5/23/2016	5/27/2016	$ 1,747,000,000	$ (3,247,274,000)	$ 5,660,900,000	$ 2,413,626,000
(7)	5/30/2016	6/3/2016	$ (1,430,900,000)	$ (4,678,174,000)	$ 5,660,900,000	$ 982,726,000
(8)	6/6/2016	6/10/2016	$ 4,000,000	$ (4,674,174,000)	$ 5,660,900,000	$ 986,726,000
(9)	6/13/2016	6/17/2016	$ 8,465,400,000	$ 3,791,226,000	$ 5,660,900,000	$ 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 $ 2,449,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: April 20, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 5/31/16
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
05/03/16	04/26/16	SUN	101448	FFCB 1.70 (CALLABLE)	1.70	05/03/21	99.90	$25,000,000.00	$24,975,000.00	$0.00
05/03/16	04/26/16	DCM	101449	FFCB 1.70 (CALLABLE)	1.70	05/03/21	99.90	$25,000,000.00	$24,975,000.00	$0.00
05/02/16	04/26/16	WFI	101454	FFCB 1.62 (CALLABLE)	1.62	04/20/21	99.75	$20,710,000.00	$20,658,225.00	$11,183.40
05/02/16	04/26/16	RBCCM	101459	FFCB 1.68 (CALLABLE)	1.68	04/05/21	99.82	$25,000,000.00	$24,955,000.00	$31,500.00
05/04/16	04/27/16	BLAYBV	101475	FFCB 1.47 (CALLABLE)	1.47	05/04/20	100	$50,000,000.00	$50,000,000.00	$0.00
05/04/16	04/27/16	KEYBAN(	101476	FFCB 1.47 (CALLABLE)	1.47	05/04/20	100	$25,000,000.00	$25,000,000.00	$0.00
05/04/16	04/27/16	DBAG	101477	FFCB 1.47 (CALLABLE)	1.47	05/04/20	100	$25,000,000.00	$25,000,000.00	$0.00
05/17/16	04/28/16	PIPE	101488	FHLMC 1.50 (CALLABLE)	1.50	05/17/21	100	$17,000,000.00	$17,000,000.00	$0.00
						PSI Non-Trading Total		$212,710,000.00	$212,563,225.00	$42,683.40
							TOTAL	**$212,710,000.00**	**$212,563,225.00**	**$42,683.40**