COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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December 31, 2015

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 NOVEMBER 2015**

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

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

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

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

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

JK:NI:rkl

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2015

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2015

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2015

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 11/30/15		
At Cost	$ 23,258,916,069	$ 101,481,741
At Market	$ 23,217,119,664	$ 100,957,603
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.63%	0.00%
United States Government and Agency Obligations	55.07%	53.66%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.45%	0.00%
Municipal Obligations	0.20%	4.59%
Corporate and Deposit Notes	0.65%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	41.75%
1-60 days	44.14%	41.75%
61 days-1 year	13.12%	19.79%
Over 1 year	42.74%	38.46%
Weighted Average Days to Maturity	536	

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

SCHEDULE A1

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

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	29.45%
Corporate and Deposit Notes	A-1+	P-1	0.33%
	AA-	Aa3	0.32%
Los Angeles County Securities	AA+	Aa2	0.20%
Negotiable Certificates of Deposit	A-1	P-1	14.63%
U.S. Agency Securities	AA+	Aaa	50.10%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.79%
U.S. Treasury Bills	AA+	Aaa	4.18%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	41.75%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.59%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	53.58%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT

NOVEMBER 30, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 11/30/15	$ 23,258,916,069
Market Value at 11/30/15	$ 23,217,119,664
Average Daily Balance	$ 22,014,857,930
Gains and Losses:	
For the Month	$ 278,024
For the Past 12 Months	$ 2,174,342
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,695,675
Earnings for the Past 12 Months	$ 167,820,241
Earnings Rate for the Month	0.75%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF NOVEMBER 30, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	110,677,314.88	
Bank of the West - Concentration	$	48,560,875.10	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	122,461,942.89	(B)
Union Bank- Concentration	$	234,065.93	
Wells Fargo - Concentration	$	2,238,275.79	
Total Ledger Balance for all Banks	$	284,172,474.59	

(A) $42.161 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) $122.653 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. The remaining negative balance at JP Morgan Chase primarily resulted from a November 30, 2015 projected deposit estimate that exceeded the actual treasurer's deposit received for the day. This corrected itself the next business day.

TREASURER'S ACTIVITY FOR NOVEMBER 2015
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 November 2015

Total Deposits	$ 4,728,074,402.92
Total Disbursements	$ 4,012,764,714.23
Discretionary Funds Liquidity Withdrawal Ratio:	
As of November 30, 2015	1.55

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
December	$ 7,051,815,000.00	$ 9,083,100,000.00	$ 5,500,800,000.00	$ 10,634,115,000.00
January	$ 3,216,293,000.00	$ 3,471,100,000.00	$ 5,428,600,000.00	$ 11,892,908,000.00
February	$ 623,835,000.00	$ 3,243,800,000.00	$ 4,239,100,000.00	$ 11,521,443,000.00
March	$ 820,000,000.00	$ 4,695,400,000.00	$ 4,201,600,000.00	$ 12,835,243,000.00
April	$ 300,000,000.00	$ 7,785,200,000.00	$ 4,969,700,000.00	$ 15,950,743,000.00
May	$ 100,000,000.00	$ 2,807,500,000.00	$ 5,369,200,000.00	$ 13,489,043,000.00

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 November 2015, the Treasurer placed $352.322 million in the Bank of the West Money Market Plus Account and $179.396 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $42.161 million remained in the Bank of the West Money Market Plus Account and $122.653 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 NOVEMBER 2015
COMPLIANCE REPORT

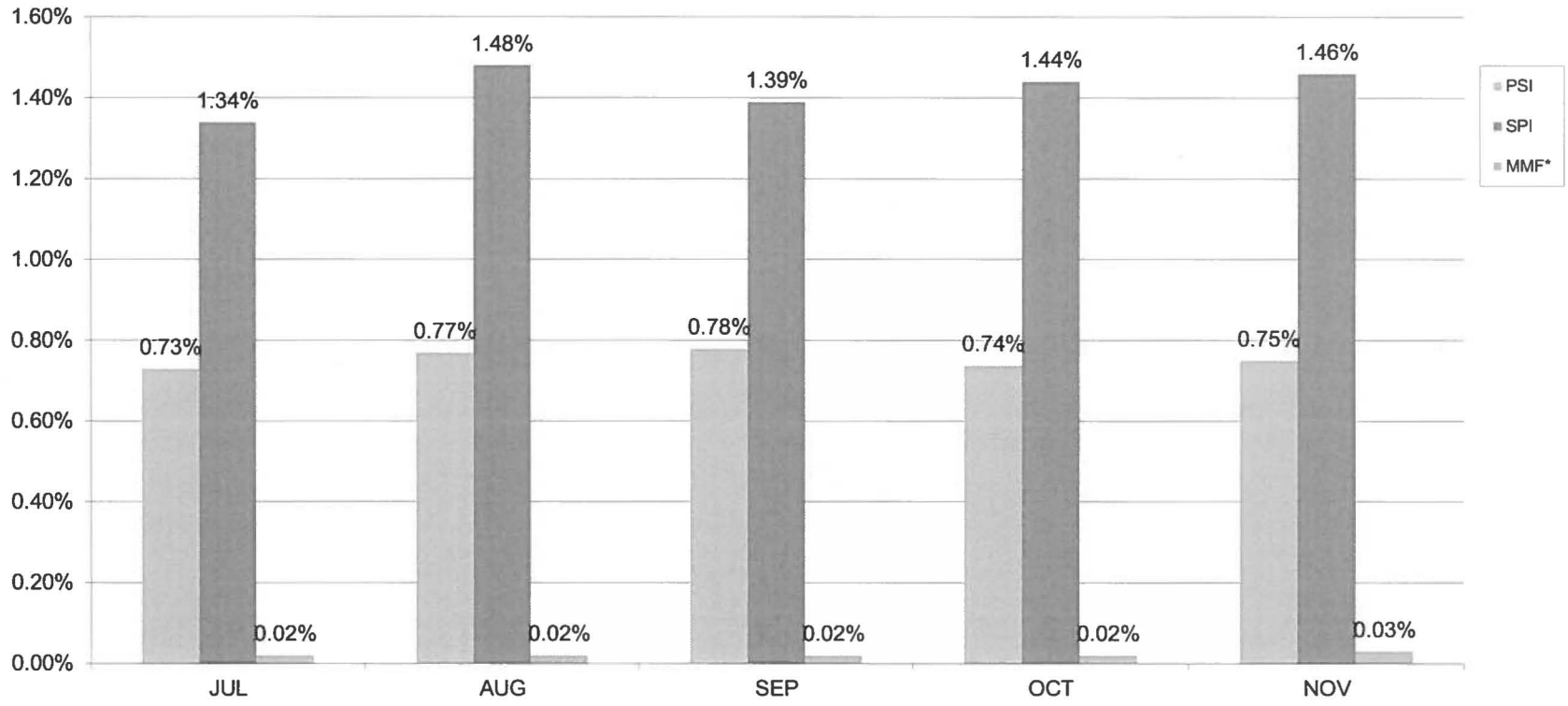
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 11/30/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
11/1/2015	$ 22,078,752,300.90	$ 105,012,612.21
11/2/2015	21,763,879,856.74	105,012,612.21
11/3/2015	21,836,590,150.94	105,012,612.21
11/4/2015	21,854,443,534.81	105,012,612.21
11/5/2015	21,624,031,079.13	105,012,612.21
11/6/2015	21,523,748,660.36	105,012,612.21
11/7/2015	21,523,748,660.36	105,012,612.21
11/8/2015	21,523,748,660.36	105,012,612.21
11/9/2015	21,561,160,330.70	105,012,612.21
11/10/2015	21,525,163,495.44	102,152,612.21
11/11/2015	21,525,163,495.44	102,152,612.21
11/12/2015	21,618,480,934.60	102,152,612.21
11/13/2015	21,543,444,794.24	102,152,612.21
11/14/2015	21,518,444,794.24	102,152,612.21
11/15/2015	21,518,444,794.24	102,152,612.21
11/16/2015	21,572,676,126.12	102,152,612.21
11/17/2015	21,677,596,167.77	102,152,612.21
11/18/2015	21,861,592,060.52	102,152,612.21
11/19/2015	21,923,526,572.87	102,152,612.21
11/20/2015	21,833,994,511.19	102,152,612.21
11/21/2015	21,808,994,511.19	102,152,612.21
11/22/2015	21,808,994,511.19	102,152,612.21
11/23/2015	21,773,947,172.11	102,152,612.21
11/24/2015	22,764,539,705.01	102,152,612.21
11/25/2015	23,189,936,551.96	102,152,612.21
11/26/2015	23,164,943,472.32	102,152,612.21
11/27/2015	23,189,933,847.32	101,481,612.21
11/28/2015	23,038,450,532.17	101,481,612.21
11/29/2015	23,038,450,532.17	101,481,612.21
11/30/2015	23,258,916,069.37	101,481,741.49
	$ 22,014,857,929.53	**$ 102,921,149.85**

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



* Source: Money Fund Report as of December 15, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,142,596	$122,697
Gains (Losses) on Sales of Non-Trading Securities.	278,024	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	1,275,055	129
Prior Accrual Adjustment	0	0
Total Revenues	$13,695,675	$122,826
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,156
	$0	$3,156
NET INCOME	$13,695,675	$119,670

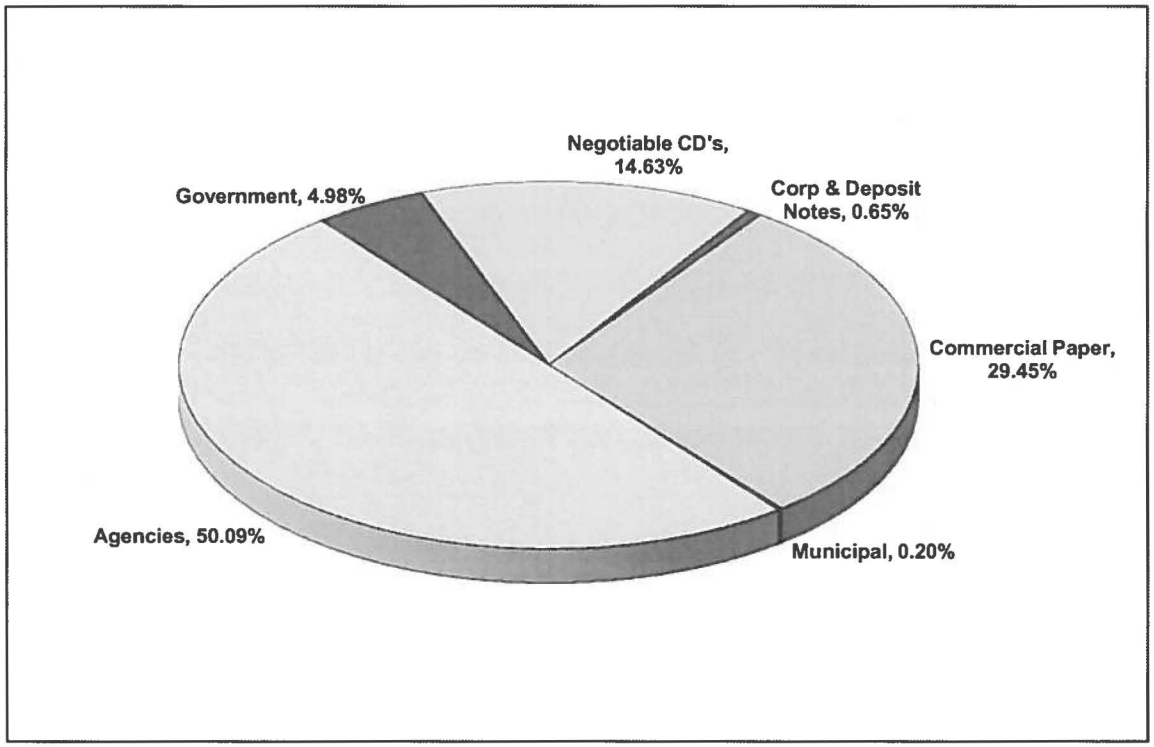
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	45.97%	
Los Angeles County and Related Entities	44.98%	
Consolidated Sanitation Districts		2.22%
Metropolitan Transportation Authority		0.77%
Miscellaneous Agencies Pooled Investments		2.59%
South Coast Air Quality Management District		2.19%
Miscellaneous		0.01%
Subtotal	90.95%	7.78%
County Bond Proceeds and Repayment Funds		1.27%
Grand Total	90.95%	9.05%

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



	In Thousands
Negotiable CD's	3,402,913
Corp & Deposit Notes	149,976
Bankers Acceptance	-
Commercial Paper	6,849,869
Municipal	47,000
Agencies	11,650,855
Other	-
Government	1,158,303
Total	$ 23,258,916

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: November 1, 2015 to November 30, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/02/15	99832	AUTOBAHN FUNDING CO LLC CP	0.14	12/04/15	50,000,000.00	49,993,777.78	0	CITI	LOOP
NTRD	CPD	11/02/15	99833	AUTOBAHN FUNDING CO LLC CP	0.15	12/01/15	50,000,000.00	49,993,958.33	0	CITI	CRSU
NTRD	CPD	11/02/15	99834	AUTOBAHN FUNDING CO LLC CP	0.15	12/01/15	5,000,000.00	4,999,395.83	0	CITI	CRSU
NTRD	CPD	11/02/15	99835	BARTON CAPITAL LLC CP	0.20	01/05/16	25,000,000.00	24,991,111.11	0	CITI	CRSU
NTRD	CPD	11/02/15	99836	CANCARA ASSET SEC LLC CP	0.17	12/07/15	35,000,000.00	34,994,215.28	0	CITI	BLAYBV
NTRD	CPD	11/02/15	99839	CREDIT AGRICOLE CIB NY BR	0.15	12/07/15	50,000,000.00	49,992,708.33	0	CITI	MS
NTRD	CPD	11/02/15	99840	CREDIT AGRICOLE CIB NY BR	0.15	12/08/15	25,000,000.00	24,996,250.00	0	CITI	MFR
NTRD	CPD	11/02/15	99841	ABBEY NATIONAL TREAS SV PL	0.17	01/04/16	27,827,000.00	27,818,721.47	0	CITI	MFR
NTRD	CPD	11/03/15	99845	AUTOBAHN FUNDING CO LLC CP	0.15	12/03/15	25,000,000.00	24,996,875.00	0	CITI	BLAYBV
NTRD	CPD	11/03/15	99846	ATLANTIC ASSET SEC LLC CP	0.16	12/08/15	50,000,000.00	49,992,222.22	0	CITI	MS
NTRD	CPD	11/03/15	99847	CREDIT AGRICOLE CIB NY BR	0.15	12/14/15	45,000,000.00	44,992,312.50	0	CITI	MFR
NTRD	CPD	11/03/15	99848	ATLANTIC ASSET SEC LLC CP	0.16	12/07/15	25,000,000.00	24,996,222.22	0	CITI	MS
NTRD	CPD	11/03/15	99850	BARTON CAPITAL LLC CP	0.20	01/04/16	25,000,000.00	24,991,388.89	0	CITI	JPM
NTRD	CPD	11/03/15	99852	CHEVRON CORP. CP	0.12	12/31/15	50,000,000.00	49,990,333.33	0	CITI	MS
NTRD	CPD	11/03/15	99853	ING U.S. FUNDING LLC CP	0.37	03/04/16	13,000,000.00	12,983,699.44	0	CITI	INGF
NTRD	CPD	11/03/15	99855	PRIVATE EXPORT FUNDING COR	0.26	01/26/16	9,576,000.00	9,570,190.56	0	CITI	KEYBANC
NTRD	CPD	11/04/15	99857	ATLANTIC ASSET SEC LLC CP	0.17	12/14/15	50,000,000.00	49,990,555.56	0	CITI	JPM
NTRD	CPD	11/04/15	99858	AUTOBAHN FUNDING CO LLC CP	0.15	12/18/15	25,000,000.00	24,995,416.67	0	CITI	MS
NTRD	CPD	11/04/15	99859	BARTON CAPITAL LLC CP	0.14	12/14/15	5,400,000.00	5,399,160.00	0	CITI	KEYBANC
NTRD	CPD	11/04/15	99862	ABBEY NATIONAL TREAS SV PL	0.14	12/15/15	50,000,000.00	49,992,027.78	0	CITI	MFR
NTRD	CPD	11/04/15	99863	ABBEY NATIONAL TREAS SV PL	0.14	12/17/15	50,000,000.00	49,991,638.89	0	CITI	MFR
NTRD	CPD	11/04/15	99851	NATIXIS NY BRANCH CP	0.13	12/17/15	25,000,000.00	24,996,118.06	0	CITI	JPM
NTRD	CPD	11/04/15	99865	BARTON CAPITAL LLC CP	0.20	01/05/16	19,000,000.00	18,993,455.56	0	CITI	MS
NTRD	CPD	11/05/15	99875	BARTON CAPITAL LLC CP	0.19	01/07/16	35,000,000.00	34,988,362.50	0	CITI	GPS
NTRD	CPD	11/05/15	99868	CREDIT AGRICOLE CIB NY BR	0.15	12/16/15	35,000,000.00	34,994,020.83	0	CITI	BLAYBV
NTRD	CPD	11/05/15	99869	PRIVATE EXPORT FUNDING COR	0.26	12/15/15	25,000,000.00	24,992,777.78	0	CITI	JPM
NTRD	CPD	11/05/15	99870	CREDIT AGRICOLE CIB NY BR	0.15	12/14/15	25,000,000.00	24,995,937.50	0	CITI	MFR
NTRD	CPD	11/05/15	99871	ATLANTIC ASSET SEC LLC CP	0.16	12/17/15	25,000,000.00	24,995,333.33	0	CITI	MS
NTRD	CPD	11/05/15	99872	BARTON CAPITAL LLC CP	0.19	01/05/16	25,000,000.00	24,991,951.39	0	CITI	MFR
NTRD	CPD	11/05/15	99861	PRIVATE EXPORT FUNDING COR	0.24	12/18/15	50,000,000.00	49,985,666.67	0	CITI	BLAYBV
NTRD	CPD	11/06/15	99860	TOYOTA MOTOR CREDIT CORP C	0.14	12/17/15	9,000,000.00	8,998,565.00	0	CITI	KEYBANC
NTRD	CPD	11/06/15	99873	CANCARA ASSET SEC LLC CP	0.17	12/11/15	25,000,000.00	24,995,868.06	0	CITI	JPM
NTRD	CPD	11/06/15	99880	PRIVATE EXPORT FUNDING COR	0.26	12/16/15	25,000,000.00	24,992,777.78	0	CITI	JPM
NTRD	CPD	11/06/15	99881	CANCARA ASSET SEC LLC CP	0.17	12/16/15	30,000,000.00	29,994,333.33	0	CITI	MS
NTRD	CPD	11/06/15	99882	AUTOBAHN FUNDING CO LLC CP	0.15	12/17/15	25,000,000.00	24,995,729.17	0	CITI	BLAYBV
NTRD	CPD	11/06/15	99883	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	25,000,000.00	24,995,555.56	0	CITI	MS
NTRD	CPD	11/06/15	99884	CREDIT AGRICOLE CIB NY BR	0.15	12/18/15	25,000,000.00	24,995,625.00	0	CITI	MFR
NTRD	CPD	11/06/15	99885	ATLANTIC ASSET SEC LLC CP	0.16	12/21/15	25,000,000.00	24,995,000.00	0	CITI	BLAYBV
NTRD	CPD	11/06/15	99886	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	7,248,000.00	7,246,711.47	0	CITI	MS
NTRD	CPD	11/09/15	99887	ATLANTIC ASSET SEC LLC CP	0.15	12/21/15	25,000,000.00	24,995,625.00	0	CITI	MFR
NTRD	CPD	11/09/15	99888	AUTOBAHN FUNDING CO LLC CP	0.15	12/15/15	35,000,000.00	34,994,750.00	0	CITI	CRSU
NTRD	CPD	11/09/15	99889	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	25,000,000.00	24,995,666.67	0	CITI	MS

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NTRD	CPD	11/09/15	99890	BARTON CAPITAL LLC CP	0.20	01/05/16	6,000,000.00	5,998,100.00	0	CITI	GPS
NTRD	CPD	11/09/15	99891	BARTON CAPITAL LLC CP	0.25	01/14/16	5,300,000.00	5,297,570.83	0	CITI	GPS
NTRD	CPD	11/09/15	99892	BARTON CAPITAL LLC CP	0.22	01/08/16	50,000,000.00	49,981,666.67	0	CITI	LOOP
NTRD	CPD	11/09/15	99893	CREDIT AGRICOLE CIB NY BR	0.15	12/17/15	50,000,000.00	49,992,083.33	0	CITI	MFR
NTRD	CPD	11/09/15	99894	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	17,752,000.00	17,749,080.78	0	CITI	MS
NTRD	CPD	11/09/15	99895	NATIXIS NY BRANCH CP	0.12	12/14/15	30,000,000.00	29,996,500.00	0	CITI	JPM
NTRD	CPD	11/09/15	99896	ATLANTIC ASSET SEC LLC CP	0.16	12/07/15	9,762,000.00	9,760,785.17	0	CITI	MS
NTRD	CPD	11/09/15	99897	BARTON CAPITAL LLC CP	0.23	01/06/16	25,000,000.00	24,990,736.11	0	CITI	MS
NTRD	CPD	11/10/15	99898	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	25,000,000.00	24,995,777.78	0	CITI	MS
NTRD	CPD	11/10/15	99899	AUTOBAHN FUNDING CO LLC CP	0.15	12/15/15	35,000,000.00	34,994,895.83	0	CITI	CRSU
NTRD	CPD	11/10/15	99900	PRIVATE EXPORT FUNDING COR	0.32	01/04/16	25,000,000.00	24,987,777.78	0	CITI	JPM
NTRD	CPD	11/10/15	99902	UBS FINANCE (DELAWARE) LLC	0.20	12/31/15	11,045,000.00	11,041,870.58	0	CITI	GPS
NTRD	CPD	11/10/15	99906	PRIVATE EXPORT FUNDING COR	0.24	12/21/15	50,000,000.00	49,986,333.33	0	CITI	BLAYBV
NTRD	CPD	11/10/15	99908	BARTON CAPITAL LLC CP	0.22	01/07/16	35,000,000.00	34,987,594.44	0	CITI	BLAYBV
NTRD	CPD	11/12/15	99903	PRIVATE EXPORT FUNDING COR	0.32	01/04/16	24,000,000.00	23,988,693.33	0	CITI	JPM
NTRD	CPD	11/12/15	99904	TOYOTA MOTOR CREDIT CORP C	0.15	12/22/15	25,000,000.00	24,995,833.33	0	CITI	TFS
NTRD	CPD	11/12/15	99901	AUTOBAHN FUNDING CO LLC CP	0.20	12/31/15	15,000,000.00	14,995,916.67	0	CITI	MS
NTRD	CPD	11/12/15	99913	CANCARA ASSET SEC LLC CP	0.17	12/15/15	15,000,000.00	14,997,662.50	0	CITI	JPM
NTRD	CPD	11/12/15	99914	ATLANTIC ASSET SEC LLC CP	0.16	12/07/15	25,000,000.00	24,997,222.22	0	CITI	MS
NTRD	CPD	11/12/15	99915	CREDIT AGRICOLE CIB NY BR	0.15	12/10/15	50,000,000.00	49,994,166.67	0	CITI	MFR
NTRD	CPD	11/12/15	99911	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	50,000,000.00	49,992,000.00	0	CITI	MS
NTRD	CPD	11/12/15	99918	BARTON CAPITAL LLC CP	0.30	01/26/16	25,000,000.00	24,984,375.00	0	CITI	GPS
NTRD	CPD	11/12/15	99922	CRC FUNDING LLC CP	0.15	12/22/15	33,500,000.00	33,494,416.67	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99920	PRIVATE EXPORT FUNDING COR	0.24	12/28/15	50,000,000.00	49,985,000.00	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99928	AUTOBAHN FUNDING CO LLC CP	0.15	12/16/15	30,000,000.00	29,995,875.00	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99929	AUTOBAHN FUNDING CO LLC CP	0.15	12/17/15	30,000,000.00	29,995,750.00	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99931	BARTON CAPITAL LLC CP	0.15	12/18/15	25,000,000.00	24,996,354.17	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99932	ATLANTIC ASSET SEC LLC CP	0.15	12/18/15	25,000,000.00	24,996,354.17	0	CITI	LOOP
NTRD	CPD	11/13/15	99933	AUTOBAHN FUNDING CO LLC CP	0.15	12/18/15	45,000,000.00	44,993,437.50	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99934	PRIVATE EXPORT FUNDING COR	0.24	12/30/15	25,000,000.00	24,992,166.67	0	CITI	BLAYBV
NTRD	CPD	11/13/15	99935	CREDIT AGRICOLE CIB NY BR	0.14	12/18/15	35,000,000.00	34,995,236.11	0	CITI	MFR
NTRD	CPD	11/13/15	99905	ABBEY NATIONAL TREAS SV PL	0.13	12/31/15	50,000,000.00	49,991,333.33	0	CITI	MFR
NTRD	CPD	11/16/15	99938	BARTON CAPITAL LLC CP	0.15	12/15/15	25,000,000.00	24,996,979.17	0	CITI	LOOP
NTRD	CPD	11/16/15	99939	ATLANTIC ASSET SEC LLC CP	0.16	12/23/15	25,000,000.00	24,995,888.89	0	CITI	MS
NTRD	CPD	11/16/15	99940	ABBEY NATIONAL TREAS SV PL	0.32	01/19/16	50,000,000.00	49,971,555.56	0	CITI	BLAYBV
NTRD	CPD	11/16/15	99941	REGENCY MARKETS NO. 1 LLC	0.18	12/15/15	50,000,000.00	49,992,750.00	0	CITI	GPS
NTRD	CPD	11/16/15	99942	REGENCY MARKETS NO. 1 LLC	0.18	12/15/15	38,199,000.00	38,193,461.14	0	CITI	GPS
NTRD	CPD	11/16/15	99943	CREDIT AGRICOLE CIB NY BR	0.15	12/18/15	30,000,000.00	29,996,000.00	0	CITI	MFR
NTRD	CPD	11/16/15	99944	PFIZER INC CP	0.15	01/20/16	40,000,000.00	39,989,166.67	0	CITI	GPS
NTRD	CPD	11/16/15	99945	AUTOBAHN FUNDING CO LLC CP	0.15	12/15/15	25,000,000.00	24,996,979.17	0	CITI	BLAYBV
NTRD	CPD	11/16/15	99946	ATLANTIC ASSET SEC LLC CP	0.18	12/15/15	26,083,000.00	26,079,217.96	0	CITI	JPM
NTRD	CPD	11/17/15	99947	BARTON CAPITAL LLC CP	0.23	01/20/16	25,000,000.00	24,989,777.78	0	CITI	JPM

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NTRD	CPD	11/17/15	99948	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,988,444.44	0	CITI	JPM
NTRD	CPD	11/17/15	99951	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	50,000,000.00	49,993,111.11	0	CITI	MS
NTRD	CPD	11/17/15	99952	ABBEY NATIONAL TREAS SV PL	0.32	01/19/16	50,000,000.00	49,972,000.00	0	CITI	MFR
NTRD	CPD	11/17/15	99953	PRIVATE EXPORT FUNDING COR	0.24	12/28/15	50,000,000.00	49,986,333.33	0	CITI	BLAYBV
NTRD	CPD	11/17/15	99954	CREDIT AGRICOLE CIB NY BR	0.15	12/24/15	30,000,000.00	29,995,375.00	0	CITI	MS
NTRD	CPD	11/17/15	99955	PRIVATE EXPORT FUNDING COR	0.24	12/29/15	25,000,000.00	24,993,000.00	0	CITI	BLAYBV
NTRD	CPD	11/18/15	99958	ATLANTIC ASSET SEC LLC CP	0.16	12/21/15	50,000,000.00	49,992,666.67	0	CITI	MS
NTRD	CPD	11/18/15	99959	CANCARA ASSET SEC LLC CP	0.26	01/20/16	50,000,000.00	49,977,250.00	0	CITI	JPM
NTRD	CPD	11/18/15	99960	AUTOBAHN FUNDING CO LLC CP	0.15	12/18/15	20,000,000.00	19,997,500.00	0	CITI	BLAYBV
NTRD	CPD	11/18/15	99961	ABBEY NATIONAL TREAS SV PL	0.32	01/19/16	30,200,000.00	30,183,356.44	0	CITI	MFR
NTRD	CPD	11/18/15	99962	ATLANTIC ASSET SEC LLC CP	0.17	12/23/15	50,000,000.00	49,991,736.11	0	CITI	BLAYBV
NTRD	CPD	11/18/15	99963	PRIVATE EXPORT FUNDING COR	0.28	01/04/16	33,000,000.00	32,987,936.67	0	CITI	JPM
NTRD	CPD	11/18/15	99949	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,988,625.00	0	CITI	JPM
NTRD	CPD	11/18/15	99965	BARTON CAPITAL LLC CP	0.27	01/26/16	49,000,000.00	48,974,642.50	0	CITI	KEYBANC
NTRD	CPD	11/18/15	99966	BARTON CAPITAL LLC CP	0.25	01/27/16	20,000,000.00	19,990,277.78	0	CITI	BLAYBV
NTRD	CPD	11/18/15	99968	CREDIT AGRICOLE CIB NY BR	0.15	12/22/15	25,000,000.00	24,996,458.33	0	CITI	MFR
NTRD	CPD	11/19/15	99975	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	50,000,000.00	49,994,000.00	0	CITI	MS
NTRD	CPD	11/19/15	99976	AUTOBAHN FUNDING CO LLC CP	0.15	12/21/15	35,000,000.00	34,995,333.33	0	CITI	BLAYBV
NTRD	CPD	11/19/15	99977	PRIVATE EXPORT FUNDING COR	0.26	01/04/16	35,000,000.00	34,988,372.22	0	CITI	BLAYBV
NTRD	CPD	11/19/15	99978	AUTOBAHN FUNDING CO LLC CP	0.15	12/23/15	11,000,000.00	10,998,441.67	0	CITI	CRSU
NTRD	CPD	11/19/15	99979	ATLANTIC ASSET SEC LLC CP	0.16	12/17/15	20,149,000.00	20,146,492.57	0	CITI	MS
NTRD	CPD	11/19/15	99980	CANCARA ASSET SEC LLC CP	0.24	01/19/16	50,000,000.00	49,979,666.67	0	CITI	LOOP
NTRD	CPD	11/20/15	99981	ATLANTIC ASSET SEC LLC CP	0.17	12/18/15	35,000,000.00	34,995,372.22	0	CITI	MFR
NTRD	CPD	11/20/15	99982	REGENCY MARKETS NO. 1 LLC	0.19	12/21/15	50,000,000.00	49,991,819.44	0	CITI	MS
NTRD	CPD	11/20/15	99983	AUTOBAHN FUNDING CO LLC CP	0.15	12/22/15	30,000,000.00	29,996,000.00	0	CITI	MS
NTRD	CPD	11/20/15	99984	ATLANTIC ASSET SEC LLC CP	0.16	12/24/15	35,000,000.00	34,994,711.11	0	CITI	BLAYBV
NTRD	CPD	11/20/15	99973	ATLANTIC ASSET SEC LLC CP	0.15	12/17/15	25,000,000.00	24,997,187.50	0	CITI	LOOP
NTRD	CPD	11/20/15	99974	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,988,986.11	0	CITI	BLAYBV
NTRD	CPD	11/20/15	99988	CANCARA ASSET SEC LLC CP	0.26	01/20/16	40,000,000.00	39,982,377.78	0	CITI	MS
NTRD	CPD	11/20/15	99989	REGENCY MARKETS NO. 1 LLC	0.18	12/21/15	21,500,000.00	21,496,667.50	0	CITI	GPS
NTRD	CPD	11/20/15	99990	AUTOBAHN FUNDING CO LLC CP	0.15	12/22/15	25,000,000.00	24,996,666.67	0	CITI	BLAYBV
NTRD	CPD	11/20/15	99991	AUTOBAHN FUNDING CO LLC CP	0.12	12/01/15	25,000,000.00	24,999,083.33	0	CITI	KEYBANC
NTRD	CPD	11/20/15	99992	AUTOBAHN FUNDING CO LLC CP	0.15	12/23/15	31,000,000.00	30,995,737.50	0	CITI	BLAYBV
NTRD	CPD	11/23/15	99997	BARTON CAPITAL LLC CP	0.15	12/30/15	50,000,000.00	49,992,291.67	0	CITI	MS
NTRD	CPD	11/23/15	99998	ABBEY NATIONAL TREAS SV PL	0.33	02/01/16	50,000,000.00	49,967,916.67	0	CITI	MFR
NTRD	CPD	11/23/15	100000	NATIXIS NY BRANCH CP	0.38	02/01/16	25,000,000.00	24,981,527.78	0	CITI	MFR
NTRD	CPD	11/23/15	100001	CREDIT AGRICOLE CIB NY BR	0.20	12/30/15	50,000,000.00	49,989,722.22	0	CITI	MFR
NTRD	CPD	11/24/15	100009	ATLANTIC ASSET SEC LLC CP	0.24	01/11/16	50,000,000.00	49,984,000.00	0	CITI	MFR
NTRD	CPD	11/24/15	100010	BARTON CAPITAL LLC CP	0.17	01/05/16	50,000,000.00	49,990,083.33	0	CITI	MS
NTRD	CPD	11/24/15	100011	CREDIT AGRICOLE CIB NY BR	0.20	12/31/15	25,000,000.00	24,994,861.11	0	CITI	MFR
NTRD	CPD	11/24/15	100013	PRIVATE EXPORT FUNDING COR	0.24	01/07/16	50,000,000.00	49,985,333.33	0	CITI	BLAYBV
NTRD	CPD	11/24/15	99999	ATLANTIC ASSET SEC LLC CP	0.18	12/24/15	50,000,000.00	49,992,500.00	0	CITI	MS

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NTRD	CPD	11/24/15	99986	CANCARA ASSET SEC LLC CP	0.26	01/20/16	50,000,000.00	49,979,416.67	0	CITI	BLAYBV
NTRD	CPD	11/24/15	99987	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,989,708.33	0	CITI	BLAYBV
NTRD	CPD	11/24/15	99994	AUTOBAHN FUNDING CO LLC CP	0.15	12/23/15	50,000,000.00	49,993,958.33	0	CITI	CRSU
NTRD	CPD	11/24/15	100018	PRIVATE EXPORT FUNDING COR	0.24	01/08/16	50,000,000.00	49,985,000.00	0	CITI	BLAYBV
NTRD	CPD	11/24/15	100023	MONT BLANC CAPITAL CORP CP	0.39	02/16/16	32,781,000.00	32,751,169.29	0	CITI	LOOP
NTRD	CPD	11/25/15	100020	BARTON CAPITAL LLC CP	0.17	01/05/16	50,000,000.00	49,990,319.44	0	CITI	MS
NTRD	CPD	11/25/15	100030	NATIXIS NY BRANCH CP	0.17	01/04/16	50,000,000.00	49,990,555.56	0	CITI	MFR
NTRD	CPD	11/25/15	100031	AUTOBAHN FUNDING CO LLC CP	0.15	12/30/15	25,000,000.00	24,996,354.17	0	CITI	CRSU
NTRD	CPD	11/25/15	100032	AUTOBAHN FUNDING CO LLC CP	0.16	12/28/15	50,000,000.00	49,992,666.67	0	CITI	MS
NTRD	CPD	11/25/15	100033	REGENCY MARKETS NO. 1 LLC	0.20	12/29/15	45,013,000.00	45,004,497.54	0	CITI	MS
NTRD	CPD	11/25/15	100034	REGENCY MARKETS NO. 1 LLC	0.18	12/22/15	37,488,000.00	37,482,939.12	0	CITI	BLAYBV
NTRD	CPD	11/25/15	100035	REGENCY MARKETS NO. 1 LLC	0.17	12/29/15	17,129,000.00	17,126,249.84	0	CITI	LOOP
NTRD	CPD	11/25/15	100036	CAFCO, LLC CP	0.33	02/24/16	25,000,000.00	24,979,145.83	0	CITI	LOOP
NTRD	CPD	11/25/15	100037	CAFCO, LLC CP	0.34	02/24/16	25,000,000.00	24,978,513.89	0	CITI	MFR
NTRD	CPD	11/25/15	100038	TOYOTA MOTOR CREDIT CORP C	0.26	02/01/16	4,300,000.00	4,297,888.22	0	CITI	TFS
NTRD	CPD	11/25/15	100039	TOYOTA MOTOR CREDIT CORP C	0.28	02/04/16	50,000,000.00	49,972,388.89	0	CITI	TFS
NTRD	CPD	11/25/15	100046	TOYOTA MOTOR CREDIT CORP C	0.25	02/19/16	14,000,000.00	13,991,638.89	0	CITI	GPS
NTRD	CPD	11/27/15	100051	REGENCY MARKETS NO. 1 LLC	0.21	12/30/15	50,000,000.00	49,990,375.00	0	CITI	MS
NTRD	CPD	11/30/15	100068	NATIXIS NY BRANCH CP	0.39	02/01/16	27,754,000.00	27,735,057.90	0	CITI	MFR
NTRD	CPD	11/30/15	100069	CANCARA ASSET SEC LLC CP	0.28	01/25/16	50,000,000.00	49,978,222.22	0	CITI	BLAYBV
NTRD	CPD	11/30/15	100055	REGENCY MARKETS NO. 1 LLC	0.22	12/30/15	40,350,000.00	40,342,602.50	0	CITI	MS
NTRD	CPD	11/30/15	100056	CANCARA ASSET SEC LLC CP	0.28	01/20/16	50,000,000.00	49,980,166.67	0	CITI	MS
NTRD	CPD	11/30/15	100057	CANCARA ASSET SEC LLC CP	0.30	01/29/16	50,000,000.00	49,975,000.00	0	CITI	MS
NTRD	CPD	11/30/15	100058	AUTOBAHN FUNDING CO LLC CP	0.16	01/04/16	25,000,000.00	24,996,111.11	0	CITI	BLAYBV
NTRD	CPD	11/30/15	100059	PRIVATE EXPORT FUNDING COR	0.34	01/29/16	47,400,000.00	47,373,140.00	0	CITI	BLAYBV
NTRD	CPD	11/30/15	100060	PRIVATE EXPORT FUNDING COR	0.28	01/06/16	25,000,000.00	24,992,805.56	0	CITI	JPM
NTRD	CPD	11/30/15	100061	BARTON CAPITAL LLC CP	0.29	02/01/16	45,000,000.00	44,977,162.50	0	CITI	MFR
NTRD	CPD	11/30/15	100062	CHEVRON CORP. CP	0.16	01/06/16	50,000,000.00	49,991,777.78	0	CITI	MS
NTRD	CPD	11/30/15	100063	CANCARA ASSET SEC LLC CP	0.27	01/20/16	50,000,000.00	49,980,875.00	0	CITI	LOOP
NTRD	CPD	11/30/15	100064	BARTON CAPITAL LLC CP	0.24	01/11/16	14,000,000.00	13,996,080.00	0	CITI	GPS
	CPD Total						5,173,756,000.00	5,172,372,006.19	0.00		
NTRD	FFCB	11/18/15	99919	FFCB 1.84 (CALLABLE)	1.84	05/18/20	18,300,000.00	18,300,000.00	0	CITI	FTNFCM
NTRD	FFCB	11/20/15	99924	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	1,187.50	CITI	SNC
NTRD	FFCB	11/23/15	99926	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	4,750.00	CITI	WFI
NTRD	FFCB	11/24/15	99927	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	5,937.50	CITI	DCM
NTRD	FFCB	11/24/15	99925	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	5,937.50	CITI	SUN
NTRD	FFCB	11/25/15	99930	FFCB 1.71 (CALLABLE)	1.71	11/19/19	27,600,000.00	27,600,000.00	7,866.00	CITI	RWB
	FFCB Total						145,900,000.00	145,900,000.00	25,678.50		
NTRD	FHLD	11/12/15	99916	FHLB D/N	0.16	01/25/16	50,000,000.00	49,984,069.44	0	CITI	MS
NTRD	FHLD	11/12/15	99917	FHLB D/N	0.16	01/25/16	5,000,000.00	4,998,406.94	0	CITI	MS

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NTRD	FHLD	11/17/15	99950	FHLB D/N	0.16	01/26/16	25,000,000.00	24,992,222.22	0	CITI	MS
NTRD	FHLD	11/24/15	100025	FHLB D/N	0.16	01/29/16	25,000,000.00	24,992,666.67	0	CITI	MS
NTRD	FHLD	11/25/15	100041	FHLB D/N	0.16	01/20/16	50,000,000.00	49,987,944.44	0	CITI	MS
NTRD	FHLD	11/25/15	100042	FHLB D/N	0.16	01/20/16	50,000,000.00	49,987,944.44	0	CITI	MS
NTRD	FHLD	11/30/15	100065	FHLB D/N	0.16	01/20/16	50,000,000.00	49,988,666.67	0	CITI	MS
NTRD	FHLD	11/30/15	100066	FHLB D/N	0.16	01/20/16	50,000,000.00	49,988,666.67	0	CITI	MS
NTRD	FHLD	11/30/15	100053	FHLB D/N	0.18	01/20/16	50,000,000.00	49,987,250.00	0	CITI	MS
NTRD	FHLD	11/30/15	100054	FHLB D/N	0.18	01/20/16	28,900,000.00	28,892,630.50	0	CITI	MS
	FHLD Total						383,900,000.00	383,800,467.99	0.00		
NTRD	FHLM	11/12/15	99754	FHLMC 1.50 (CALLABLE)	1.50	11/12/19	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	FHLM	11/12/15	99810	FHLMC 1.650 (CALLABLE)	1.65	05/12/20	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FHLM	11/16/15	99824	FHLMC 1.515 (CALLABLE)	1.52	08/16/19	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLM	11/18/15	99828	FHLMC 1.60 (CALLABLE)	1.60	11/18/19	25,000,000.00	25,000,000.00	0	CITI	MIZO
NTRD	FHLM	11/18/15	99809	FHLMC 1.650 (CALLABLE)	1.65	05/18/20	25,000,000.00	24,996,875.00	0	CITI	SUN
NTRD	FHLM	11/19/15	99829	FHLMC 1.75 (CALLABLE)	1.75	05/19/20	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FHLM	11/19/15	99827	FHLMC 1.75 (CALLABLE)	1.75	05/19/20	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLM	11/19/15	99811	FHLMC 1.560 (CALLABLE)	1.56	11/19/19	25,000,000.00	25,000,000.00	0	CITI	DRE
	FHLM Total						200,000,000.00	199,996,875.00	0.00		
NTRD	FNMA	11/12/15	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/19	25,000,000.00	25,000,000.00	0	CITI	BNY
NTRD	FNMA	11/20/15	99837	FNMA 1.55 (CALLABLE)	1.55	11/20/19	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FNMA	11/24/15	99842	FNMA 1.40 (CALLABLE)	1.40	05/24/19	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FNMA	11/25/15	99843	FNMA 1.57 (CALLABLE)	1.57	11/25/19	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FNMA	11/25/15	99844	FNMA 1.57 (CALLABLE)	1.57	11/25/19	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FNMA	11/30/15	100029	FNMA 1.30 (CALLABLE)	1.30	04/29/19	31,345,000.00	31,241,561.50	35,088.99	CITI	FTNFCM
	FNMA Total						156,345,000.00	156,241,561.50	35,088.99		
NTRD	MCSA	11/24/15	99854	FHLMC 1.50 (CALLABLE)	1.50	11/24/20	25,000,000.00	25,000,000.00	0	CITI	RWB
NTRD	MCSA	11/24/15	99867	FHLMC 1.625 (CALLABLE)	1.63	11/24/20	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	MCSA	11/25/15	99878	FHLMC 1.50 (CALLABLE)	1.50	11/25/20	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	MCSA	11/25/15	99879	FHLMC 1.50 (CALLABLE)	1.50	11/25/20	15,000,000.00	15,000,000.00	0	CITI	GPS
	MCSA Total						90,000,000.00	90,000,000.00	0.00		
NTRD	NCD1	11/13/15	99937	MUFG UNION BANK NA CD	0.20	01/04/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/18/15	99964	MUFG UNION BANK NA CD	0.20	01/04/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/24/15	100016	MUFG UNION BANK NA CD	0.22	01/20/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/24/15	100017	MUFG UNION BANK NA CD	0.22	01/20/16	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/30/15	100067	MUFG UNION BANK NA CD	0.22	01/25/16	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						250,000,000.00	250,000,000.00	0.00		

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NTRD	TBIL	11/12/15	99921	UST BILL	0.50	11/10/16	50,000,000.00	49,749,244.44	0	CITI	MS
	TBILL Total						50,000,000.00	49,749,244.44	0.00		
NTRD	YANK1	11/02/15	99838	CANADIAN IMP. BK OF COM NY	0.12	12/18/15	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	11/03/15	99849	BNP PARIBAS SF CD	0.15	12/16/15	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/04/15	99864	DNB BANK ASA NY CD	0.12	12/18/15	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	11/10/15	99909	DNB BANK ASA NY CD	0.13	12/30/15	50,000,000.00	50,000,000.00	0	CITI	MS
NTRD	YANK1	11/12/15	99912	BNP PARIBAS SF CD	0.15	12/11/15	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/13/15	99907	CANADIAN IMP. BK OF COM NY	0.13	12/30/15	50,000,000.00	50,000,652.68	0	CITI	MFR
NTRD	YANK1	11/23/15	100007	SOCIETE GENERALE NY CD	0.24	02/01/16	25,000,000.00	25,000,485.89	0	CITI	MFR
NTRD	YANK1	11/24/15	100026	BNP PARIBAS SF CD	0.15	12/30/15	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/24/15	100021	BNP PARIBAS SF CD	0.19	01/04/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/24/15	99985	SVENSKA HANDELSBANKEN NY C	0.38	02/24/16	50,000,000.00	50,000,638.29	0	CITI	RBCCM
NTRD	YANK1	11/24/15	99993	NORDEA BK FINLAND PLC NY C	0.36	02/19/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/24/15	100014	NORDEA BK FINLAND PLC NY C	0.38	02/26/16	50,000,000.00	50,001,304.30	0	CITI	LOOP
NTRD	YANK1	11/24/15	100004	SVENSKA HANDELSBANKEN NY C	0.38	02/26/16	50,000,000.00	50,001,304.30	0	CITI	MFR
NTRD	YANK1	11/24/15	100005	WESTPAC BANKING CORP NY CD	0.70	08/24/16	50,000,000.00	50,003,785.67	0	CITI	MFR
NTRD	YANK1	11/24/15	100006	WESTPAC BANKING CORP NY CD	0.70	08/24/16	50,000,000.00	50,003,785.67	0	CITI	MFR
NTRD	YANK1	11/25/15	100043	BANK OF MONTREAL CHICAGO C	0.22	01/04/16	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	11/25/15	100044	TORONTO DOMINION BANK NY C	0.23	01/29/16	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/25/15	100045	TORONTO DOMINION BANK NY C	0.22	01/20/16	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	11/27/15	100050	BNP PARIBAS SF CD	0.15	01/05/16	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
	YANK1 Total						925,000,000.00	925,011,956.80	0.00		
NTRD Total							7,374,901,000.00	7,373,072,111.92	60,767.49		
TRADE	NOTE	11/03/15	99823	USTN 1.375	1.38	10/31/20	50,000,000.00	49,591,796.88	5,666.21	CITI	MS
TRADE	NOTE	11/05/15	99856	USTN 1.375	1.38	10/31/20	50,000,000.00	49,457,031.25	9,443.68	CITI	MFR
TRADE	NOTE	11/06/15	99876	USTN 1.375	1.38	10/31/20	50,000,000.00	49,343,750.00	11,332.42	CITI	FTNFCM
	NOTE Total						150,000,000.00	148,392,578.13	26,442.31		
TRADE Total							150,000,000.00	148,392,578.13	26,442.31		
				PSI Total			**7,524,901,000.00**	**7,521,464,690.05**	**87,209.80**		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
11/03/15	NTRD	91760	FFCB 0.60 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	135,000.00	50,135,000.00	16,474.54
11/04/15	NTRD	99139	FFCB 2.00 (CALLABLE)	Call	100	20,000,000.00	20,000,000.00	100,000.00	20,100,000.00	0
			FFCB Total			70,000,000.00	70,000,000.00	235,000.00	70,235,000.00	16,474.54
11/03/15	NTRD	94410	FHLB 1.00 (CALLABLE)	Call	100	14,510,000.00	14,510,000.00	35,468.89	14,545,468.89	95,803.21
11/26/15	NTRD	92347	FHLB 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	6,772.02
11/28/15	NTRD	92358	FHLB 1.50 (CALLABLE)	Call	100	10,200,000.00	10,200,000.00	38,250.00	10,238,250.00	0
11/27/15	NTRD	98586	FHLB 2.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
			FHLB Total			74,710,000.00	74,710,000.00	167,468.89	74,877,468.89	102,575.23
11/20/15	NTRD	99158	FHLMC 2.08 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	130,000.00	25,130,000.00	0
11/21/15	NTRD	98550	FHLMC 1.30 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
11/25/15	NTRD	98560	FHLMC 1.30 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
11/27/15	NTRD	98573	FHLMC 2.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
11/28/15	NTRD	98886	FHLMC 1.95 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	7,990.82
11/28/15	NTRD	98898	FHLMC 1.95 (CALLABLE)	Call	100	40,000,000.00	40,000,000.00	0	40,000,000.00	45,636.46
11/28/15	NTRD	98901	FHLMC 1.95 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00	57,045.58
11/28/15	NTRD	98904	FHLMC 1.95 (CALLABLE)	Call	100	26,445,000.00	26,445,000.00	0	26,445,000.00	48,301.10
11/12/15	NTRD	98642	FHLMC 1.50 (CALLABLE)	Call	100	23,871,000.00	23,871,000.00	0	23,871,000.00	0
11/14/15	NTRD	98559	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
11/20/15	NTRD	98551	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
11/20/15	NTRD	98539	FHLMC 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
11/27/15	NTRD	98570	FHLMC 1.55 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	0	25,000,000.00	0
			FHLMC Total			365,316,000.00	365,316,000.00	130,000.00	365,446,000.00	158,973.96
			PSI Total			**510,026,000.00**	**510,026,000.00**	**532,468.89**	**510,558,468.89**	**278,023.73**

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
11/10/15	SANIT	99021	FHLMC 1.45 (CALLABLE	Call	100	2,860,000.00	2,860,000.00	10,367.50	2,870,367.50	0
11/27/15	SANIT	97904	FHLMC 1.50 (CALLABLE	Call	100	671,000.00	671,000.00	0	671,000.00	0
			FHLMC Total			3,531,000.00	3,531,000.00	10,367.50	3,541,367.50	0.00
			SPI Total			**3,531,000.00**	**3,531,000.00**	**10,367.50**	**3,541,367.50**	**0.00**

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Comparison of Investment Cost to Market Value
As of November 30, 2015
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	3,402,913,455.30	3,402,927,087.00	13,631.70	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	6,849,869,137.29	6,849,865,788.01	(3,349.28)	0.00	0.00	0.00
Governments	1,158,302,795.80	1,157,552,280.00	(750,515.80)	85,098.08	87,616.39	2,518.31
Agencies	11,650,854,837.22	11,609,824,509.11	(41,030,328.11)	54,375,821.92	53,849,165.21	(526,656.71)
Municipals	47,000,000.00	47,000,000.00	0.00	4,655,000.00	4,655,000.00	0.00
Corp. & Deposit Notes	149,975,843.76	149,950,000.00	(25,843.76)	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	42,365,821.49	42,365,821.49	0.00
TOTAL	$23,258,916,069.37	$23,217,119,664.12	($41,796,405.25)	$101,481,741.49	$100,957,603.09	($524,138.40)

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 0.20% of the PSI Portfolio.

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Market Pricing Exceptions
As of November 30, 2015
Attachment IXa

Security ID	Security Description	Calculated Market Price
100058	AUTOBAHN FUNDING CO LLC CP	99.984444
100067	MUFG UNION BANK NA CD	99.993780
99520	ROYAL BANK OF CANADA NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.722000

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Treasurer Portfolio Compared to Market Value
As of November 30, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	3.25	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.612	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.612	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.612	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.612	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					47,000,000.00	47,000,000.00	47,000,000.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FR	0.282	12/03/15	50,000,000.00	50,000,000.00	50,000,000.00
		CNFM Total					50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.6196	10/11/16	25,000,000.00	25,000,000.00	24,993,325.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,993,325.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLA	1.35	12/15/17	50,000,000.00	50,000,000.00	49,959,150.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	01/12/18	12,500,000.00	12,487,921.88	12,498,762.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	01/12/18	12,500,000.00	12,487,921.88	12,498,762.50
		CNFX Total					75,000,000.00	74,975,843.76	74,956,675.00
PSI	NTRD	CPD	99155	ING U.S. FUNDING LLC CP	0.32	12/02/15	10,000,000.00	9,999,911.11	9,999,912.00
PSI	NTRD	CPD	99195	ING U.S. FUNDING LLC CP	0.32	12/18/15	12,000,000.00	11,998,186.67	11,998,836.00
PSI	NTRD	CPD	99360	ING U.S. FUNDING LLC CP	0.37	01/04/16	15,000,000.00	14,994,758.33	14,996,631.00
PSI	NTRD	CPD	99390	ING U.S. FUNDING LLC CP	0.32	12/18/15	10,000,000.00	9,998,488.89	9,999,030.00
PSI	NTRD	CPD	99440	ING U.S. FUNDING LLC CP	0.33	12/18/15	15,000,000.00	14,997,662.50	14,998,545.00
PSI	NTRD	CPD	99636	BARTON CAPITAL LLC CP	0.2	12/14/15	10,417,000.00	10,416,247.66	10,416,517.69
PSI	NTRD	CPD	99646	BARTON CAPITAL LLC CP	0.2	12/14/15	10,000,000.00	9,999,277.78	9,999,537.00
PSI	NTRD	CPD	99668	BARTON CAPITAL LLC CP	0.2	12/15/15	50,000,000.00	49,996,111.11	49,997,500.00
PSI	NTRD	CPD	99671	ATLANTIC ASSET SEC LLC CP	0.2	12/03/15	25,000,000.00	24,999,722.22	24,999,707.50
PSI	NTRD	CPD	99673	BARTON CAPITAL LLC CP	0.2	12/15/15	30,000,000.00	29,997,666.67	29,998,500.00
PSI	NTRD	CPD	99697	ATLANTIC ASSET SEC LLC CP	0.18	12/01/15	50,000,000.00	50,000,000.00	49,999,810.00
PSI	NTRD	CPD	99703	BARTON CAPITAL LLC CP	0.21	12/15/15	20,000,000.00	19,998,366.67	19,999,000.00
PSI	NTRD	CPD	99705	BARTON CAPITAL LLC CP	0.21	12/14/15	6,683,000.00	6,682,493.21	6,682,690.58
PSI	NTRD	CPD	99718	ATLANTIC ASSET SEC LLC CP	0.18	12/01/15	36,000,000.00	36,000,000.00	35,999,863.20
PSI	NTRD	CPD	99720	NATIXIS NY BRANCH CP	0.21	12/04/15	30,000,000.00	29,999,475.00	29,999,739.00
PSI	NTRD	CPD	99723	BARTON CAPITAL LLC CP	0.27	01/12/16	50,000,000.00	49,984,250.00	49,990,500.00
PSI	NTRD	CPD	99725	NATIXIS NY BRANCH CP	0.22	12/04/15	40,000,000.00	39,999,266.67	39,999,652.00
PSI	NTRD	CPD	99726	ABBEY NATIONAL TREAS SV PL	0.27	01/20/16	22,710,000.00	22,701,483.75	22,704,143.09
PSI	NTRD	CPD	99734	BARTON CAPITAL LLC CP	0.29	01/13/16	16,740,000.00	16,734,201.45	16,736,745.74
PSI	NTRD	CPD	99738	ATLANTIC ASSET SEC LLC CP	0.19	12/18/15	50,000,000.00	49,995,513.89	49,995,125.00
PSI	NTRD	CPD	99741	CANCARA ASSET SEC LLC CP	0.16	12/01/15	38,500,000.00	38,500,000.00	38,499,853.70

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99745	ATLANTIC ASSET SEC LLC CP	0.16	12/04/15	50,000,000.00	49,999,333.33	49,999,205.00
PSI	NTRD	CPD	99748	CREDIT AGRICOLE CIB NY BR	0.15	12/07/15	50,000,000.00	49,998,750.00	49,998,335.00
PSI	NTRD	CPD	99753	ATLANTIC ASSET SEC LLC CP	0.29	01/21/16	21,540,000.00	21,531,150.65	21,529,514.33
PSI	NTRD	CPD	99755	ATLANTIC ASSET SEC LLC CP	0.16	12/02/15	35,000,000.00	34,999,844.44	34,999,730.50
PSI	NTRD	CPD	99760	ATLANTIC ASSET SEC LLC CP	0.17	12/02/15	15,000,000.00	14,999,929.17	14,999,884.50
PSI	NTRD	CPD	99761	BARTON CAPITAL LLC CP	0.25	01/04/16	13,000,000.00	12,996,930.56	12,998,065.60
PSI	NTRD	CPD	99762	PRIVATE EXPORT FUNDING COR	0.29	01/15/16	28,000,000.00	27,989,850.00	27,992,378.40
PSI	NTRD	CPD	99763	AUTOBAHN FUNDING CO LLC CP	0.15	12/04/15	25,000,000.00	24,999,687.50	24,999,602.50
PSI	NTRD	CPD	99764	ATLANTIC ASSET SEC LLC CP	0.17	12/04/15	24,775,000.00	24,774,649.02	24,774,606.08
PSI	NTRD	CPD	99765	AUTOBAHN FUNDING CO LLC CP	0.14	12/02/15	25,000,000.00	24,999,902.78	24,999,807.50
PSI	NTRD	CPD	99769	PRIVATE EXPORT FUNDING COR	0.24	12/01/15	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	CPD	99771	ABBEY NATIONAL TREAS SV PL	0.27	02/01/16	50,000,000.00	49,976,750.00	49,980,835.00
PSI	NTRD	CPD	99772	ABBEY NATIONAL TREAS SV PL	0.27	02/01/16	50,000,000.00	49,976,750.00	49,980,835.00
PSI	NTRD	CPD	99773	AUTOBAHN FUNDING CO LLC CP	0.15	12/02/15	30,000,000.00	29,999,875.00	29,999,769.00
PSI	NTRD	CPD	99774	AUTOBAHN FUNDING CO LLC CP	0.15	12/03/15	30,000,000.00	29,999,750.00	29,999,649.00
PSI	NTRD	CPD	99775	ATLANTIC ASSET SEC LLC CP	0.16	12/03/15	50,000,000.00	49,999,555.56	49,999,415.00
PSI	NTRD	CPD	99776	AUTOBAHN FUNDING CO LLC CP	0.15	12/01/15	20,000,000.00	20,000,000.00	19,999,924.00
PSI	NTRD	CPD	99777	NATIXIS NY BRANCH CP	0.21	12/03/15	50,000,000.00	49,999,416.67	49,999,680.00
PSI	NTRD	CPD	99778	TOYOTA MOTOR CREDIT CORP C	0.23	01/22/16	50,000,000.00	49,983,388.89	49,980,490.00
PSI	NTRD	CPD	99782	BARTON CAPITAL LLC CP	0.29	01/11/16	5,100,000.00	5,098,315.59	5,099,059.56
PSI	NTRD	CPD	99783	CREDIT AGRICOLE CIB NY BR	0.14	12/11/15	50,000,000.00	49,998,055.56	49,997,200.00
PSI	NTRD	CPD	99793	ATLANTIC ASSET SEC LLC CP	0.17	12/01/15	50,000,000.00	50,000,000.00	49,999,810.00
PSI	NTRD	CPD	99797	CREDIT AGRICOLE CIB NY BR	0.16	12/07/15	50,000,000.00	49,998,666.67	49,998,335.00
PSI	NTRD	CPD	99798	ATLANTIC ASSET SEC LLC CP	0.18	12/22/15	50,000,000.00	49,994,750.00	49,993,155.00
PSI	NTRD	CPD	99802	ATLANTIC ASSET SEC LLC CP	0.18	12/22/15	37,822,000.00	37,818,028.69	37,816,822.17
PSI	NTRD	CPD	99803	AUTOBAHN FUNDING CO LLC CP	0.14	12/01/15	9,000,000.00	9,000,000.00	8,999,965.80
PSI	NTRD	CPD	99805	PRIVATE EXPORT FUNDING COR	0.24	01/26/16	5,000,000.00	4,998,133.33	4,998,084.00
PSI	NTRD	CPD	99812	CHEVRON CORP. CP	0.14	01/06/16	15,000,000.00	14,997,900.00	14,997,394.50
PSI	NTRD	CPD	99813	AUTOBAHN FUNDING CO LLC CP	0.21	12/21/15	20,000,000.00	19,997,666.67	19,997,432.00
PSI	NTRD	CPD	99814	BARTON CAPITAL LLC CP	0.26	01/14/16	30,000,000.00	29,990,466.67	29,994,000.00
PSI	NTRD	CPD	99815	CREDIT AGRICOLE CIB NY BR	0.16	12/15/15	50,000,000.00	49,996,888.89	49,995,935.00
PSI	NTRD	CPD	99820	BARTON CAPITAL LLC CP	0.27	01/20/16	40,000,000.00	39,985,000.00	39,988,892.00
PSI	NTRD	CPD	99826	NATIXIS NY BRANCH CP	0.12	12/04/15	50,000,000.00	49,999,500.00	49,999,565.00
PSI	NTRD	CPD	99832	AUTOBAHN FUNDING CO LLC CP	0.14	12/04/15	50,000,000.00	49,999,416.67	49,999,205.00
PSI	NTRD	CPD	99833	AUTOBAHN FUNDING CO LLC CP	0.15	12/01/15	50,000,000.00	50,000,000.00	49,999,810.00
PSI	NTRD	CPD	99834	AUTOBAHN FUNDING CO LLC CP	0.15	12/01/15	5,000,000.00	5,000,000.00	4,999,981.00
PSI	NTRD	CPD	99835	BARTON CAPITAL LLC CP	0.2	01/05/16	25,000,000.00	24,995,138.89	24,996,150.00
PSI	NTRD	CPD	99836	CANCARA ASSET SEC LLC CP	0.17	12/07/15	35,000,000.00	34,999,008.33	34,998,978.00
PSI	NTRD	CPD	99839	CREDIT AGRICOLE CIB NY BR	0.15	12/07/15	50,000,000.00	49,998,750.00	49,998,335.00
PSI	NTRD	CPD	99840	CREDIT AGRICOLE CIB NY BR	0.15	12/08/15	25,000,000.00	24,999,270.83	24,999,032.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99841	ABBEY NATIONAL TREAS SV PL	0.17	01/04/16	27,827,000.00	27,822,532.22	27,822,940.04
PSI	NTRD	CPD	99845	AUTOBAHN FUNDING CO LLC CP	0.15	12/03/15	25,000,000.00	24,999,791.67	24,999,707.50
PSI	NTRD	CPD	99846	ATLANTIC ASSET SEC LLC CP	0.16	12/08/15	50,000,000.00	49,998,444.44	49,998,300.00
PSI	NTRD	CPD	99847	CREDIT AGRICOLE CIB NY BR	0.15	12/14/15	45,000,000.00	44,997,562.50	44,996,638.50
PSI	NTRD	CPD	99848	ATLANTIC ASSET SEC LLC CP	0.16	12/07/15	25,000,000.00	24,999,333.33	24,999,270.00
PSI	NTRD	CPD	99850	BARTON CAPITAL LLC CP	0.2	01/04/16	25,000,000.00	24,995,277.78	24,996,280.00
PSI	NTRD	CPD	99851	NATIXIS NY BRANCH CP	0.13	12/17/15	25,000,000.00	24,998,555.56	24,998,770.00
PSI	NTRD	CPD	99852	CHEVRON CORP. CP	0.12	12/31/15	50,000,000.00	49,995,000.00	49,993,065.00
PSI	NTRD	CPD	99853	ING U.S. FUNDING LLC CP	0.37	03/04/16	13,000,000.00	12,987,440.55	12,987,478.40
PSI	NTRD	CPD	99855	PRIVATE EXPORT FUNDING COR	0.26	01/26/16	9,576,000.00	9,572,127.04	9,572,330.48
PSI	NTRD	CPD	99857	ATLANTIC ASSET SEC LLC CP	0.17	12/14/15	50,000,000.00	49,996,930.56	49,996,750.00
PSI	NTRD	CPD	99858	AUTOBAHN FUNDING CO LLC CP	0.15	12/18/15	25,000,000.00	24,998,229.17	24,997,562.50
PSI	NTRD	CPD	99859	BARTON CAPITAL LLC CP	0.14	12/14/15	5,400,000.00	5,399,727.00	5,399,749.98
PSI	NTRD	CPD	99860	TOYOTA MOTOR CREDIT CORP C	0.14	12/17/15	9,000,000.00	8,999,440.00	8,999,217.90
PSI	NTRD	CPD	99861	PRIVATE EXPORT FUNDING COR	0.24	12/18/15	50,000,000.00	49,994,333.33	49,996,125.00
PSI	NTRD	CPD	99862	ABBEY NATIONAL TREAS SV PL	0.14	12/15/15	50,000,000.00	49,997,277.78	49,997,705.00
PSI	NTRD	CPD	99863	ABBEY NATIONAL TREAS SV PL	0.14	12/17/15	50,000,000.00	49,996,888.89	49,997,305.00
PSI	NTRD	CPD	99865	BARTON CAPITAL LLC CP	0.2	01/05/16	19,000,000.00	18,996,305.56	18,997,074.00
PSI	NTRD	CPD	99868	CREDIT AGRICOLE CIB NY BR	0.15	12/16/15	35,000,000.00	34,997,812.50	34,996,920.00
PSI	NTRD	CPD	99869	PRIVATE EXPORT FUNDING COR	0.26	12/15/15	25,000,000.00	24,997,472.22	24,998,437.50
PSI	NTRD	CPD	99870	CREDIT AGRICOLE CIB NY BR	0.15	12/14/15	25,000,000.00	24,998,645.83	24,998,132.50
PSI	NTRD	CPD	99871	ATLANTIC ASSET SEC LLC CP	0.16	12/17/15	25,000,000.00	24,998,222.22	24,997,790.00
PSI	NTRD	CPD	99872	BARTON CAPITAL LLC CP	0.19	01/05/16	25,000,000.00	24,995,381.95	24,996,150.00
PSI	NTRD	CPD	99873	CANCARA ASSET SEC LLC CP	0.17	12/11/15	25,000,000.00	24,998,819.45	24,998,777.50
PSI	NTRD	CPD	99875	BARTON CAPITAL LLC CP	0.19	01/07/16	35,000,000.00	34,993,165.28	34,994,270.50
PSI	NTRD	CPD	99880	PRIVATE EXPORT FUNDING COR	0.26	12/16/15	25,000,000.00	24,997,291.67	24,998,310.00
PSI	NTRD	CPD	99881	CANCARA ASSET SEC LLC CP	0.17	12/16/15	30,000,000.00	29,997,875.00	29,997,624.00
PSI	NTRD	CPD	99882	AUTOBAHN FUNDING CO LLC CP	0.15	12/17/15	25,000,000.00	24,998,333.33	24,997,790.00
PSI	NTRD	CPD	99883	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	25,000,000.00	24,998,333.34	24,998,020.00
PSI	NTRD	CPD	99884	CREDIT AGRICOLE CIB NY BR	0.15	12/18/15	25,000,000.00	24,998,229.17	24,997,450.00
PSI	NTRD	CPD	99885	ATLANTIC ASSET SEC LLC CP	0.16	12/21/15	25,000,000.00	24,997,777.78	24,996,790.00
PSI	NTRD	CPD	99886	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	7,248,000.00	7,247,516.80	7,247,425.96
PSI	NTRD	CPD	99887	ATLANTIC ASSET SEC LLC CP	0.15	12/21/15	25,000,000.00	24,997,916.67	24,996,790.00
PSI	NTRD	CPD	99888	AUTOBAHN FUNDING CO LLC CP	0.15	12/15/15	35,000,000.00	34,997,958.33	34,997,518.50
PSI	NTRD	CPD	99889	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	25,000,000.00	24,998,111.11	24,997,562.50
PSI	NTRD	CPD	99890	BARTON CAPITAL LLC CP	0.2	01/05/16	6,000,000.00	5,998,833.33	5,999,076.00
PSI	NTRD	CPD	99891	BARTON CAPITAL LLC CP	0.25	01/14/16	5,300,000.00	5,298,380.55	5,298,940.00
PSI	NTRD	CPD	99892	BARTON CAPITAL LLC CP	0.22	01/08/16	50,000,000.00	49,988,388.89	49,991,550.00
PSI	NTRD	CPD	99893	CREDIT AGRICOLE CIB NY BR	0.15	12/17/15	50,000,000.00	49,996,666.67	49,995,250.00
PSI	NTRD	CPD	99894	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	17,752,000.00	17,750,816.53	17,750,594.04

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99895	NATIXIS NY BRANCH CP	0.12	12/14/15	30,000,000.00	29,998,700.00	29,998,854.00
PSI	NTRD	CPD	99896	ATLANTIC ASSET SEC LLC CP	0.16	12/07/15	9,762,000.00	9,761,739.68	9,761,714.95
PSI	NTRD	CPD	99897	BARTON CAPITAL LLC CP	0.23	01/06/16	25,000,000.00	24,994,250.00	24,996,015.00
PSI	NTRD	CPD	99898	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	25,000,000.00	24,998,111.11	24,997,562.50
PSI	NTRD	CPD	99899	AUTOBAHN FUNDING CO LLC CP	0.15	12/15/15	35,000,000.00	34,997,958.33	34,997,518.50
PSI	NTRD	CPD	99900	PRIVATE EXPORT FUNDING COR	0.32	01/04/16	25,000,000.00	24,992,444.45	24,995,210.00
PSI	NTRD	CPD	99901	AUTOBAHN FUNDING CO LLC CP	0.2	12/31/15	15,000,000.00	14,997,500.00	14,996,602.50
PSI	NTRD	CPD	99902	UBS FINANCE (DELAWARE) LLC	0.2	12/31/15	11,045,000.00	11,043,159.16	11,043,259.31
PSI	NTRD	CPD	99903	PRIVATE EXPORT FUNDING COR	0.32	01/04/16	24,000,000.00	23,992,746.66	23,995,401.60
PSI	NTRD	CPD	99904	TOYOTA MOTOR CREDIT CORP C	0.15	12/22/15	25,000,000.00	24,997,812.50	24,997,020.00
PSI	NTRD	CPD	99905	ABBEY NATIONAL TREAS SV PL	0.13	12/31/15	50,000,000.00	49,994,583.33	49,993,885.00
PSI	NTRD	CPD	99906	PRIVATE EXPORT FUNDING COR	0.24	12/21/15	50,000,000.00	49,993,333.33	49,995,330.00
PSI	NTRD	CPD	99908	BARTON CAPITAL LLC CP	0.22	01/07/16	35,000,000.00	34,992,086.11	34,994,270.50
PSI	NTRD	CPD	99911	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	50,000,000.00	49,996,222.22	49,995,125.00
PSI	NTRD	CPD	99913	CANCARA ASSET SEC LLC CP	0.17	12/15/15	15,000,000.00	14,999,008.33	14,998,936.50
PSI	NTRD	CPD	99914	ATLANTIC ASSET SEC LLC CP	0.16	12/07/15	25,000,000.00	24,999,333.33	24,999,270.00
PSI	NTRD	CPD	99915	CREDIT AGRICOLE CIB NY BR	0.15	12/10/15	50,000,000.00	49,998,125.00	49,997,500.00
PSI	NTRD	CPD	99918	BARTON CAPITAL LLC CP	0.3	01/26/16	25,000,000.00	24,988,333.33	24,990,815.00
PSI	NTRD	CPD	99920	PRIVATE EXPORT FUNDING COR	0.24	12/28/15	50,000,000.00	49,991,000.00	49,992,880.00
PSI	NTRD	CPD	99922	CRC FUNDING LLC CP	0.15	12/22/15	33,500,000.00	33,497,068.75	33,496,271.45
PSI	NTRD	CPD	99928	AUTOBAHN FUNDING CO LLC CP	0.15	12/16/15	30,000,000.00	29,998,125.00	29,997,624.00
PSI	NTRD	CPD	99929	AUTOBAHN FUNDING CO LLC CP	0.15	12/17/15	30,000,000.00	29,998,000.00	29,997,348.00
PSI	NTRD	CPD	99931	BARTON CAPITAL LLC CP	0.15	12/18/15	25,000,000.00	24,998,229.17	24,998,437.50
PSI	NTRD	CPD	99932	ATLANTIC ASSET SEC LLC CP	0.15	12/18/15	25,000,000.00	24,998,229.17	24,997,562.50
PSI	NTRD	CPD	99933	AUTOBAHN FUNDING CO LLC CP	0.15	12/18/15	45,000,000.00	44,996,812.50	44,995,612.50
PSI	NTRD	CPD	99934	PRIVATE EXPORT FUNDING COR	0.24	12/30/15	25,000,000.00	24,995,166.67	24,996,040.00
PSI	NTRD	CPD	99935	CREDIT AGRICOLE CIB NY BR	0.14	12/18/15	35,000,000.00	34,997,686.11	34,996,430.00
PSI	NTRD	CPD	99938	BARTON CAPITAL LLC CP	0.15	12/15/15	25,000,000.00	24,998,541.67	24,998,750.00
PSI	NTRD	CPD	99939	ATLANTIC ASSET SEC LLC CP	0.16	12/23/15	25,000,000.00	24,997,555.56	24,996,340.00
PSI	NTRD	CPD	99940	ABBEY NATIONAL TREAS SV PL	0.32	01/19/16	50,000,000.00	49,978,222.23	49,987,500.00
PSI	NTRD	CPD	99941	REGENCY MARKETS NO. 1 LLC	0.18	12/15/15	50,000,000.00	49,996,500.00	49,996,455.00
PSI	NTRD	CPD	99942	REGENCY MARKETS NO. 1 LLC	0.18	12/15/15	38,199,000.00	38,196,326.07	38,196,291.69
PSI	NTRD	CPD	99943	CREDIT AGRICOLE CIB NY BR	0.15	12/18/15	30,000,000.00	29,997,875.00	29,996,940.00
PSI	NTRD	CPD	99944	PFIZER INC CP	0.15	01/20/16	40,000,000.00	39,991,666.67	39,992,292.00
PSI	NTRD	CPD	99945	AUTOBAHN FUNDING CO LLC CP	0.15	12/15/15	25,000,000.00	24,998,541.67	24,998,227.50
PSI	NTRD	CPD	99946	ATLANTIC ASSET SEC LLC CP	0.18	12/15/15	26,083,000.00	26,081,174.19	26,081,150.72
PSI	NTRD	CPD	99947	BARTON CAPITAL LLC CP	0.23	01/20/16	25,000,000.00	24,992,013.89	24,993,057.50
PSI	NTRD	CPD	99948	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,990,972.22	24,988,240.00
PSI	NTRD	CPD	99949	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,990,972.22	24,988,240.00
PSI	NTRD	CPD	99951	ATLANTIC ASSET SEC LLC CP	0.16	12/18/15	50,000,000.00	49,996,222.22	49,995,125.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99952	ABBEY NATIONAL TREAS SV PL	0.32	01/19/16	50,000,000.00	49,978,222.22	49,987,500.00
PSI	NTRD	CPD	99953	PRIVATE EXPORT FUNDING COR	0.24	12/28/15	50,000,000.00	49,991,000.00	49,992,880.00
PSI	NTRD	CPD	99954	CREDIT AGRICOLE CIB NY BR	0.15	12/24/15	30,000,000.00	29,997,125.00	29,995,560.00
PSI	NTRD	CPD	99955	PRIVATE EXPORT FUNDING COR	0.24	12/29/15	25,000,000.00	24,995,333.33	24,996,232.50
PSI	NTRD	CPD	99958	ATLANTIC ASSET SEC LLC CP	0.16	12/21/15	50,000,000.00	49,995,555.56	49,993,580.00
PSI	NTRD	CPD	99959	CANCARA ASSET SEC LLC CP	0.26	01/20/16	50,000,000.00	49,981,944.44	49,976,480.00
PSI	NTRD	CPD	99960	AUTOBAHN FUNDING CO LLC CP	0.15	12/18/15	20,000,000.00	19,998,583.33	19,998,050.00
PSI	NTRD	CPD	99961	ABBEY NATIONAL TREAS SV PL	0.32	01/19/16	30,200,000.00	30,186,846.22	30,192,450.00
PSI	NTRD	CPD	99962	ATLANTIC ASSET SEC LLC CP	0.17	12/23/15	50,000,000.00	49,994,805.55	49,992,680.00
PSI	NTRD	CPD	99963	PRIVATE EXPORT FUNDING COR	0.28	01/04/16	33,000,000.00	32,991,273.34	32,993,677.20
PSI	NTRD	CPD	99965	BARTON CAPITAL LLC CP	0.27	01/26/16	49,000,000.00	48,979,420.00	48,981,997.40
PSI	NTRD	CPD	99966	BARTON CAPITAL LLC CP	0.25	01/27/16	20,000,000.00	19,992,083.34	19,992,330.00
PSI	NTRD	CPD	99968	CREDIT AGRICOLE CIB NY BR	0.15	12/22/15	25,000,000.00	24,997,812.50	24,996,700.00
PSI	NTRD	CPD	99973	ATLANTIC ASSET SEC LLC CP	0.15	12/17/15	25,000,000.00	24,998,333.33	24,997,790.00
PSI	NTRD	CPD	99974	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,990,972.22	24,988,240.00
PSI	NTRD	CPD	99975	ATLANTIC ASSET SEC LLC CP	0.16	12/16/15	50,000,000.00	49,996,666.67	49,996,040.00
PSI	NTRD	CPD	99976	AUTOBAHN FUNDING CO LLC CP	0.15	12/21/15	35,000,000.00	34,997,083.33	34,995,506.00
PSI	NTRD	CPD	99977	PRIVATE EXPORT FUNDING COR	0.26	01/04/16	35,000,000.00	34,991,405.55	34,993,294.00
PSI	NTRD	CPD	99978	AUTOBAHN FUNDING CO LLC CP	0.15	12/23/15	11,000,000.00	10,998,991.67	10,998,389.60
PSI	NTRD	CPD	99979	ATLANTIC ASSET SEC LLC CP	0.16	12/17/15	20,149,000.00	20,147,567.18	20,147,218.83
PSI	NTRD	CPD	99980	CANCARA ASSET SEC LLC CP	0.24	01/19/16	50,000,000.00	49,983,666.67	49,977,290.00
PSI	NTRD	CPD	99981	ATLANTIC ASSET SEC LLC CP	0.17	12/18/15	35,000,000.00	34,997,190.28	34,996,587.50
PSI	NTRD	CPD	99982	REGENCY MARKETS NO. 1 LLC	0.19	12/21/15	50,000,000.00	49,994,722.22	49,993,580.00
PSI	NTRD	CPD	99983	AUTOBAHN FUNDING CO LLC CP	0.15	12/22/15	30,000,000.00	29,997,375.00	29,995,893.00
PSI	NTRD	CPD	99984	ATLANTIC ASSET SEC LLC CP	0.16	12/24/15	35,000,000.00	34,996,422.22	34,994,561.00
PSI	NTRD	CPD	99986	CANCARA ASSET SEC LLC CP	0.26	01/20/16	50,000,000.00	49,981,944.45	49,976,480.00
PSI	NTRD	CPD	99987	CANCARA ASSET SEC LLC CP	0.26	01/20/16	25,000,000.00	24,990,972.22	24,988,240.00
PSI	NTRD	CPD	99988	CANCARA ASSET SEC LLC CP	0.26	01/20/16	40,000,000.00	39,985,555.56	39,981,184.00
PSI	NTRD	CPD	99989	REGENCY MARKETS NO. 1 LLC	0.18	12/21/15	21,500,000.00	21,497,850.00	21,497,239.40
PSI	NTRD	CPD	99990	AUTOBAHN FUNDING CO LLC CP	0.15	12/22/15	25,000,000.00	24,997,812.50	24,996,577.50
PSI	NTRD	CPD	99991	AUTOBAHN FUNDING CO LLC CP	0.12	12/01/15	25,000,000.00	25,000,000.00	24,999,905.00
PSI	NTRD	CPD	99992	AUTOBAHN FUNDING CO LLC CP	0.15	12/23/15	31,000,000.00	30,997,158.33	30,995,461.60
PSI	NTRD	CPD	99994	AUTOBAHN FUNDING CO LLC CP	0.15	12/23/15	50,000,000.00	49,995,416.66	49,992,680.00
PSI	NTRD	CPD	99997	BARTON CAPITAL LLC CP	0.15	12/30/15	50,000,000.00	49,993,958.34	49,993,750.00
PSI	NTRD	CPD	99998	ABBEY NATIONAL TREAS SV PL	0.33	02/01/16	50,000,000.00	49,971,583.34	49,980,835.00
PSI	NTRD	CPD	99999	ATLANTIC ASSET SEC LLC CP	0.18	12/24/15	50,000,000.00	49,994,250.00	49,992,230.00
PSI	NTRD	CPD	100000	NATIXIS NY BRANCH CP	0.38	02/01/16	25,000,000.00	24,983,638.89	24,990,725.00
PSI	NTRD	CPD	100001	CREDIT AGRICOLE CIB NY BR	0.2	12/30/15	50,000,000.00	49,991,944.44	49,990,000.00
PSI	NTRD	CPD	100009	ATLANTIC ASSET SEC LLC CP	0.24	01/11/16	50,000,000.00	49,986,333.33	49,982,965.00
PSI	NTRD	CPD	100010	BARTON CAPITAL LLC CP	0.17	01/05/16	50,000,000.00	49,991,736.11	49,992,300.00

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PSI	NTRD	CPD	100011	CREDIT AGRICOLE CIB NY BR	0.2	12/31/15	25,000,000.00	24,995,833.33	24,994,767.50
PSI	NTRD	CPD	100013	PRIVATE EXPORT FUNDING COR	0.24	01/07/16	50,000,000.00	49,987,666.66	49,989,390.00
PSI	NTRD	CPD	100018	PRIVATE EXPORT FUNDING COR	0.24	01/08/16	50,000,000.00	49,987,333.33	49,989,055.00
PSI	NTRD	CPD	100020	BARTON CAPITAL LLC CP	0.17	01/05/16	50,000,000.00	49,991,736.11	49,992,300.00
PSI	NTRD	CPD	100023	MONT BLANC CAPITAL CORP CP	0.39	02/16/16	32,781,000.00	32,753,655.18	32,751,877.36
PSI	NTRD	CPD	100030	NATIXIS NY BRANCH CP	0.17	01/04/16	50,000,000.00	49,991,972.23	49,993,190.00
PSI	NTRD	CPD	100031	AUTOBAHN FUNDING CO LLC CP	0.15	12/30/15	25,000,000.00	24,996,979.17	24,994,582.50
PSI	NTRD	CPD	100032	AUTOBAHN FUNDING CO LLC CP	0.16	12/28/15	50,000,000.00	49,994,000.00	49,990,235.00
PSI	NTRD	CPD	100033	REGENCY MARKETS NO. 1 LLC	0.2	12/29/15	45,013,000.00	45,005,997.97	45,003,713.82
PSI	NTRD	CPD	100034	REGENCY MARKETS NO. 1 LLC	0.18	12/22/15	37,488,000.00	37,484,063.76	37,482,867.89
PSI	NTRD	CPD	100035	REGENCY MARKETS NO. 1 LLC	0.17	12/29/15	17,129,000.00	17,126,735.16	17,125,466.29
PSI	NTRD	CPD	100036	CAFCO, LLC CP	0.33	02/24/16	25,000,000.00	24,980,520.83	24,978,080.00
PSI	NTRD	CPD	100037	CAFCO, LLC CP	0.34	02/24/16	25,000,000.00	24,979,930.56	24,978,080.00
PSI	NTRD	CPD	100038	TOYOTA MOTOR CREDIT CORP C	0.26	02/01/16	4,300,000.00	4,298,074.55	4,297,840.11
PSI	NTRD	CPD	100039	TOYOTA MOTOR CREDIT CORP C	0.28	02/04/16	50,000,000.00	49,974,722.22	49,973,140.00
PSI	NTRD	CPD	100046	TOYOTA MOTOR CREDIT CORP C	0.25	02/19/16	14,000,000.00	13,992,222.22	13,989,698.80
PSI	NTRD	CPD	100051	REGENCY MARKETS NO. 1 LLC	0.21	12/30/15	50,000,000.00	49,991,541.67	49,989,165.00
PSI	NTRD	CPD	100055	REGENCY MARKETS NO. 1 LLC	0.22	12/30/15	40,350,000.00	40,342,849.08	40,341,256.16
PSI	NTRD	CPD	100056	CANCARA ASSET SEC LLC CP	0.28	01/20/16	50,000,000.00	49,980,555.56	49,976,480.00
PSI	NTRD	CPD	100057	CANCARA ASSET SEC LLC CP	0.3	01/29/16	50,000,000.00	49,975,416.67	49,968,330.00
PSI	NTRD	CPD	100058	AUTOBAHN FUNDING CO LLC CP	0.16	01/04/16	25,000,000.00	24,996,222.22	24,996,111.00
PSI	NTRD	CPD	100059	PRIVATE EXPORT FUNDING COR	0.34	01/29/16	47,400,000.00	47,373,587.67	47,380,248.42
PSI	NTRD	CPD	100060	PRIVATE EXPORT FUNDING COR	0.28	01/06/16	25,000,000.00	24,993,000.00	24,994,885.00
PSI	NTRD	CPD	100061	BARTON CAPITAL LLC CP	0.29	02/01/16	45,000,000.00	44,977,525.00	44,979,916.50
PSI	NTRD	CPD	100062	CHEVRON CORP. CP	0.16	01/06/16	50,000,000.00	49,992,000.00	49,991,315.00
PSI	NTRD	CPD	100063	CANCARA ASSET SEC LLC CP	0.27	01/20/16	50,000,000.00	49,981,250.00	49,976,480.00
PSI	NTRD	CPD	100064	BARTON CAPITAL LLC CP	0.24	01/11/16	14,000,000.00	13,996,173.33	13,997,418.40
PSI	NTRD	CPD	100068	NATIXIS NY BRANCH CP	0.39	02/01/16	27,754,000.00	27,735,358.57	27,743,703.27
PSI	NTRD	CPD	100069	CANCARA ASSET SEC LLC CP	0.28	01/25/16	50,000,000.00	49,978,611.11	49,972,075.00
		CPD Total					6,851,043,000.00	6,849,869,137.29	6,849,865,788.01
PSI	NTRD	FCDN	99791	FFCB D/N	0.35	09/30/16	50,000,000.00	49,852,222.22	49,810,000.00
PSI	NTRD	FCDN	99792	FFCB D/N	0.35	09/30/16	35,000,000.00	34,896,555.55	34,867,000.00
PSI	NTRD	FCDN	99817	FFCB D/N	0.39	09/07/16	34,000,000.00	33,896,498.33	33,880,558.00
		FCDN Total					119,000,000.00	118,645,276.10	118,557,558.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	05/09/18	27,000,000.00	26,990,836.99	27,000,648.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	01/02/18	25,000,000.00	24,997,512.39	25,002,625.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/18	25,000,000.00	24,979,133.39	24,732,900.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	01/02/18	16,250,000.00	16,250,000.00	16,251,706.25
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	04/17/18	17,950,000.00	17,950,000.00	17,951,884.75
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	07/11/17	50,000,000.00	49,978,583.92	49,841,050.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	07/11/17	32,030,000.00	32,016,280.86	31,928,176.63
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/04/18	25,000,000.00	25,000,000.00	24,721,975.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/17	50,000,000.00	49,984,057.02	50,004,450.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/17	36,535,000.00	36,523,350.46	36,538,251.62
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64	01/11/17	44,895,000.00	44,879,803.51	44,847,276.62
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	09/04/18	39,815,000.00	39,815,000.00	39,816,911.12
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	03/19/18	23,750,000.00	23,717,760.24	23,598,688.75
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	01/23/19	46,200,000.00	46,194,024.79	45,568,954.20
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	03/19/18	50,000,000.00	49,932,941.56	49,681,450.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	03/19/18	150,000.00	149,798.82	149,044.35
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.4	02/05/19	25,000,000.00	25,000,000.00	25,002,975.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.4	02/05/19	25,000,000.00	24,986,741.21	25,002,975.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.4	02/05/19	10,600,000.00	10,597,189.14	10,601,261.40
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.4	02/05/19	25,000,000.00	25,000,000.00	25,002,975.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42	04/02/19	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42	04/02/19	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42	04/02/19	25,000,000.00	25,000,000.00	25,002,750.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42	04/02/19	19,400,000.00	19,400,000.00	19,402,134.00
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42	04/02/19	18,000,000.00	18,000,000.00	18,001,980.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	04/11/18	25,000,000.00	24,982,297.37	25,002,575.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45	02/14/19	8,775,000.00	8,775,000.00	8,670,559.95
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	04/17/19	28,640,000.00	28,628,707.54	28,641,202.88
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	04/17/19	8,330,000.00	8,330,000.00	8,330,349.86
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	04/17/19	34,475,000.00	34,475,000.00	34,065,919.65
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	05/01/19	15,150,000.00	15,139,221.79	15,150,560.55
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	05/01/19	25,000,000.00	24,991,747.38	25,000,925.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	05/01/19	43,500,000.00	43,485,392.85	43,501,609.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	05/01/19	20,000,000.00	19,985,771.34	20,000,740.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/06/18	25,000,000.00	25,000,000.00	24,741,875.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	05/15/19	25,000,000.00	24,974,820.29	24,653,300.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	05/15/19	25,000,000.00	24,974,820.29	24,653,300.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	05/15/19	25,000,000.00	24,974,820.29	24,653,300.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	08/20/18	25,000,000.00	25,000,000.00	24,710,125.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	05/22/18	25,000,000.00	24,984,546.14	25,001,900.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49	03/21/19	25,000,000.00	24,436,525.32	24,615,850.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49	03/21/19	9,020,000.00	8,899,424.52	8,881,398.68
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24	07/30/18	16,819,000.00	16,634,983.35	16,750,563.49

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PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	05/22/18	33,000,000.00	32,681,619.33	33,002,508.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	09/04/18	21,805,000.00	21,805,000.00	21,868,779.63
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	05/21/19	17,555,000.00	17,308,399.25	17,555,544.21
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62	12/17/18	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62	12/17/18	25,000,000.00	25,000,000.00	25,007,250.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2	12/30/19	25,000,000.00	24,989,800.11	25,028,400.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2	12/30/19	25,000,000.00	25,000,000.00	25,028,400.00
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39	01/14/19	25,000,000.00	25,000,000.00	25,002,300.00
PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48	04/22/19	25,000,000.00	25,000,000.00	24,951,575.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23	07/20/18	40,000,000.00	39,979,479.49	40,005,280.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48	04/22/19	33,245,000.00	33,245,000.00	33,180,604.44
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55	01/24/20	30,745,000.00	30,665,188.98	30,439,302.47
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39	01/14/19	30,000,000.00	30,000,000.00	30,002,760.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68	04/27/20	40,000,000.00	39,973,579.64	40,121,040.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72	05/04/20	27,565,000.00	27,534,523.10	27,651,774.62
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.9	05/19/20	25,000,000.00	25,000,000.00	25,006,375.00
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85	06/08/20	20,000,000.00	19,955,358.84	20,001,260.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98	06/29/20	25,000,000.00	25,000,000.00	25,140,200.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98	06/29/20	25,000,000.00	24,988,554.22	25,140,200.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98	06/29/20	25,000,000.00	24,988,560.48	25,140,200.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98	06/29/20	25,000,000.00	24,988,560.48	25,140,200.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98	06/29/20	25,000,000.00	24,982,840.72	25,140,200.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2	06/15/20	13,825,000.00	13,821,213.35	13,829,299.58
PSI	NTRD	FFCB	99129	FFCB 1.94 (CALLABLE)	1.94	08/04/20	12,000,000.00	12,000,000.00	11,976,432.00
PSI	NTRD	FFCB	99130	FFCB 1.94 (CALLABLE)	1.94	08/04/20	12,000,000.00	12,000,000.00	11,976,432.00
PSI	NTRD	FFCB	99148	FFCB 1.94 (CALLABLE)	1.94	08/04/20	12,000,000.00	11,985,953.95	11,976,432.00
PSI	NTRD	FFCB	99453	FFCB 1.50 (CALLABLE)	1.5	06/28/19	40,000,000.00	40,000,000.00	40,017,440.00
PSI	NTRD	FFCB	99458	FFCB 1.50 (CALLABLE)	1.5	06/28/19	25,000,000.00	25,000,000.00	25,010,900.00
PSI	NTRD	FFCB	99460	FFCB 1.49 (CALLABLE)	1.49	09/30/19	25,000,000.00	25,000,000.00	24,987,600.00
PSI	NTRD	FFCB	99472	FFCB 1.53 (CALLABLE)	1.53	09/30/19	18,905,000.00	18,905,000.00	18,759,809.60
PSI	NTRD	FFCB	99477	FFCB 1.50 (CALLABLE)	1.5	06/28/19	41,500,000.00	41,500,000.00	41,518,094.00
PSI	NTRD	FFCB	99478	FFCB 1.50 (CALLABLE)	1.5	06/28/19	21,350,000.00	21,350,000.00	21,359,308.60
PSI	NTRD	FFCB	99479	FFCB 1.53 (CALLABLE)	1.53	09/30/19	25,000,000.00	25,000,000.00	24,808,000.00
PSI	NTRD	FFCB	99480	FFCB 1.53 (CALLABLE)	1.53	09/30/19	25,000,000.00	25,000,000.00	24,808,000.00
PSI	NTRD	FFCB	99555	FFCB 1.45 (CALLABLE)	1.45	10/07/19	25,000,000.00	25,000,000.00	24,702,075.00
PSI	NTRD	FFCB	99556	FFCB 1.45 (CALLABLE)	1.45	10/07/19	25,000,000.00	25,000,000.00	24,702,075.00
PSI	NTRD	FFCB	99599	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00
PSI	NTRD	FFCB	99600	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00
PSI	NTRD	FFCB	99601	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00
PSI	NTRD	FFCB	99602	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	99603	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00
PSI	NTRD	FFCB	99604	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00
PSI	NTRD	FFCB	99605	FFCB 1.42 (CALLABLE)	1.42	10/21/19	25,000,000.00	25,000,000.00	24,712,050.00
PSI	NTRD	FFCB	99637	FFCB 1.40 (CALLABLE)	1.4	07/08/19	25,000,000.00	25,000,000.00	24,758,125.00
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/19	25,000,000.00	24,951,163.59	24,816,075.00
PSI	NTRD	FFCB	99735	FFCB 1.64 (CALLABLE)	1.64	07/29/20	48,000,000.00	48,000,000.00	47,493,792.00
PSI	NTRD	FFCB	99736	FFCB 1.64 (CALLABLE)	1.64	07/29/20	50,000,000.00	50,000,000.00	49,472,700.00
PSI	NTRD	FFCB	99737	FFCB 1.625 (CALLABLE)	1.625	04/20/20	36,643,000.00	36,643,000.00	36,191,155.17
PSI	NTRD	FFCB	99739	FFCB 1.68 (CALLABLE)	1.68	10/29/20	32,000,000.00	32,000,000.00	31,787,520.00
PSI	NTRD	FFCB	99743	FFCB 1.40 (CALLABLE)	1.4	07/08/19	12,444,000.00	12,444,000.00	12,323,604.30
PSI	NTRD	FFCB	99749	FFCB 1.625 (CALLABLE)	1.625	04/20/20	25,000,000.00	25,000,000.00	24,691,725.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/19	25,000,000.00	25,000,000.00	24,816,075.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/19	25,000,000.00	25,000,000.00	24,816,075.00
PSI	NTRD	FFCB	99919	FFCB 1.84 (CALLABLE)	1.84	05/18/20	18,300,000.00	18,300,000.00	18,300,109.80
PSI	NTRD	FFCB	99924	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	24,982,225.00
PSI	NTRD	FFCB	99925	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	24,982,225.00
PSI	NTRD	FFCB	99926	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	24,982,225.00
PSI	NTRD	FFCB	99927	FFCB 1.71 (CALLABLE)	1.71	11/19/19	25,000,000.00	25,000,000.00	24,982,225.00
PSI	NTRD	FFCB	99930	FFCB 1.71 (CALLABLE)	1.71	11/19/19	27,600,000.00	27,600,000.00	27,580,376.40
		FFCB Total					2,657,766,000.00	2,655,602,888.30	2,647,638,481.07
PSI	NTRD	FHLB	89933	FHLB 1.00	1	03/10/17	45,000,000.00	44,977,609.66	45,088,155.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/17	12,500,000.00	12,499,201.19	12,409,725.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/17	25,000,000.00	25,000,000.00	24,964,900.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	01/11/18	32,005,000.00	32,005,000.00	32,008,488.55
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	04/24/18	30,000,000.00	30,000,000.00	29,918,190.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	01/23/18	25,000,000.00	24,989,781.02	24,883,000.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/18	45,200,000.00	45,194,295.85	44,594,591.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/18	50,000,000.00	49,993,690.10	49,330,300.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/18	28,000,000.00	27,992,932.91	27,624,968.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/18	45,900,000.00	45,875,384.16	45,362,832.30
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/18	50,000,000.00	49,973,185.35	49,414,850.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/18	37,945,000.00	37,925,619.40	37,500,929.67
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29	12/28/18	50,000,000.00	50,000,000.00	50,014,000.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3	12/28/18	50,000,000.00	50,000,000.00	50,013,450.00
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44	04/05/19	7,150,000.00	7,150,000.00	7,150,872.30
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	02/05/18	29,020,000.00	28,834,671.96	29,021,973.36
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	08/22/18	22,600,000.00	22,285,335.49	22,331,715.40
PSI	NTRD	FHLB	97296	FHLB 0.125	0.125	12/01/15	25,000,000.00	25,000,000.00	25,000,000.00

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PSI	NTRD	FHLB	97337	FHLB 0.125	0.125	12/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19	12/09/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19	12/09/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19	12/09/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19	12/09/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21	12/09/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21	12/09/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.125	12/08/15	50,000,000.00	49,998,678.10	49,999,550.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	09/08/17	50,000,000.00	50,000,000.00	49,810,100.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	09/08/17	18,055,000.00	18,055,000.00	17,986,427.11
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/02/19	25,000,000.00	25,000,000.00	24,903,675.00
PSI	NTRD	FHLB	99561	FHLB 1.27 (CALLABLE)	1.27	03/29/19	25,000,000.00	25,000,000.00	24,853,350.00
PSI	NTRD	FHLB	99562	FHLB 1.27 (CALLABLE)	1.27	03/29/19	25,000,000.00	25,000,000.00	24,853,350.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	04/29/20	25,000,000.00	25,000,000.00	24,756,100.00
PSI	NTRD	FHLB	99752	FHLB 1.70 (CALLABLE)	1.7	07/08/20	21,175,000.00	21,175,000.00	20,930,809.90
		FHLB Total					1,199,550,000.00	1,198,925,385.19	1,194,728,302.79
PSI	NTRD	FHLD	97344	FHLB D/N	0.17	12/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17	12/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.185	12/04/15	50,000,000.00	49,999,229.17	49,999,650.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.185	12/04/15	50,000,000.00	49,999,229.17	49,999,650.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17	12/01/15	20,000,000.00	20,000,000.00	20,000,000.00
PSI	NTRD	FHLD	99531	FHLB D/N	0.24	03/28/16	50,000,000.00	49,960,666.66	49,962,300.00
PSI	NTRD	FHLD	99532	FHLB D/N	0.24	03/28/16	7,000,000.00	6,994,493.34	6,994,722.00
PSI	NTRD	FHLD	99790	FHLB D/N	0.32	10/11/16	44,900,000.00	44,774,280.00	44,715,326.30
PSI	NTRD	FHLD	99806	FHLB D/N	0.24	04/27/16	50,000,000.00	49,950,666.66	49,936,300.00
PSI	NTRD	FHLD	99807	FHLB D/N	0.24	04/27/16	50,000,000.00	49,950,666.66	49,936,300.00
PSI	NTRD	FHLD	99916	FHLB D/N	0.155	01/25/16	50,000,000.00	49,988,159.72	49,991,200.00
PSI	NTRD	FHLD	99917	FHLB D/N	0.155	01/25/16	5,000,000.00	4,998,815.97	4,999,120.00
PSI	NTRD	FHLD	99950	FHLB D/N	0.16	01/26/16	25,000,000.00	24,993,777.78	24,995,525.00
PSI	NTRD	FHLD	100025	FHLB D/N	0.16	01/29/16	25,000,000.00	24,993,444.45	24,995,300.00
PSI	NTRD	FHLD	100041	FHLB D/N	0.155	01/20/16	50,000,000.00	49,989,236.11	49,992,000.00
PSI	NTRD	FHLD	100042	FHLB D/N	0.155	01/20/16	50,000,000.00	49,989,236.11	49,992,000.00
PSI	NTRD	FHLD	100053	FHLB D/N	0.18	01/20/16	50,000,000.00	49,987,500.00	49,992,000.00
PSI	NTRD	FHLD	100054	FHLB D/N	0.18	01/20/16	28,900,000.00	28,892,775.00	28,895,376.00
PSI	NTRD	FHLD	100065	FHLB D/N	0.16	01/20/16	50,000,000.00	49,988,888.89	49,992,000.00
PSI	NTRD	FHLD	100066	FHLB D/N	0.16	01/20/16	50,000,000.00	49,988,888.89	49,992,000.00
		FHLD Total					805,800,000.00	805,439,954.58	805,380,769.30

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PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11	02/20/18	25,000,000.00	25,000,000.00	25,037,425.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	02/28/18	10,740,000.00	10,740,000.00	10,730,001.06
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/17	50,000,000.00	50,000,000.00	50,053,600.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/17	50,000,000.00	50,000,000.00	50,053,600.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/17	50,000,000.00	50,000,000.00	50,053,600.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1	12/11/17	50,000,000.00	50,000,000.00	50,008,200.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1	12/11/17	50,000,000.00	50,000,000.00	50,008,200.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1	12/11/17	25,000,000.00	24,995,941.95	25,004,100.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1	12/11/17	25,000,000.00	25,000,000.00	25,004,100.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/18	10,175,000.00	10,175,000.00	10,075,193.43
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29	01/15/19	50,000,000.00	50,000,000.00	50,034,500.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25	11/08/18	14,320,000.00	14,320,000.00	14,337,670.88
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.3	01/03/19	50,000,000.00	50,000,000.00	50,005,250.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35	04/16/19	25,000,000.00	25,000,000.00	25,008,550.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35	04/24/19	21,850,000.00	21,850,000.00	21,867,283.35
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	05/07/18	25,000,000.00	25,000,000.00	24,720,500.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15	05/13/19	26,470,000.00	26,470,000.00	26,080,758.65
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.4	05/08/19	22,000,000.00	22,000,000.00	22,030,448.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	04/25/18	25,000,000.00	24,830,179.90	25,020,500.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	04/30/18	18,200,000.00	18,034,877.62	18,126,526.60
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/17	50,000,000.00	49,858,458.36	50,068,950.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/17	4,165,000.00	4,153,209.58	4,170,743.54
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62	11/21/19	25,000,000.00	24,942,488.26	25,060,275.00
PSI	NTRD	FHLM	98241	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/19	50,000,000.00	49,858,918.68	50,120,550.00
PSI	NTRD	FHLM	98242	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/19	50,000,000.00	49,858,918.68	50,120,550.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	50,000,000.00	49,838,747.85	50,026,550.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.3	11/07/18	25,000,000.00	25,000,000.00	25,032,025.00
PSI	NTRD	FHLM	98457	FHLMC 1.33 (CALLABLE)	1.33	11/13/18	25,000,000.00	25,000,000.00	25,034,875.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62	11/21/19	25,000,000.00	24,978,330.35	25,060,275.00
PSI	NTRD	FHLM	98482	FHLMC 1.52 (CALLABLE)	1.52	05/06/19	25,000,000.00	25,000,000.00	25,033,450.00
PSI	NTRD	FHLM	98510	FHLMC 1.30 (CALLABLE)	1.3	02/26/19	25,000,000.00	25,000,000.00	25,025,750.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	50,000,000.00	49,890,807.11	50,026,550.00
PSI	NTRD	FHLM	98526	FHLMC 1.65 (CALLABLE)	1.65	11/15/19	50,000,000.00	49,976,959.99	50,095,950.00
PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25	05/25/18	50,000,000.00	49,995,851.65	49,963,600.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25	05/25/18	50,000,000.00	50,000,000.00	49,963,600.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62	11/21/19	8,125,000.00	8,078,710.43	8,144,589.38
PSI	NTRD	FHLM	98896	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	25,000,000.00	24,740,070.87	25,013,275.00
PSI	NTRD	FHLM	98902	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	25,000,000.00	24,750,091.28	25,013,275.00
PSI	NTRD	FHLM	98905	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	25,000,000.00	24,751,222.09	25,013,275.00
PSI	NTRD	FHLM	98919	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	50,000,000.00	49,461,282.74	50,026,550.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	98920	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	25,000,000.00	24,730,641.37	25,013,275.00
PSI	NTRD	FHLM	98923	FHLMC 1.57 (CALLABLE)	1.57	01/08/20	25,000,000.00	24,728,605.91	25,013,275.00
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62	11/21/19	15,000,000.00	14,907,786.92	15,036,165.00
PSI	NTRD	FHLM	99459	FHLMC 1.83 (CALLABLE)	1.83	09/30/20	25,000,000.00	25,000,000.00	25,014,725.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/02/19	50,000,000.00	49,795,300.99	49,314,350.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,795,300.99	49,314,350.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,870,897.61	49,314,350.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/02/19	50,000,000.00	49,870,897.61	49,314,350.00
PSI	NTRD	FHLM	99573	FHLMC 1.50 (CALLABLE)	1.5	10/28/19	25,000,000.00	25,000,000.00	24,644,250.00
PSI	NTRD	FHLM	99574	FHLMC 1.50 (CALLABLE)	1.5	10/28/19	25,000,000.00	25,000,000.00	25,021,500.00
PSI	NTRD	FHLM	99618	FHLMC 1.50 (CALLABLE)	1.5	10/29/19	25,000,000.00	25,000,000.00	25,000,925.00
PSI	NTRD	FHLM	99634	FHLMC 1.50 (CALLABLE)	1.5	10/28/19	25,000,000.00	25,000,000.00	25,026,875.00
PSI	NTRD	FHLM	99638	FHLMC 1.52 (CALLABLE)	1.52	10/28/19	25,000,000.00	25,000,000.00	25,026,375.00
PSI	NTRD	FHLM	99639	FHLMC 1.53 (CALLABLE)	1.53	10/28/19	25,000,000.00	25,000,000.00	25,024,475.00
PSI	NTRD	FHLM	99754	FHLMC 1.50 (CALLABLE)	1.5	11/12/19	25,000,000.00	25,000,000.00	24,747,525.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/02/19	50,000,000.00	49,906,405.01	49,314,350.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/02/19	50,000,000.00	49,906,405.01	49,314,350.00
PSI	NTRD	FHLM	99809	FHLMC 1.650 (CALLABLE)	1.65	05/18/20	25,000,000.00	24,996,899.73	24,963,600.00
PSI	NTRD	FHLM	99810	FHLMC 1.650 (CALLABLE)	1.65	05/12/20	25,000,000.00	25,000,000.00	24,866,525.00
PSI	NTRD	FHLM	99811	FHLMC 1.560 (CALLABLE)	1.56	11/19/19	25,000,000.00	25,000,000.00	24,966,300.00
PSI	NTRD	FHLM	99824	FHLMC 1.515 (CALLABLE)	1.515	08/16/19	25,000,000.00	25,000,000.00	24,917,425.00
PSI	NTRD	FHLM	99827	FHLMC 1.75 (CALLABLE)	1.75	05/19/20	25,000,000.00	25,000,000.00	24,984,175.00
PSI	NTRD	FHLM	99828	FHLMC 1.60 (CALLABLE)	1.6	11/18/19	25,000,000.00	25,000,000.00	24,977,325.00
PSI	NTRD	FHLM	99829	FHLMC 1.75 (CALLABLE)	1.75	05/19/20	25,000,000.00	25,000,000.00	25,000,625.00
		FHLM Total					2,051,045,000.00	2,047,059,208.54	2,046,406,104.89
PSI	NTRD	FLCM	99404	ROYAL BANK OF CANADA NY FR	0.367	03/14/16	50,000,000.00	50,000,000.00	49,996,900.00
PSI	NTRD	FLCM	99520	ROYAL BANK OF CANADA NY FR	0.38675	04/20/16	50,000,000.00	50,000,000.00	49,975,000.00
		FLCM Total					100,000,000.00	100,000,000.00	99,971,900.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,102,051.00	50,298,400.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,095,066.52	50,298,400.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/16	50,000,000.00	51,842,688.52	52,145,000.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/16	50,000,000.00	51,842,688.52	52,145,000.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,070,875.00	50,298,400.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,081,103.87	50,298,400.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	01/30/17	50,000,000.00	50,118,974.55	50,288,750.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,198,466.59	50,298,400.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/16	25,000,000.00	25,099,233.30	25,149,200.00

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PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,174,800.11	50,298,400.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/16	50,000,000.00	50,174,800.11	50,298,400.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	01/30/17	50,000,000.00	50,118,974.55	50,288,750.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1	11/28/17	14,850,000.00	14,849,425.57	14,876,418.15
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	04/30/18	14,800,000.00	14,797,564.97	14,677,988.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1	09/27/17	50,000,000.00	50,045,662.21	49,834,900.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1	09/27/17	12,565,000.00	12,576,474.91	12,523,510.37
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1	11/28/17	50,000,000.00	50,000,000.00	49,951,550.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/17	50,000,000.00	50,000,000.00	50,009,950.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/17	50,000,000.00	50,000,000.00	50,009,950.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/17	50,000,000.00	49,992,888.83	50,009,950.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/18	50,000,000.00	50,000,000.00	49,447,350.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/17	39,575,000.00	39,575,000.00	39,582,875.43
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/18	22,650,000.00	22,650,000.00	22,396,342.65
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/18	50,000,000.00	50,000,000.00	49,353,500.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/18	20,900,000.00	20,889,363.99	20,621,047.70
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/18	50,000,000.00	50,000,000.00	49,481,150.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/18	50,000,000.00	50,000,000.00	49,493,150.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/18	50,000,000.00	50,000,000.00	49,380,550.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/18	50,000,000.00	50,000,000.00	49,380,000.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/18	50,000,000.00	50,000,000.00	49,373,100.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/18	50,000,000.00	50,000,000.00	49,378,900.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/18	15,000,000.00	15,000,000.00	14,813,670.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1	11/15/17	50,000,000.00	50,000,000.00	49,882,300.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/18	50,000,000.00	50,000,000.00	49,519,350.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/18	36,600,000.00	36,595,297.28	35,910,712.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/18	25,000,000.00	25,000,000.00	24,726,600.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/18	25,000,000.00	25,000,000.00	24,726,600.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/18	25,000,000.00	25,000,000.00	24,730,100.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	06/03/19	25,000,000.00	25,000,000.00	24,731,050.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/18	25,000,000.00	24,978,981.30	24,706,575.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	06/03/19	12,975,000.00	12,898,711.53	12,835,414.95
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	05/25/18	50,000,000.00	49,538,585.98	49,756,650.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	05/25/18	30,400,000.00	30,119,460.28	30,252,043.20
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15	02/28/18	23,265,000.00	23,191,009.18	23,297,152.23
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	04/30/18	25,000,000.00	24,731,201.74	24,873,425.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25	06/20/18	43,059,000.00	42,847,083.20	43,069,764.75
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/18	50,000,000.00	50,000,000.00	50,471,500.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/18	50,000,000.00	50,000,000.00	50,471,500.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/18	50,000,000.00	50,000,000.00	50,471,500.00

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PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	05/25/18	29,855,000.00	29,693,142.07	29,702,799.21
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/18	50,000,000.00	49,750,560.69	50,471,500.00
PSI	NTRD	FNMA	98563	FNMA 1.61 (CALLABLE)	1.61	05/24/19	25,000,000.00	25,000,000.00	25,058,700.00
PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.4	11/27/18	25,000,000.00	25,000,000.00	25,054,325.00
PSI	NTRD	FNMA	98615	FNMA 1.45 (CALLABLE)	1.45	11/27/18	25,000,000.00	25,000,000.00	25,058,525.00
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63	01/10/20	46,145,000.00	46,042,356.78	45,435,751.35
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/19	25,000,000.00	25,000,000.00	24,694,725.00
PSI	NTRD	FNMA	99630	FNMA 1.45 (CALLABLE)	1.45	10/29/19	25,000,000.00	25,000,000.00	25,008,425.00
PSI	NTRD	FNMA	99801	FNMA 1.45 (CALLABLE)	1.45	11/12/19	25,000,000.00	25,000,000.00	25,004,425.00
PSI	NTRD	FNMA	99837	FNMA 1.55 (CALLABLE)	1.55	11/20/19	25,000,000.00	25,000,000.00	24,970,575.00
PSI	NTRD	FNMA	99842	FNMA 1.40 (CALLABLE)	1.4	05/24/19	25,000,000.00	25,000,000.00	24,993,450.00
PSI	NTRD	FNMA	99843	FNMA 1.57 (CALLABLE)	1.57	11/25/19	25,000,000.00	25,000,000.00	25,001,200.00
PSI	NTRD	FNMA	99844	FNMA 1.57 (CALLABLE)	1.57	11/25/19	25,000,000.00	25,000,000.00	25,001,200.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	04/29/19	31,345,000.00	31,241,644.52	31,144,580.07
		FNMA Total					2,368,984,000.00	2,371,924,137.67	2,367,733,771.06
PSI	NTRD	FNMD	99785	FNMA D/N	0.33	10/14/16	50,000,000.00	49,854,250.00	49,792,400.00
PSI	NTRD	FNMD	99786	FNMA D/N	0.33	10/14/16	50,000,000.00	49,854,250.00	49,792,400.00
PSI	NTRD	FNMD	99795	FNMA D/N	0.33	10/14/16	50,000,000.00	49,854,250.00	49,792,400.00
PSI	NTRD	FNMD	99796	FNMA D/N	0.33	10/14/16	50,000,000.00	49,854,250.00	49,792,400.00
PSI	NTRD	FNMD	99818	FNMA D/N	0.33	10/14/16	50,000,000.00	49,854,250.00	49,792,400.00
		FNMD Total					250,000,000.00	249,271,250.00	248,962,000.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/17	50,000,000.00	50,000,000.00	49,605,900.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,605,900.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.46515	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	0.5516	11/14/16	27,900,000.00	27,900,000.00	27,889,677.00
		FRCDQ2 Total					77,900,000.00	77,900,000.00	77,864,677.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/17	50,000,000.00	50,000,000.00	49,564,500.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/17	50,000,000.00	50,000,000.00	49,562,650.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/17	50,000,000.00	50,000,000.00	49,473,400.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/17	50,000,000.00	50,000,000.00	49,492,700.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/18	50,000,000.00	50,000,000.00	48,993,300.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/18	50,000,000.00	50,000,000.00	48,993,300.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/18	50,000,000.00	50,000,000.00	48,896,350.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	01/08/19	50,000,000.00	50,000,000.00	48,985,650.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/18	50,000,000.00	50,000,000.00	49,001,350.00

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PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	01/14/19	50,000,000.00	50,000,000.00	49,047,900.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	01/28/19	50,000,000.00	50,000,000.00	49,047,200.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	01/25/19	50,000,000.00	50,000,000.00	49,036,400.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	01/28/19	50,000,000.00	50,000,000.00	49,034,250.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	01/28/19	50,000,000.00	50,000,000.00	49,047,200.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	01/28/19	50,000,000.00	50,000,000.00	49,066,500.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	04/11/19	25,000,000.00	25,000,000.00	24,534,175.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	04/17/19	25,000,000.00	25,000,000.00	24,510,300.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	05/15/19	25,000,000.00	25,000,000.00	24,405,725.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	05/15/19	25,000,000.00	25,000,000.00	24,405,725.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	05/21/19	25,000,000.00	25,000,000.00	24,452,875.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	05/21/19	25,000,000.00	25,000,000.00	24,452,875.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	05/15/19	25,000,000.00	25,000,000.00	24,405,725.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	05/22/19	25,000,000.00	25,000,000.00	24,417,475.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	05/28/19	25,000,000.00	25,000,000.00	24,421,350.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	05/22/19	50,000,000.00	50,000,000.00	48,955,200.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	05/22/19	25,000,000.00	25,000,000.00	24,477,600.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	05/22/19	25,000,000.00	25,000,000.00	24,477,600.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	06/27/19	50,000,000.00	50,000,000.00	49,103,050.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35	07/11/19	25,000,000.00	25,000,000.00	25,015,600.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35	07/17/19	25,000,000.00	25,000,000.00	25,018,400.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/18	25,000,000.00	25,000,000.00	25,005,425.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/18	25,000,000.00	25,000,000.00	25,005,900.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25	12/19/18	25,000,000.00	25,000,000.00	25,004,375.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25	12/19/18	25,000,000.00	25,000,000.00	25,004,700.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25	12/17/18	25,000,000.00	25,000,000.00	25,003,775.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25	12/17/18	25,000,000.00	25,000,000.00	25,003,775.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25	12/18/18	25,000,000.00	24,996,952.35	25,004,050.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	01/07/19	25,000,000.00	25,000,000.00	24,850,200.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25	05/07/19	25,000,000.00	25,000,000.00	25,035,575.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	05/13/19	25,000,000.00	25,000,000.00	25,020,775.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25	05/15/19	25,000,000.00	25,000,000.00	25,040,675.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25	05/07/19	25,000,000.00	25,000,000.00	25,035,575.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25	05/22/19	25,000,000.00	25,000,000.00	25,044,650.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25	05/22/19	25,000,000.00	24,991,295.99	25,045,775.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	1.25	08/20/19	25,000,000.00	25,000,000.00	25,045,700.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	1.3	08/28/19	25,000,000.00	25,000,000.00	25,054,275.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	08/28/19	25,000,000.00	25,000,000.00	25,053,750.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	1.25	10/02/19	25,000,000.00	25,000,000.00	25,010,925.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	09/26/19	25,000,000.00	25,000,000.00	24,680,500.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	1.25	10/09/19	25,000,000.00	25,000,000.00	25,007,925.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2	12/30/19	25,000,000.00	25,000,000.00	25,024,375.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2	12/23/19	25,000,000.00	25,000,000.00	25,018,500.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	2	03/18/20	25,000,000.00	25,000,000.00	24,604,700.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	2	03/30/20	25,000,000.00	25,000,000.00	25,025,275.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	2	03/30/20	25,000,000.00	25,000,000.00	25,025,275.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	2	04/02/20	25,000,000.00	25,000,000.00	25,021,925.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	2	05/27/19	25,000,000.00	25,000,000.00	24,590,075.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	2	05/27/20	25,000,000.00	25,000,000.00	24,590,075.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	2	06/30/20	25,000,000.00	25,000,000.00	24,464,675.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	2.25	06/25/20	25,000,000.00	25,000,000.00	24,538,575.00
		MCPN Total					1,925,000,000.00	1,924,988,248.34	1,902,158,075.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	06/05/17	50,000,000.00	49,998,488.50	49,735,250.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.125	11/15/18	25,000,000.00	25,000,000.00	24,881,700.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.125	11/15/18	14,000,000.00	14,000,000.00	13,933,752.00
PSI	NTRD	MCSA	98473	FHLMC 1.50 (CALLABLE)	1.5	05/11/20	25,000,000.00	25,000,000.00	25,041,675.00
PSI	NTRD	MCSA	98509	FHLMC 1.50 (CALLABLE)	1.5	05/26/20	25,000,000.00	25,000,000.00	25,052,450.00
PSI	NTRD	MCSA	99854	FHLMC 1.50 (CALLABLE)	1.5	11/24/20	25,000,000.00	25,000,000.00	25,004,250.00
PSI	NTRD	MCSA	99867	FHLMC 1.625 (CALLABLE)	1.625	11/24/20	25,000,000.00	25,000,000.00	25,005,150.00
PSI	NTRD	MCSA	99878	FHLMC 1.50 (CALLABLE)	1.5	11/25/20	25,000,000.00	25,000,000.00	24,999,575.00
PSI	NTRD	MCSA	99879	FHLMC 1.50 (CALLABLE)	1.5	11/25/20	15,000,000.00	15,000,000.00	14,999,745.00
		MCSA Total					229,000,000.00	228,998,488.50	228,653,547.00
PSI	NTRD	NCD1	98670	WELLS FARGO BANK, NA CD	0.29	12/18/15	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	NCD1	99677	MUFG UNION BANK NA CD	0.21	12/18/15	50,000,000.00	50,000,000.00	50,001,400.00
PSI	NTRD	NCD1	99779	WELLS FARGO BANK, NA CD	0.48	05/20/16	50,000,000.00	50,000,000.00	50,024,000.00
PSI	NTRD	NCD1	99780	WELLS FARGO BANK, NA CD	0.48	05/20/16	50,000,000.00	50,000,000.00	50,024,000.00
PSI	NTRD	NCD1	99794	MUFG UNION BANK NA CD	0.15	12/04/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	NCD1	99822	MUFG UNION BANK NA CD	0.2	01/04/16	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	99937	MUFG UNION BANK NA CD	0.2	01/04/16	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	99964	MUFG UNION BANK NA CD	0.2	01/04/16	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	100016	MUFG UNION BANK NA CD	0.22	01/20/16	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	NCD1	100017	MUFG UNION BANK NA CD	0.22	01/20/16	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	NCD1	100067	MUFG UNION BANK NA CD	0.22	01/25/16	50,000,000.00	50,000,000.00	49,996,890.00
		NCD1 Total					550,000,000.00	550,000,000.00	550,049,240.00
PSI	NTRD	NOTE	99831	USTN 0.375	0.375	10/31/16	36,000,000.00	35,983,312.84	35,902,980.00
		NOTE Total					36,000,000.00	35,983,312.84	35,902,980.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	TBIL	97468	UST BILL	0.2175	12/10/15	50,000,000.00	49,997,281.25	49,999,400.00
PSI	NTRD	TBIL	97469	UST BILL	0.2175	12/10/15	50,000,000.00	49,997,281.25	49,999,400.00
PSI	NTRD	TBIL	98217	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,968,677.08	49,972,450.00
PSI	NTRD	TBIL	98218	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,968,677.08	49,972,450.00
PSI	NTRD	TBIL	98219	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,968,677.08	49,972,450.00
PSI	NTRD	TBIL	98220	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,968,677.08	49,972,450.00
PSI	NTRD	TBIL	98221	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,968,677.08	49,972,450.00
PSI	NTRD	TBIL	98222	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,968,677.08	49,972,450.00
PSI	NTRD	TBIL	98331	UST BILL	0.1975	03/31/16	50,000,000.00	49,966,809.03	49,964,900.00
PSI	NTRD	TBIL	98332	UST BILL	0.1975	03/31/16	50,000,000.00	49,966,809.03	49,964,900.00
PSI	NTRD	TBIL	98333	UST BILL	0.1975	03/31/16	50,000,000.00	49,966,809.03	49,964,900.00
PSI	NTRD	TBIL	98529	UST BILL	0.22	03/31/16	50,000,000.00	49,963,027.78	49,964,900.00
PSI	NTRD	TBIL	98530	UST BILL	0.22	03/31/16	50,000,000.00	49,963,027.78	49,964,900.00
PSI	NTRD	TBIL	99756	UST BILLS	0.1275	04/21/16	50,000,000.00	49,974,854.17	49,958,350.00
PSI	NTRD	TBIL	99757	UST BILLS	0.1275	04/21/16	50,000,000.00	49,974,854.17	49,958,350.00
PSI	NTRD	TBIL	99787	UST BILL	0.2615	10/13/16	50,000,000.00	49,884,867.37	49,811,800.00
PSI	NTRD	TBIL	99788	UST BILL	0.2615	10/13/16	25,000,000.00	24,942,433.68	24,905,900.00
PSI	NTRD	TBIL	99821	UST BILL	0.31	10/13/16	50,000,000.00	49,863,513.89	49,811,800.00
PSI	NTRD	TBIL	99825	UST BILL	0.3	10/13/16	50,000,000.00	49,867,916.66	49,811,800.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/16	50,000,000.00	49,762,333.33	49,772,400.00
		TBIL Total					975,000,000.00	973,903,880.90	973,688,400.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42	12/18/15	50,000,000.00	50,000,235.11	50,005,450.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39	12/18/15	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39	12/18/15	25,000,000.00	25,000,000.00	25,000,800.00
PSI	NTRD	YANK1	98184	AU & NZ BANKING GRP NY CD	0.21	12/18/15	50,000,000.00	50,000,000.00	49,997,100.00
PSI	NTRD	YANK1	98958	WESTPAC BANKING CORP NY CD	0.33	12/18/15	50,000,000.00	50,000,235.75	50,003,200.00
PSI	NTRD	YANK1	99131	CREDIT SUISSE NY CD	0.33	12/18/15	25,000,000.00	25,000,000.00	25,001,775.00
PSI	NTRD	YANK1	99142	SOCIETE GENERALE NY CD	0.38	12/15/15	25,000,000.00	25,000,097.08	25,002,750.00
PSI	NTRD	YANK1	99342	UBS AG STAMFORD CT CD	0.41	01/04/16	25,000,000.00	25,000,000.00	25,005,200.00
PSI	NTRD	YANK1	99437	SVENSKA HANDELSBANKEN NY C	0.33	12/18/15	50,000,000.00	50,000,117.96	50,001,200.00
PSI	NTRD	YANK1	99473	SOCIETE GENERALE NY CD	0.35	01/04/16	50,000,000.00	50,000,471.76	50,010,400.00
PSI	NTRD	YANK1	99490	BANK OF MONTREAL CHICAGO C	0.27	01/04/16	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	99492	BANK OF MONTREAL CHICAGO C	0.27	12/30/15	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	99494	SOCIETE GENERALE NY CD	0.35	01/04/16	50,000,000.00	50,000,471.78	50,010,400.00
PSI	NTRD	YANK1	99503	SVENSKA HANDELSBANKEN NY C	0.275	12/23/15	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	99511	BANK OF MONTREAL CHICAGO C	0.27	12/24/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	99518	NORDEA BK FINLAND PLC NY C	0.24	12/30/15	50,000,000.00	50,000,000.00	49,997,050.00

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PSI	NTRD	YANK1	99519	SVENSKA HANDELSBANKEN NY C	0.275	12/31/15	50,000,000.00	50,000,000.00	49,998,800.00
PSI	NTRD	YANK1	99527	BANK OF MONTREAL CHICAGO C	0.29	12/23/15	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	99528	DNB BANK ASA NY CD	0.22	12/28/15	50,000,000.00	50,000,000.00	50,004,250.00
PSI	NTRD	YANK1	99530	NORDEA BK FINLAND PLC NY C	0.245	12/24/15	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	YANK1	99535	RABOBANK NEDERLAND NY CD	0.45	03/30/16	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	99536	RABOBANK NEDERLAND NY CD	0.45	03/30/16	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	99545	TORONTO-DOMINION BANK NY C	0.26	12/31/15	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	YANK1	99546	TORONTO-DOMINION BANK NY C	0.26	12/31/15	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	YANK1	99547	BANK OF MONTREAL CHICAGO C	0.31	01/11/16	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	99549	CANADIAN IMP. BK OF COM NY	0.26	12/28/15	50,000,000.00	50,000,374.76	50,005,100.00
PSI	NTRD	YANK1	99552	SVENSKA HANDELSBANKEN NY C	0.29	01/06/16	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	99570	RABOBANK NEDERLAND NY CD	0.35	03/02/16	50,000,000.00	50,000,000.00	49,995,150.00
PSI	NTRD	YANK1	99633	BARCLAYS BANK PLC NY CD	0.23	12/18/15	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	99635	SOCIETE GENERALE NY CD	0.17	12/18/15	50,000,000.00	50,000,236.04	50,001,250.00
PSI	NTRD	YANK1	99684	CANADIAN IMP. BK OF COM NY	0.16	12/15/15	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	99750	DNB BANK ASA NY CD	0.14	12/21/15	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	99767	DNB BANK ASA NY CD	0.14	12/30/15	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	99799	BNP PARIBAS SF CD	0.16	12/04/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	99800	NORDEA BK FINLAND PLC NY C	0.24	01/29/16	50,000,000.00	50,000,000.00	49,990,800.00
PSI	NTRD	YANK1	99804	DNB BANK ASA NY CD	0.12	12/01/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	99816	DNB BANK ASA NY CD	0.12	12/08/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	99838	CANADIAN IMP. BK OF COM NY	0.12	12/18/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	99849	BNP PARIBAS SF CD	0.15	12/16/15	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	99864	DNB BANK ASA NY CD	0.12	12/18/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	99907	CANADIAN IMP. BK OF COM NY	0.13	12/30/15	50,000,000.00	50,000,402.72	49,999,950.00
PSI	NTRD	YANK1	99909	DNB BANK ASA NY CD	0.13	12/30/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	99912	BNP PARIBAS SF CD	0.15	12/11/15	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	99985	SVENSKA HANDELSBANKEN NY C	0.375	02/24/16	50,000,000.00	50,000,589.72	49,997,800.00
PSI	NTRD	YANK1	99993	NORDEA BK FINLAND PLC NY C	0.36	02/19/16	50,000,000.00	50,000,000.00	49,997,950.00
PSI	NTRD	YANK1	100004	SVENSKA HANDELSBANKEN NY C	0.38	02/26/16	50,000,000.00	50,001,207.17	49,997,900.00
PSI	NTRD	YANK1	100005	WESTPAC BANKING CORP NY CD	0.7	08/24/16	50,000,000.00	50,003,688.96	50,008,450.00
PSI	NTRD	YANK1	100006	WESTPAC BANKING CORP NY CD	0.7	08/24/16	50,000,000.00	50,003,688.96	50,008,450.00
PSI	NTRD	YANK1	100007	SOCIETE GENERALE NY CD	0.24	02/01/16	25,000,000.00	25,000,430.36	25,003,000.00
PSI	NTRD	YANK1	100014	NORDEA BK FINLAND PLC NY C	0.38	02/26/16	50,000,000.00	50,001,207.17	49,999,100.00
PSI	NTRD	YANK1	100021	BNP PARIBAS SF CD	0.19	01/04/16	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	100026	BNP PARIBAS SF CD	0.15	12/30/15	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	100043	BANK OF MONTREAL CHICAGO C	0.22	01/04/16	50,000,000.00	50,000,000.00	49,996,450.00
PSI	NTRD	YANK1	100044	TORONTO DOMINION BANK NY C	0.23	01/29/16	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	100045	TORONTO DOMINION BANK NY C	0.22	01/20/16	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	100050	BNP PARIBAS SF CD	0.15	01/05/16	50,000,000.00	50,000,000.00	49,997,400.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		YANK1 Total					2,675,000,000.00	2,675,013,455.30	2,675,041,270.00
	NTRD Total						23,118,088,000.00	23,110,500,467.31	23,069,158,764.12
				NTRD Historical Cost				**23,122,448,389.59**	
PSI	TRADE	NOTE	99823	USTN 1.375	1.375	10/31/20	50,000,000.00	49,598,063.16	49,320,300.00
PSI	TRADE	NOTE	99856	USTN 1.375	1.375	10/31/20	50,000,000.00	49,464,779.43	49,320,300.00
PSI	TRADE	NOTE	99876	USTN 1.375	1.375	10/31/20	50,000,000.00	49,352,759.47	49,320,300.00
		NOTE Total					150,000,000.00	148,415,602.06	147,960,900.00
	TRADE Total						150,000,000.00	148,415,602.06	147,960,900.00
				TRADE Historical Cost				**148,392,578.13**	
				PSI Total			**23,268,088,000.00**	**23,258,916,069.37**	**23,217,119,664.12**
				PSI Historical Cost				**23,270,840,967.72**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	09/02/21	4,655,000.00	4,655,000.00	4,655,000.00
		LTBD Total					4,655,000.00	4,655,000.00	4,655,000.00
	GF Total						4,655,000.00	4,655,000.00	4,655,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25	05/15/16	85,000.00	85,098.08	87,616.39
		BOND Total					85,000.00	85,098.08	87,616.39
	MAST Total						85,000.00	85,098.08	87,616.39
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99	02/04/28	10,000,000.00	10,000,000.00	9,606,260.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.4	06/08/28	1,200,000.00	1,200,000.00	1,200,111.60
SPI	PHHPA	FFCB	98968	FFCB 3.33 (CALLABLE)	3.33	05/20/30	500,000.00	492,748.59	496,159.00
		FFCB Total					11,700,000.00	11,692,748.59	11,302,530.60
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24	06/14/27	818,225.81	817,281.89	818,448.37
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	08/02/27	8,000,000.00	8,000,000.00	7,838,960.00
SPI	PHHPA	FHLB	99332	FHLB 3.60 (CALLABLE)	3.6	09/10/30	3,000,000.00	2,997,044.90	3,003,702.00
		FHLB Total					11,818,225.81	11,814,326.79	11,661,110.37
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3	05/30/28	1,500,000.00	1,494,377.26	1,425,222.00
		FHLM Total					1,500,000.00	1,494,377.26	1,425,222.00
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3	11/28/25	6,000,000.00	5,995,639.19	5,998,626.00
		FNMA Total					6,000,000.00	5,995,639.19	5,998,626.00
	PHHPA Total						31,018,225.81	30,997,091.83	30,387,488.97
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/17	130,000.00	129,947.17	129,338.69
		FFCB Total					130,000.00	129,947.17	129,338.69
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	05/25/18	476,000.00	476,000.00	476,339.39
		FHLM Total					476,000.00	476,000.00	476,339.39
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.125	03/20/18	1,573,000.00	1,572,782.92	1,573,363.36
SPI	SANIT	FNMA	99495	FNMA 1.72 (CALLABLE)	1.72	10/21/20	1,000,000.00	1,000,000.00	985,901.00
		FNMA Total					2,573,000.00	2,572,782.92	2,559,264.36
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85	05/29/18	200,000.00	200,000.00	200,313.80
		MCSA Total					200,000.00	200,000.00	200,313.80
	SANIT Total						3,379,000.00	3,378,730.09	3,365,256.24

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SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/15	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/15	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/15	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/15	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/15	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/15	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/15	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/15	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/15	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/15	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/15	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/15	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/15	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/15	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/15	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/15	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/15	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/15	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/15	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/15	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/15	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/15	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/15	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/15	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/15	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/15	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/15	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/15	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/15	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/15	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/15	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/15	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/15	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/15	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/15	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/15	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/15	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/15	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/15	515,367.27	515,367.27	515,367.27

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SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/15	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/15	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/15	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/15	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/15	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/15	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/15	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/15	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/15	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/15	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/15	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/15	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/15	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/15	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/15	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/15	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/15	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/15	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/15	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/15	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/15	31,495.31	31,495.31	31,495.31
		CTDQ Total					39,148,010.10	39,148,010.10	39,148,010.10
	SCAQM Total						39,148,010.10	39,148,010.10	39,148,010.10
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	09/12/16	10,000,000.00	10,000,000.00	10,048,210.00
		FFCB Total					10,000,000.00	10,000,000.00	10,048,210.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,048,210.00

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SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	09/12/16	10,000,000.00	10,000,000.00	10,048,210.00
		FFCB Total					10,000,000.00	10,000,000.00	10,048,210.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,048,210.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/15	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/15	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/15	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/15	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/15	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/15	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/15	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/15	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/15	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/15	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/15	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/15	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/15	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/15	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/15	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/15	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/15	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/15	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/15	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/15	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/15	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/15	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/15	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/15	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/15	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/15	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/15	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/15	20,942.34	20,942.34	20,942.34

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SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/15	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/15	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/15	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/15	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/15	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/15	2,557.89	2,557.89	2,557.89
		CTDQ Total					3,179,402.71	3,179,402.71	3,179,402.71
	SLIM Total						3,179,402.71	3,179,402.71	3,179,402.71
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/15	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/15	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/15	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/15	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/15	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/15	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/15	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/15	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/15	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/15	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/15	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/15	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/15	24.58	24.58	24.58

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/15	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/15	30.9	30.9	30.9
	WASIA Total						38,408.68	38,408.68	38,408.68
				SPI Total			**101,503,047.30**	**101,481,741.49**	**100,957,603.09**
				SPI Historical Total				**101,482,948.69**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2015
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 11/30/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	427,263.95
03/08/06	CCTSA TOBACCO BONDS 2006	39,537,728.39
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	13.85
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	744,693.47
12/21/11	LAC-CAL 2011 SERIES A	2,050,452.87
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$42,760,152.53

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,206,281.82
03/21/12	DISNEY PROJECT, 2012	4,192,077.51
12/02/02	MASTER REFUNDING 2002B	5,071,540.84
03/02/05	MASTER REFUNDING 2005A	10,089.04
12/13/06	MASTER REFUNDING 2006 A & B	22,920,575.73
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	149,473,633.45
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	46,441,377.13
04/09/13	COMMERCIAL PAPER 2013	14,873,856.01
06/26/14	COMMERCIAL PAPER 2014	1,010,324.71
	U.S. BANK - TRUSTEE TOTAL	$251,199,756.24

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	32,925,635.03
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,752,521.54
	ZIONS BANK - TRUSTEE TOTAL	$48,678,156.57

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,998.99
	TREASURER TOTAL	$301,998.99

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 11/30/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFM						
97348	ROYAL BANK OF CANCADA NY FRN	0.28	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**50,000,000.00**	**50,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.62	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FLCM						
99404	ROYAL BANK OF CANADA NY FRCD	0.37	03/14/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+17bp
99520	ROYAL BANK OF CANADA NY FRCD	0.39	04/20/16	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+18bp
				100,000,000.00	**100,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.47	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
99496	NORDEA BK FINLAND PLC NY FRCD	0.55	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
FRCDQ2 Totals				**77,900,000.00**	**77,900,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**302,900,000.00**	**302,900,000.00**	
BAN						
96106	LACCAL BANS	3.25	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	0.61	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	0.61	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	0.61	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
98733	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**47,000,000.00**	**47,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**47,000,000.00**	**47,000,000.00**	
NTRD - PSI NON-TRADING Total				**349,900,000.00**	**349,900,000.00**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 11/30/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	3.250%
96776	LACCAL	09/12/14	10,000,000.00	0.612%
97467	LACCAL	12/10/14	10,000,000.00	0.612%
98159	LACCAL	03/23/15	10,000,000.00	0.612%
98733	LACCAL	06/01/15	10,000,000.00	0.612%
			$ 47,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of November 30, 2015
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	3,402,913,455.30	53.48 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	6,849,869,137.29	27.34 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,009,887,193.74	157.22 DAYS	148,415,602.06	1,797.00 DAYS
AGENCIES	11,650,854,837.22	995.03 DAYS	0.00	0.00 DAYS
MUNICIPALS	47,000,000.00	523.64 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	149,975,843.76	431.28 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$23,110,500,467.31	528.34 DAYS	$148,415,602.06	1,797.00 DAYS

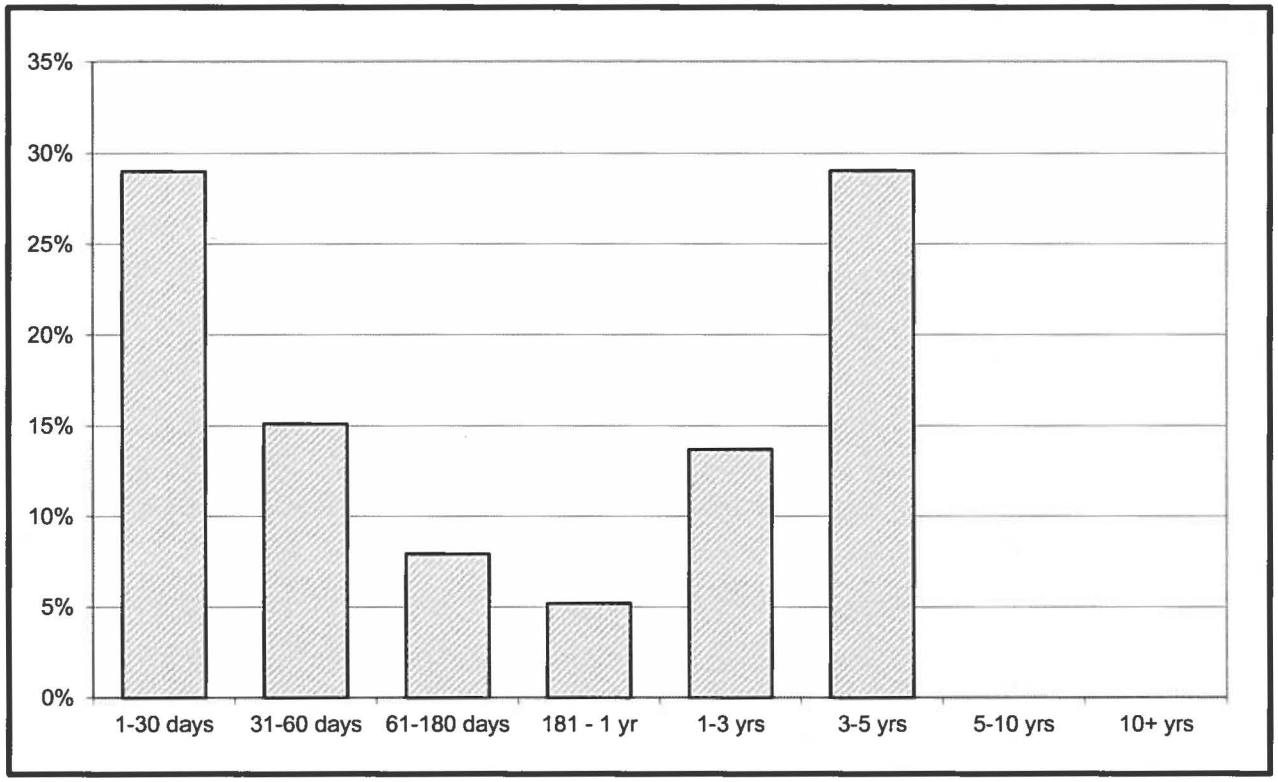
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of November 30, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	12/01/15 - 12/30/15	$6,750,770,000.00	29.01	29.01	$6,750,465,318.87	29.02	29.02
31 to 60 Days	12/31/15 - 01/29/16	$3,517,338,000.00	15.12	44.13	$3,516,620,711.33	15.12	44.14
61 to 90 Days	01/30/16 - 02/28/16	$623,835,000.00	2.68	46.81	$623,604,165.78	2.68	46.82
91 to 120 Days	02/29/16 - 03/29/16	$470,000,000.00	2.02	48.83	$469,754,663.03	2.02	48.84
121 to 180 Days	03/30/16 - 05/28/16	$750,000,000.00	3.22	52.05	$749,677,524.31	3.22	52.06
181 to 270 Days	05/29/16 - 08/26/16	$107,000,000.00	0.46	52.51	$107,007,377.92	0.46	52.52
271 to 365 Days	08/27/16 - 11/29/16	$1,102,800,000.00	4.74	57.25	$1,101,891,580.37	4.74	57.26
1 to 1.5 YEARS	11/30/16 - 05/30/17	$289,895,000.00	1.25	58.50	$293,780,739.31	1.26	58.52
1.5 to 2 YEARS	05/31/17 - 11/29/17	$945,700,000.00	4.06	62.56	$945,538,192.58	4.07	62.59
2 to 3 YEARS	11/30/17 - 11/30/18	$1,946,203,000.00	8.37	70.93	$1,942,898,870.66	8.36	70.95
3 to 4 YEARS	11/30/18 - 11/30/19	$5,329,149,000.00	22.90	93.83	$5,324,754,065.61	22.89	93.84
4 to 5 YEARS	11/30/19 - 11/30/20	$1,435,398,000.00	6.17	100.00	$1,432,922,859.60	6.16	100.00
Portfolio Total:		**$23,268,088,000.00**			**$23,258,916,069.37**		
GF							
5 to 10 YEARS	11/30/20 - 11/30/25	$4,655,000.00	100.00	100.00	$4,655,000.00	100.00	100.00
Portfolio Total:		**$4,655,000.00**			**$4,655,000.00**		
MAST							
121 to 180 Days	12/01/15 - 12/30/15	$85,000.00	100.00	100.00	$85,098.08	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,098.08**		
PHHPA							
5 to 10 YEARS	11/30/20 - 11/30/25	$6,000,000.00	19.34	19.34	$5,995,639.19	19.34	19.34
10 + YEARS	11/30/25 - 11/30/65	$25,018,225.81	80.66	100.00	$25,001,452.64	80.66	100.00
Portfolio Total:		**$31,018,225.81**			**$30,997,091.83**		
SANIT							
2 to 3 YEARS	11/30/17 - 11/30/18	$2,379,000.00	70.41	70.41	$2,378,730.09	70.40	70.40
4 to 5 YEARS	11/30/19 - 11/30/20	$1,000,000.00	29.59	100.00	$1,000,000.00	29.60	100.00
Portfolio Total:		**$3,379,000.00**			**$3,378,730.09**		
SCAQM							
31 to 60 Days	12/31/15 - 01/29/16	$39,148,010.10	100.00	100.00	$39,148,010.10	100.00	100.00
Portfolio Total:		**$39,148,010.10**			**$39,148,010.10**		

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

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
271 to 365 Days	08/27/16 - 11/29/16	$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							
271 to 365 Days	08/27/16 - 11/29/16	$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							
31 to 60 Days	12/31/15 - 01/29/16	$3,179,402.71	100.00	100.00	$3,179,402.71	100.00	100.00
Portfolio Total:		**$3,179,402.71**			**$3,179,402.71**		
WASIA							
31 to 60 Days	12/31/15 - 01/29/16	$38,408.68	100.00	100.00	$38,408.68	100.00	100.00
Portfolio Total:		**$38,408.68**			**$38,408.68**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,750,465	29.02%
31 - 60 days	3,516,621	15.12%
61 - 180 days	1,843,036	7.92%
181 - 1 yr	1,208,899	5.20%
1 - 3 yrs	3,182,218	13.69%
3 - 5 yrs	6,757,677	29.05%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 23,258,916	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 11/30/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,179,402.71
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,148,010.10
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,408.68
	LAIF TOTAL	$42,365,821.49

POOLED MONEY INVESTMENT ACCOUNT

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

	October 2015	October 2014	Change
Average Daily Portfolio ($)	63,007,850	56,223,143	+6,784,707
Accrued Earnings ($)	19,066	12,474	+6,592
Effective Yield (%)	0.357	0.261	+0.096
Average Life-Month End (In Days)	200	213	-13
Total Security Transactions			
Amount ($)	19,284,853	24,109,651	-4,824,798
Number	388	484	-96
Total Time Deposit Transactions			
Amount ($)	3,540,000	2,855,000	+685,000
Number	146	121	+25
Average Workday Investment Activity ($)	1,037,493	1,172,376	-134,883
Prescribed Demand Account Balances For Services ($)	1,992,200	1,953,958	+38,242

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

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

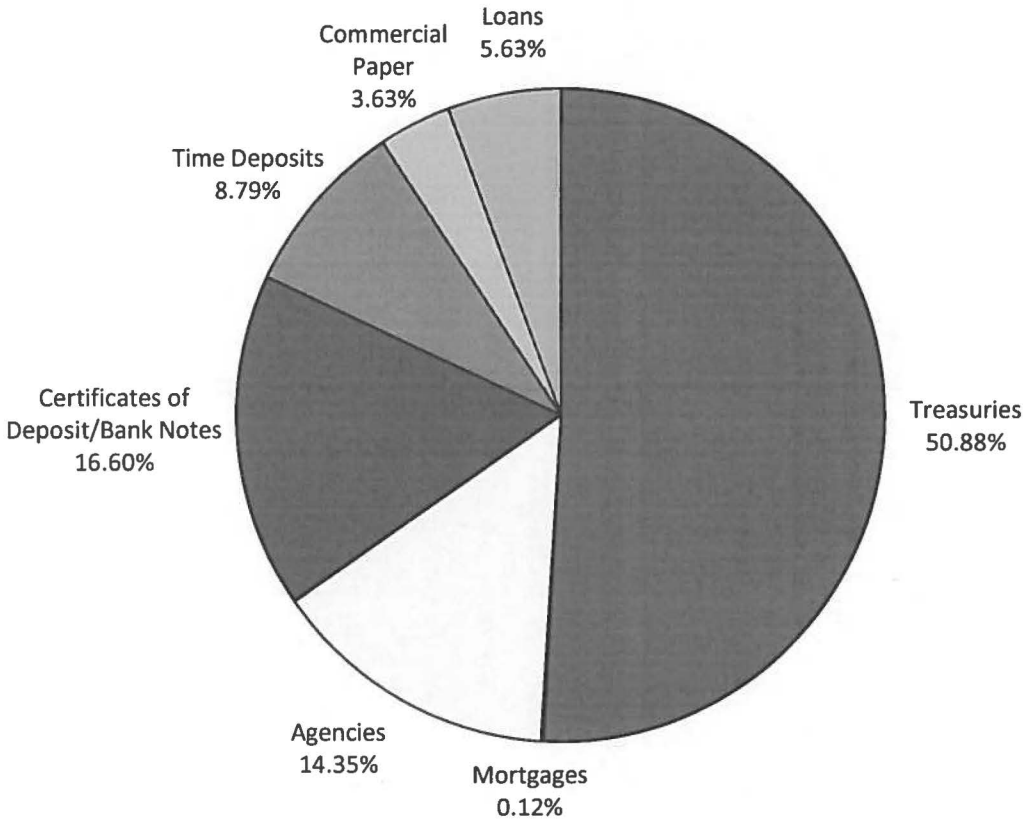
October 31, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,922,371	17.06	-2.30
Bonds	0	0.00	0
Notes	21,653,107	33.82	+1.11
Strips	0	0.00	0
Total Government	32,575,478	50.88	-1.19
Agency Debentures	1,895,996	2.97	-0.07
Certificates of Deposit	10,125,011	15.82	-3.54
Bank Notes	500,000	0.78	-0.12
Repurchases	0	0.00	0
Agency Discount Notes	6,986,981	10.91	+0.25
Time Deposits	5,628,540	8.79	+0.33
GNMAs	0	0.00	0
Commercial Paper	2,322,699	3.63	-0.61
FHLMC/Remics	77,685	0.12	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	458,557	0.72	+0.03
GF Loans	3,146,100	4.91	+4.91
Other	299,969	0.47	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	64,017,016	100.00	

INVESTMENT ACTIVITY

	October 2015		September 2015	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	388	19,284,853	464	23,118,686
Other	8	267,870	5	15,436
Time Deposits	146	3,540,000	122	2,645,000
Total	542	23,092,723	591	25,779,122
PMIA Monthly Average Effective Yield (%)	0.357		0.337	
Year to Date Yield Last Day of Month (%)	0.336		0.329	

Pooled Money Investment Account
Portfolio Composition
$64.0 billion
10/31/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/15	REDEMPTIONS								
	BN	BOFA	0.260	10/01/15	0.260	50,000	107	38,638.89	0.264
	BN	BOFA	0.260	10/01/15	0.260	50,000	107	38,638.89	0.264
	BN	BOFA	0.300	10/01/15	0.300	50,000	169	70,416.67	0.304
	BN	BOFA	0.300	10/01/15	0.300	50,000	169	70,416.67	0.304
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000	36	8,000.00	0.162
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000	36	8,000.00	0.162
	CD	MUFG UNION	0.160	10/01/15	0.160	50,000	36	8,000.00	0.162
	CD	MUFG UNION	0.200	10/01/15	0.200	50,000	41	11,388.89	0.203
	CD	MUFG UNION	0.200	10/01/15	0.200	50,000	41	11,388.89	0.203
	CD	BOWEST	0.280	10/01/15	0.280	50,000	169	65,722.22	0.284
	CD	BOWEST	0.280	10/01/15	0.280	50,000	169	65,722.22	0.284
	CD	BOWEST	0.200	10/01/15	0.200	50,000	175	48,611.11	0.203
	CD	BOWEST	0.200	10/01/15	0.200	50,000	175	48,611.11	0.203
	CP	NISSAN		10/01/15	0.350	50,000	38	18,472.22	0.355
	CP	GECC		10/01/15	0.160	50,000	86	19,111.11	0.162
	CP	GECC		10/01/15	0.160	50,000	86	19,111.11	0.162
	CP	TOYOTA		10/01/15	0.230	50,000	108	34,500.00	0.233
	CP	TOYOTA		10/01/15	0.230	50,000	108	34,500.00	0.233
	CP	TOYOTA		10/01/15	0.230	50,000	108	34,500.00	0.233
	CP	TOYOTA		10/01/15	0.210	50,000	140	40,833.33	0.213
	CP	TOYOTA		10/01/15	0.210	50,000	140	40,833.33	0.213
	CP	TOYOTA		10/01/15	0.210	50,000	170	49,583.33	0.213
	CP	TOYOTA		10/01/15	0.210	50,000	170	49,583.33	0.213
	DEB	FHLB	0.200	10/01/15	0.200	50,000	359	98,333.33	0.200
	DEB	FHLB	0.200	10/01/15	0.200	50,000	359	98,333.33	0.200
	TR	BILL		10/01/15	0.075	50,000	175	18,229.17	0.076
	TR	BILL		10/01/15	0.075	50,000	175	18,229.17	0.076
	TR	BILL		10/01/15	0.075	50,000	175	18,229.17	0.076
	TR	BILL		10/01/15	0.075	50,000	175	18,229.17	0.076
	TR	BILL		10/01/15	0.075	50,000	175	18,229.17	0.076
	TR	BILL		10/01/15	0.075	50,000	175	18,229.17	0.076
	TR	BILL		10/01/15	0.080	50,000	176	19,555.56	0.081
	TR	BILL		10/01/15	0.080	50,000	176	19,555.56	0.081
	TR	BILL		10/01/15	0.085	50,000	176	20,777.78	0.086
	TR	BILL		10/01/15	0.085	50,000	176	20,777.78	0.086
	TR	BILL		10/01/15	0.085	50,000	176	20,777.78	0.086
	TR	BILL		10/01/15	0.085	50,000	176	20,777.78	0.086
	TR	BILL		10/01/15	0.098	50,000	182	24,645.83	0.099
	TR	BILL		10/01/15	0.098	50,000	182	24,645.83	0.099
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.100	50,000	182	25,277.78	0.101
	TR	BILL		10/01/15	0.101	50,000	182	25,404.17	0.102
	TR	BILL		10/01/15	0.101	50,000	182	25,404.17	0.102
	TR	BILL		10/01/15	0.101	50,000	182	25,404.17	0.102
	TR	BILL		10/01/15	0.101	50,000	182	25,404.17	0.102

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/01/15	**REDEMPTIONS (Continued)**								
	TR	BILL		10/01/15	0.105	50,000	182	26,541.67	0.107
	TR	BILL		10/01/15	0.105	50,000	182	26,541.67	0.107
	TR	BILL		10/01/15	0.105	50,000	182	26,541.67	0.107
	TR	BILL		10/01/15	0.105	50,000	182	26,541.67	0.107
	TR	BILL		10/01/15	0.108	50,000	182	27,173.61	0.109
	TR	BILL		10/01/15	0.108	50,000	182	27,173.61	0.109
	TR	BILL		10/01/15	0.108	50,000	182	27,173.61	0.109
	TR	BILL		10/01/15	0.108	50,000	182	27,173.61	0.109
	YCD	TOKYO-MIT	0.140	10/01/15	0.140	50,000	10	1,944.44	0.142
	YCD	TOKYO-MIT	0.140	10/01/15	0.140	50,000	10	1,944.44	0.142
	YCD	BNP	0.170	10/01/15	0.170	50,000	27	6,375.00	0.172
	YCD	BNP	0.170	10/01/15	0.170	50,000	27	6,375.00	0.172
	YCD	SUMITOMO	0.190	10/01/15	0.190	50,000	28	7,388.89	0.193
	YCD	SUMITOMO	0.190	10/01/15	0.190	50,000	28	7,388.89	0.193
	YCD	SE BANKEN	0.110	10/01/15	0.110	50,000	35	5,347.22	0.112
	YCD	SE BANKEN	0.110	10/01/15	0.110	50,000	35	5,347.22	0.112
	YCD	SOC GEN	0.180	10/01/15	0.180	50,000	41	10,250.00	0.183
	YCD	SOC GEN	0.180	10/01/15	0.180	50,000	41	10,250.00	0.183
	YCD	SE BANKEN	0.120	10/01/15	0.120	50,000	42	7,000.00	0.122
	YCD	SE BANKEN	0.120	10/01/15	0.120	50,000	42	7,000.00	0.122
	YCD	SCOTIA	0.230	10/01/15	0.230	50,000	93	29,708.33	0.233
	YCD	SCOTIA	0.230	10/01/15	0.230	50,000	93	29,708.33	0.233
	YCD	SCOTIA	0.230	10/01/15	0.230	50,000	93	29,708.33	0.233
	YCD	SOC GEN	0.260	10/01/15	0.260	50,000	98	35,388.89	0.264
	YCD	STNDRD CH	0.260	10/01/15	0.260	50,000	99	35,750.00	0.264
	YCD	STNDRD CH	0.260	10/01/15	0.260	50,000	99	35,750.00	0.264
	YCD	NORDEA	0.240	10/01/15	0.240	50,000	112	37,333.33	0.243
	YCD	NORDEA	0.240	10/01/15	0.240	50,000	112	37,333.33	0.243
	YCD	TORONTO	0.300	10/01/15	0.300	50,000	168	70,000.00	0.304
	YCD	TORONTO	0.300	10/01/15	0.300	50,000	168	70,000.00	0.304
	YCD	NORDEA	0.280	10/01/15	0.280	50,000	169	65,722.22	0.284
	YCD	NORDEA	0.280	10/01/15	0.280	50,000	169	65,722.22	0.284
	YCD	BARCLAYS	0.470	10/01/15	0.470	50,000	169	110,319.44	0.477
	YCD	BARCLAYS	0.470	10/01/15	0.470	50,000	169	110,319.44	0.477
	YCD	RABOBANK	0.270	10/01/15	0.270	50,000	175	65,625.00	0.274
	YCD	RABOBANK	0.270	10/01/15	0.270	50,000	175	65,625.00	0.274
	YCD	RABOBANK	0.280	10/01/15	0.280	50,000	185	71,944.44	0.284
	YCD	RABOBANK	0.280	10/01/15	0.280	50,000	185	71,944.44	0.284
	YCD	NAT AUB	0.270	10/01/15	0.270	50,000	217	81,375.00	0.274
	YCD	NAT AUB	0.270	10/01/15	0.270	50,000	217	81,375.00	0.274
10/01/15	**PURCHASES**								
	CP	BARTON		12/07/15	0.210	50,000			
10/02/15	**REDEMPTIONS**								
	CP	NISSAN		10/02/15	0.330	50,000	35	16,041.67	0.335

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/02/15	**REDEMPTIONS (Continued)**								
	YCD	CIBC	0.130	10/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	CIBC	0.130	10/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	CIBC	0.130	10/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	CIBC	0.130	10/02/15	0.130	50,000	15	2,708.33	0.132
	YCD	MONTREAL	0.100	10/02/15	0.100	50,000	22	3,055.56	0.101
	YCD	MONTREAL	0.100	10/02/15	0.100	50,000	22	3,055.56	0.101
	YCD	MONTREAL	0.100	10/02/15	0.100	50,000	22	3,055.56	0.101
	YCD	BNP	0.160	10/02/15	0.160	50,000	23	5,111.11	0.162
	YCD	BNP	0.160	10/02/15	0.160	50,000	23	5,111.11	0.162
10/02/15	**PURCHASES**								
	BN	BOFA	0.420	04/01/16	0.420	50,000			
	BN	BOFA	0.420	04/01/16	0.420	50,000			
	CD	MUFG UNION	0.130	10/20/15	0.130	50,000			
	CD	MUFG UNION	0.130	10/20/15	0.130	50,000			
	CP	TD USA		10/28/15	0.130	50,000			
	CP	TD USA		10/28/15	0.130	50,000			
	YCD	TOKYO-MIT	0.150	10/21/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	10/21/15	0.150	50,000			
	YCD	RABOBANK	0.150	10/26/15	0.150	50,000			
	YCD	RABOBANK	0.150	10/26/15	0.150	50,000			
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000			
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000			
	YCD	DNB	0.130	10/30/15	0.130	50,000			
	YCD	DNB	0.130	10/30/15	0.130	50,000			
	YCD	LLOYDS	0.180	11/05/15	0.180	50,000			
	YCD	LLOYDS	0.180	11/05/15	0.180	50,000			
10/05/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.120	10/05/15	0.120	50,000	27	4,500.00	0.122
	CD	MUFG UNION	0.120	10/05/15	0.120	50,000	27	4,500.00	0.122
	YCD	BNP	0.100	10/05/15	0.100	50,000	7	972.22	0.101
	YCD	BNP	0.100	10/05/15	0.100	50,000	7	972.22	0.101
	YCD	BNP	0.130	10/05/15	0.130	50,000	13	2,347.22	0.132
	YCD	BNP	0.130	10/05/15	0.130	50,000	13	2,347.22	0.132
	YCD	SUMITOMO	0.170	10/05/15	0.170	50,000	20	4,722.22	0.172
	YCD	SUMITOMO	0.170	10/05/15	0.170	50,000	20	4,722.22	0.172
	YCD	SUMITOMO	0.170	10/05/15	0.170	50,000	20	4,722.22	0.172
	YCD	SUMITOMO	0.170	10/05/15	0.170	50,000	20	4,722.22	0.172
	YCD	CIBC	0.130	10/05/15	0.130	50,000	21	3,791.67	0.132
	YCD	CIBC	0.130	10/05/15	0.130	50,000	21	3,791.67	0.132
	YCD	CIBC	0.130	10/05/15	0.130	50,000	21	3,791.67	0.132
	YCD	CIBC	0.130	10/05/15	0.130	50,000	21	3,791.67	0.132
	YCD	BNP	0.160	10/05/15	0.160	50,000	21	4,666.67	0.162
	YCD	BNP	0.160	10/05/15	0.160	50,000	21	4,666.67	0.162
	YCD	SUMITOMO	0.190	10/05/15	0.190	50,000	26	6,861.11	0.193
	YCD	SUMITOMO	0.190	10/05/15	0.190	50,000	26	6,861.11	0.193

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/05/15	**NO PURCHASES**								
10/06/15	**NO REDEMPTIONS**								
10/06/15	**PURCHASES**								
	CD	BOWEST	0.470	04/01/16	0.470	50,000			
	CD	BOWEST	0.470	04/01/16	0.470	50,000			
	YCD	RABOBANK	0.140	10/20/15	0.140	50,000			
	YCD	RABOBANK	0.140	10/20/15	0.140	50,000			
	YCD	TOKYO-MIT	0.150	10/28/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	10/28/15	0.150	50,000			
	YCD	SUMITOMO	0.170	10/28/15	0.170	50,000			
	YCD	SUMITOMO	0.170	10/28/15	0.170	50,000			
	YCD	DNB	0.130	10/30/15	0.130	50,000			
	YCD	DNB	0.130	10/30/15	0.130	50,000			
	YCD	SOC GEN	0.140	10/30/15	0.140	50,000			
	YCD	SOC GEN	0.140	10/30/15	0.140	50,000			
	YCD	BNP	0.160	10/30/15	0.160	50,000			
	YCD	BNP	0.160	10/30/15	0.160	50,000			
	YCD	BNP	0.160	10/30/15	0.160	50,000			
10/07/15	**NO REDEMPTIONS**								
10/07/15	**PURCHASES**								
	CD	MUFG UNION	0.160	12/01/15	0.160	50,000			
	CD	MUFG UNION	0.160	12/01/15	0.160	50,000			
	CP	BARTON		11/09/15	0.160	50,000			
	CP	BARTON		11/09/15	0.160	50,000			
	YCD	BNP	0.160	10/28/15	0.160	50,000			
	YCD	BNP	0.160	10/28/15	0.160	50,000			
	YCD	BNP	0.160	10/28/15	0.160	50,000			
	YCD	BNP	0.160	10/28/15	0.160	50,000			
	YCD	CIBC	0.120	10/30/15	0.120	50,000			
	YCD	CIBC	0.120	10/30/15	0.120	50,000			
	YCD	RABOBANK	0.150	10/30/15	0.150	50,000			
	YCD	RABOBANK	0.150	10/30/15	0.150	50,000			
	YCD	TOKYO-MIT	0.160	10/30/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	10/30/15	0.160	50,000			
	YCD	SE BANKEN	0.110	11/09/15	0.110	50,000			
	YCD	SE BANKEN	0.110	11/09/15	0.110	50,000			
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000			
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000			
	YCD	SCOTIA	0.460	04/01/16	0.460	50,000			
	YCD	SCOTIA	0.460	04/01/16	0.460	50,000			
	YCD	SCOTIA	0.460	04/01/16	0.460	50,000			
10/08/15	**REDEMPTIONS**								
	YCD	TOKYO-MIT	0.160	10/08/15	0.160	50,000	23	5,111.11	0.162
	YCD	TOKYO-MIT	0.160	10/08/15	0.160	50,000	23	5,111.11	0.162

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/08/15	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000	30	7,500.00	0.183
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000	30	7,500.00	0.183
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000	30	7,500.00	0.183
	YCD	NORINCHUK	0.180	10/08/15	0.180	50,000	30	7,500.00	0.183
10/08/15	**PURCHASES**								
	CP	GE CO		12/01/15	0.130	50,000			
	CP	GE CO		12/01/15	0.130	50,000			
	CP	GE CO		12/01/15	0.130	50,000			
	CP	JPM LLC		04/01/16	0.470	50,000			
	CP	JPM LLC		04/01/16	0.470	50,000			
	YCD	TOKYO-MIT	0.150	10/26/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	10/26/15	0.150	50,000			
	YCD	RABOBANK	0.150	10/28/15	0.150	50,000			
	YCD	RABOBANK	0.150	10/28/15	0.150	50,000			
	YCD	CIBC	0.120	11/02/15	0.120	50,000			
	YCD	CIBC	0.120	11/02/15	0.120	50,000			
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000			
	YCD	NORINCHUK	0.180	11/09/15	0.180	50,000			
10/09/15	**REDEMPTIONS**								
	DN	FHLB		10/09/15	0.060	50,000	24	2,000.00	0.061
	DN	FHLB		10/09/15	0.060	50,000	24	2,000.00	0.061
	YCD	MONTREAL	0.100	10/09/15	0.100	50,000	11	1,527.78	0.101
	YCD	MONTREAL	0.100	10/09/15	0.100	50,000	11	1,527.78	0.101
	YCD	MONTREAL	0.090	10/09/15	0.090	50,000	17	2,125.00	0.091
	YCD	MONTREAL	0.090	10/09/15	0.090	50,000	17	2,125.00	0.091
	YCD	DNB	0.130	10/09/15	0.130	50,000	25	4,513.89	0.132
	YCD	DNB	0.130	10/09/15	0.130	50,000	25	4,513.89	0.132
	YCD	SE BANKEN	0.110	10/09/15	0.110	50,000	30	4,583.33	0.112
	YCD	SE BANKEN	0.110	10/09/15	0.110	50,000	30	4,583.33	0.112
	YCD	SWEDBANK	0.140	10/09/15	0.140	50,000	30	5,833.33	0.142
	YCD	SWEDBANK	0.140	10/09/15	0.140	50,000	30	5,833.33	0.142
10/09/15	**PURCHASES**								
	DEB	FHLB	0.625	10/26/17	0.721	50,000			
10/12/15	**NO REDEMPTIONS**								
10/12/15	**NO PURCHASES**								
10/13/15	**REDEMPTIONS**								
	YCD	BNP	0.110	10/13/15	0.110	50,000	13	1,986.11	0.112
	YCD	BNP	0.110	10/13/15	0.110	50,000	13	1,986.11	0.112

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/13/15	**NO PURCHASES**								
10/14/15	**NO REDEMPTIONS**								
10/14/15	**PURCHASES**								
	YCD FR	RB CANADA	0.571	10/14/16	0.571	50,000			
	YCD FR	RB CANADA	0.571	10/14/16	0.571	50,000			
10/15/15	**REDEMPTIONS**								
	TR	BILL		10/15/15	0.190	50,000	297	78,375.00	0.193
	TR	BILL		10/15/15	0.190	50,000	297	78,375.00	0.193
	TR	BILL		10/15/15	0.098	50,000	351	47,775.00	0.099
	TR	BILL		10/15/15	0.098	50,000	351	47,775.00	0.099
	TR	BILL		10/15/15	0.098	50,000	352	47,666.67	0.099
	TR	BILL		10/15/15	0.098	50,000	352	47,666.67	0.099
	TR	BILL		10/15/15	0.098	50,000	363	49,156.25	0.099
	TR	BILL		10/15/15	0.098	50,000	363	49,156.25	0.099
	TR	BILL		10/15/15	0.098	50,000	363	49,156.25	0.099
	TR	BILL		10/15/15	0.098	50,000	363	49,156.25	0.099
	TR	NOTE	0.250	10/15/15	0.333	50,000	658	299,493.48	0.333
	TR	NOTE	0.250	10/15/15	0.333	50,000	658	299,493.48	0.333
	TR	NOTE	0.250	10/15/15	0.333	50,000	658	299,493.48	0.333
	TR	NOTE	0.250	10/15/15	0.333	50,000	658	299,493.48	0.333
10/15/15	**PURCHASES**								
	CD	BOWEST	0.160	11/17/15	0.160	50,000			
	CD	BOWEST	0.160	11/17/15	0.160	50,000			
	CP	GE CO		12/01/15	0.130	50,000			
	CP	GE CO		12/01/15	0.130	50,000			
	CP	GE CO		12/21/15	0.150	50,000			
	CP	GE CO		12/21/15	0.150	50,000			
	YCD	MONTREAL	0.140	10/30/15	0.140	50,000			
	YCD	MONTREAL	0.140	10/30/15	0.140	50,000			
	YCD	TOKYO-MIT	0.160	11/09/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	11/09/15	0.160	50,000			
	YCD	BARCLAYS	0.590	03/28/16	0.590	50,000			
	YCD	BARCLAYS	0.590	03/28/16	0.590	50,000			
10/16/15	**NO REDEMPTIONS**								
10/16/15	**NO PURCHASES**								
10/19/15	**REDEMPTIONS**								
	YCD	SWEDBANK	0.140	10/19/15	0.140	50,000	31	6,027.78	0.142
	YCD	SWEDBANK	0.140	10/19/15	0.140	50,000	31	6,027.78	0.142
10/19/15	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/20/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.130	10/20/15	0.130	50,000	18	3,250.00	0.132
	CD	MUFG UNION	0.130	10/20/15	0.130	50,000	18	3,250.00	0.132
	YCD	RABOBANK	0.140	10/20/15	0.140	50,000	14	2,722.22	0.142
	YCD	RABOBANK	0.140	10/20/15	0.140	50,000	14	2,722.22	0.142
10/20/15	**PURCHASES**								
	CD	BOWEST	0.130	11/02/15	0.130	50,000			
	CD	BOWEST	0.130	11/02/15	0.130	50,000			
	CD	MUFG UNION	0.210	12/29/15	0.210	50,000			
	CD	MUFG UNION	0.210	12/29/15	0.210	50,000			
	CP	BARCLY US		10/26/15	0.130	50,000			
	CP	BARCLY US		10/26/15	0.130	50,000			
	CP	GE CO		12/02/15	0.130	50,000			
	CP	GE CO		12/02/15	0.130	50,000			
	YCD	SUMITOMO	0.140	11/02/15	0.140	50,000			
	YCD	SUMITOMO	0.140	11/02/15	0.140	50,000			
	YCD	BNP	0.140	11/05/15	0.140	50,000			
	YCD	BNP	0.140	11/05/15	0.140	50,000			
	YCD	NORINCHUK	0.170	11/18/15	0.170	50,000			
	YCD	NORINCHUK	0.170	11/18/15	0.170	50,000			
	YCD	DNB	0.140	12/01/15	0.140	50,000			
	YCD	DNB	0.140	12/01/15	0.140	50,000			
10/21/15	**REDEMPTIONS**								
	CP	TOYOTA		10/21/15	0.250	50,000	119	41,319.44	0.254
	CP	TOYOTA		10/21/15	0.250	50,000	119	41,319.44	0.254
	CP	TOYOTA		10/21/15	0.250	50,000	119	41,319.44	0.254
	YCD	TOKYO-MIT	0.150	10/21/15	0.150	50,000	19	3,958.33	0.152
	YCD	TOKYO-MIT	0.150	10/21/15	0.150	50,000	19	3,958.33	0.152
	YCD	MONTREAL	0.100	10/21/15	0.100	50,000	36	5,000.00	0.101
	YCD	MONTREAL	0.100	10/21/15	0.100	50,000	36	5,000.00	0.101
	YCD	MONTREAL	0.100	10/21/15	0.100	50,000	36	5,000.00	0.101
	YCD	MONTREAL	0.100	10/21/15	0.100	50,000	36	5,000.00	0.101
	YCD	RABOBANK	0.275	10/21/15	0.275	50,000	128	48,888.89	0.279
	YCD	RABOBANK	0.275	10/21/15	0.275	50,000	128	48,888.89	0.279
10/21/15	**PURCHASES**								
	YCD	CIBC	0.110	10/28/15	0.110	50,000			
	YCD	CIBC	0.110	10/28/15	0.110	50,000			
10/22/15	**NO REDEMPTIONS**								
10/22/15	**PURCHASES**								
	SBA FR	POOL #509736	0.450	10/25/40	0.450	36,140			
	YCD	BNP	0.130	11/02/15	0.130	50,000			
	YCD	BNP	0.130	11/02/15	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/22/15	**PURCHASES c/**								
	TR	NOTE	0.500	11/30/16	0.080	2,619			
	TR	NOTE	0.500	11/30/16	0.080	50,000			
	TR	NOTE	0.500	11/30/16	0.080	50,000			
	TR	NOTE	0.500	11/30/16	0.080	50,000			
10/23/15	**REDEMPTIONS**								
	YCD	SUMITOMO	0.190	10/23/15	0.190	50,000	30	7,916.67	0.193
	YCD	SUMITOMO	0.190	10/23/15	0.190	50,000	30	7,916.67	0.193
10/23/15	**REDEMPTIONS c/**								
	TR	NOTE	0.500	11/30/16	0.080	2,619	1	5.72	0.081
	TR	NOTE	0.500	11/30/16	0.080	50,000	1	109.20	0.081
	TR	NOTE	0.500	11/30/16	0.080	50,000	1	109.20	0.081
	TR	NOTE	0.500	11/30/16	0.080	50,000	1	109.20	0.081
10/23/15	**NO PURCHASES**								
10/26/15	**REDEMPTIONS**								
	CP	BARCLY US		10/26/15	0.130	50,000	6	1,083.33	0.132
	CP	BARCLY US		10/26/15	0.130	50,000	6	1,083.33	0.132
	CP	TOYOTA		10/26/15	0.230	50,000	80	25,555.56	0.233
	CP	TOYOTA		10/26/15	0.230	50,000	80	25,555.56	0.233
	CP	JPM LLC		10/26/15	0.320	50,000	179	79,555.56	0.325
	CP	JPM LLC		10/26/15	0.320	50,000	179	79,555.56	0.325
	YCD	TOKYO-MIT	0.150	10/26/15	0.150	50,000	18	3,750.00	0.152
	YCD	TOKYO-MIT	0.150	10/26/15	0.150	50,000	18	3,750.00	0.152
	YCD	RABOBANK	0.150	10/26/15	0.150	50,000	24	5,000.00	0.152
	YCD	RABOBANK	0.150	10/26/15	0.150	50,000	24	5,000.00	0.152
	YCD	CIBC	0.120	10/26/15	0.120	50,000	28	4,666.67	0.122
	YCD	CIBC	0.120	10/26/15	0.120	50,000	28	4,666.67	0.122
	YCD	SWEDBANK	0.140	10/26/15	0.140	50,000	34	6,611.11	0.142
	YCD	SWEDBANK	0.140	10/26/15	0.140	50,000	34	6,611.11	0.142
	YCD	RABOBANK	0.290	10/26/15	0.290	50,000	180	72,500.00	0.294
	YCD	RABOBANK	0.290	10/26/15	0.290	50,000	180	72,500.00	0.294
10/26/15	**PURCHASES**								
	YCD	TOKYO-MIT	0.140	11/09/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	11/09/15	0.140	50,000			
10/27/15	**REDEMPTIONS**								
	CP	JPM LLC		10/27/15	0.320	50,000	180	80,000.00	0.325
	CP	JPM LLC		10/27/15	0.320	50,000	180	80,000.00	0.325
	CP	JPM LLC		10/27/15	0.320	50,000	180	80,000.00	0.325
	CP	JPM LLC		10/27/15	0.320	50,000	180	80,000.00	0.325

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/27/15	**REDEMPTIONS (Continued)**								
	DEB	FHLB	0.180	10/27/15	0.192	50,000	273	72,000.00	0.193
	DEB	FHLB	0.180	10/27/15	0.192	50,000	273	72,000.00	0.193
10/27/15	**PURCHASES**								
	CP	GE CO		12/23/15	0.140	50,000			
	CP	GE CO		12/23/15	0.140	50,000			
	CP	TD USA		02/01/16	0.200	50,000			
	CP	TD USA		02/01/16	0.200	50,000			
	YCD	BNP	0.120	11/09/15	0.120	50,000			
	YCD	BNP	0.120	11/09/15	0.120	50,000			
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000			
	YCD	DNB	0.120	11/25/15	0.120	50,000			
	YCD	DNB	0.120	11/25/15	0.120	50,000			
	YCD	NORINCHUK	0.170	12/01/15	0.170	50,000			
	YCD	NORINCHUK	0.170	12/01/15	0.170	50,000			
	YCD	NORDEA	0.240	01/27/16	0.240	50,000			
	YCD	NORDEA	0.240	01/27/16	0.240	50,000			
	YCD	CIBC	0.250	01/27/16	0.250	50,000			
	YCD	CIBC	0.250	01/27/16	0.250	50,000			
10/28/15	**REDEMPTIONS**								
	CP	TD USA		10/28/15	0.130	50,000	26	4,694.44	0.132
	CP	TD USA		10/28/15	0.130	50,000	26	4,694.44	0.132
	CP	GECC		10/28/15	0.120	50,000	44	7,333.33	0.122
	CP	GECC		10/28/15	0.120	50,000	44	7,333.33	0.122
	CP	TD USA		10/28/15	0.200	50,000	62	17,222.22	0.203
	CP	TD USA		10/28/15	0.200	50,000	62	17,222.22	0.203
	CP	TD USA		10/28/15	0.200	50,000	62	17,222.22	0.203
	CP	TD USA		10/28/15	0.200	50,000	62	17,222.22	0.203
	YCD	CIBC	0.110	10/28/15	0.110	50,000	7	1,069.44	0.112
	YCD	CIBC	0.110	10/28/15	0.110	50,000	7	1,069.44	0.112
	YCD	RABOBANK	0.150	10/28/15	0.150	50,000	20	4,166.67	0.152
	YCD	RABOBANK	0.150	10/28/15	0.150	50,000	20	4,166.67	0.152
	YCD	BNP	0.160	10/28/15	0.160	50,000	21	4,666.67	0.162
	YCD	BNP	0.160	10/28/15	0.160	50,000	21	4,666.67	0.162
	YCD	BNP	0.160	10/28/15	0.160	50,000	21	4,666.67	0.162
	YCD	BNP	0.160	10/28/15	0.160	50,000	21	4,666.67	0.162
	YCD	TOKYO-MIT	0.150	10/28/15	0.150	50,000	22	4,583.33	0.152
	YCD	TOKYO-MIT	0.150	10/28/15	0.150	50,000	22	4,583.33	0.152
	YCD	SUMITOMO	0.170	10/28/15	0.170	50,000	22	5,194.44	0.172
	YCD	SUMITOMO	0.170	10/28/15	0.170	50,000	22	5,194.44	0.172
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000	26	5,777.78	0.162
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000	26	5,777.78	0.162
	YCD	DNB	0.080	10/28/15	0.080	50,000	30	3,333.33	0.081
	YCD	DNB	0.080	10/28/15	0.080	50,000	30	3,333.33	0.081
	YCD	SUMITOMO	0.180	10/28/15	0.180	50,000	30	7,500.00	0.183
	YCD	SUMITOMO	0.180	10/28/15	0.180	50,000	30	7,500.00	0.183

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/28/15	**REDEMPTIONS (Continued)**								
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000	36	8,000.00	0.162
	YCD	SOC GEN	0.160	10/28/15	0.160	50,000	36	8,000.00	0.162
	YCD	NORINCHUK	0.200	10/28/15	0.200	50,000	42	11,666.67	0.203
	YCD	NORINCHUK	0.200	10/28/15	0.200	50,000	42	11,666.67	0.203
	YCD	TORONTO	0.220	10/28/15	0.220	50,000	126	38,500.00	0.223
	YCD	TORONTO	0.220	10/28/15	0.220	50,000	126	38,500.00	0.223
10/28/15	**NO PURCHASES**								
10/29/15	**NO REDEMPTIONS**								
10/29/15	**PURCHASES**								
	TR	BILL		10/13/16	0.315	50,000			
	TR	BILL		10/13/16	0.315	50,000			
	TR	BILL		10/13/16	0.315	50,000			
	TR	BILL		10/13/16	0.315	50,000			
	TR	NOTE	0.625	09/30/17	0.728	50,000			
	TR	NOTE	0.625	09/30/17	0.728	50,000			
	YCD	BNP	0.130	11/12/15	0.130	50,000			
	YCD	BNP	0.130	11/12/15	0.130	50,000			
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	11/17/15	0.170	50,000			
	YCD	DNB	0.100	11/18/15	0.100	50,000			
	YCD	DNB	0.100	11/18/15	0.100	50,000			
10/30/15	**REDEMPTIONS**								
	YCD	MONTREAL	0.140	10/30/15	0.140	50,000	15	2,916.67	0.142
	YCD	MONTREAL	0.140	10/30/15	0.140	50,000	15	2,916.67	0.142
	YCD	CIBC	0.120	10/30/15	0.120	50,000	23	3,833.33	0.122
	YCD	CIBC	0.120	10/30/15	0.120	50,000	23	3,833.33	0.122
	YCD	RABOBANK	0.150	10/30/15	0.150	50,000	23	4,791.67	0.152
	YCD	RABOBANK	0.150	10/30/15	0.150	50,000	23	4,791.67	0.152
	YCD	TOKYO-MIT	0.160	10/30/15	0.160	50,000	23	5,111.11	0.162
	YCD	TOKYO-MIT	0.160	10/30/15	0.160	50,000	23	5,111.11	0.162
	YCD	DNB	0.130	10/30/15	0.130	50,000	24	4,333.33	0.132
	YCD	DNB	0.130	10/30/15	0.130	50,000	24	4,333.33	0.132
	YCD	SOC GEN	0.140	10/30/15	0.140	50,000	24	4,666.67	0.142
	YCD	SOC GEN	0.140	10/30/15	0.140	50,000	24	4,666.67	0.142
	YCD	BNP	0.160	10/30/15	0.160	50,000	24	5,333.33	0.162
	YCD	BNP	0.160	10/30/15	0.160	50,000	24	5,333.33	0.162
	YCD	BNP	0.160	10/30/15	0.160	50,000	24	5,333.33	0.162
	YCD	DNB	0.130	10/30/15	0.130	50,000	28	5,055.56	0.132
	YCD	DNB	0.130	10/30/15	0.130	50,000	28	5,055.56	0.132
	YCD	NORINCHUK	0.200	10/30/15	0.200	50,000	44	12,222.22	0.203
	YCD	NORINCHUK	0.200	10/30/15	0.200	50,000	44	12,222.22	0.203
10/30/15	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/31/15	**REDEMPTIONS**								
	TR	NOTE	0.250	10/31/15	0.337	50,000	660	303,953.73	0.336
	TR	NOTE	0.250	10/31/15	0.337	50,000	660	303,953.73	0.336
	TR	NOTE	0.250	10/31/15	0.335	50,000	661	302,345.90	0.334
	TR	NOTE	0.250	10/31/15	0.335	50,000	661	302,345.90	0.334

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	08/06/15	0.100	2,000,000.00	11/05/15
New Omni Bank, NA	08/14/15	0.120	2,000,000.00	11/13/15
New Omni Bank, NA	08/27/15	0.080	8,000,000.00	12/03/15
New Omni Bank, NA	09/04/15	0.070	1,000,000.00	12/04/15
New Omni Bank, NA	09/11/15	0.070	2,000,000.00	12/11/15
New Omni Bank, NA	09/17/15	0.090	5,000,000.00	12/17/15
New Omni Bank, NA	10/15/15	0.030	2,000,000.00	01/14/16
New Omni Bank, NA	10/22/15	0.040	4,000,000.00	01/21/16
New Omni Bank, NA	10/29/15	0.040	2,000,000.00	01/28/16
New Omni Bank, NA	10/07/15	0.070	1,000,000.00	04/06/16
AUBURN				
Community 1st Bank	09/18/15	0.100	2,000,000.00	12/18/15
Community 1st Bank	10/21/15	0.050	2,000,000.00	01/20/16
Community 1st Bank	07/31/15	0.200	3,000,000.00	01/29/16
Community 1st Bank	10/07/15	0.090	4,000,000.00	04/06/16
BREA				
Pacific Western Bank	07/29/15	0.160	40,000,000.00	01/27/16
Pacific Western Bank	08/26/15	0.220	50,000,000.00	02/24/16
Pacific Western Bank	09/16/15	0.260	40,000,000.00	03/16/16
Pacific Western Bank	10/09/15	0.090	10,000,000.00	04/08/16
BUENA PARK				
Uniti Bank	09/01/15	0.080	2,000,000.00	12/02/15
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	09/09/15	0.080	5,000,000.00	12/09/15
Tri Counties Bank	09/16/15	0.080	45,000,000.00	12/16/15
DIAMOND BAR				
Prospectors Federal Credit Union	09/10/15	0.290	4,000,000.00	03/10/16
EL MONTE				
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
Cathay Bank	09/18/15	0.100	50,000,000.00	12/18/15
Cathay Bank	07/24/15	0.180	50,000,000.00	01/22/16
FOLSOM				
Folsom Lake Bank	09/02/15	0.100	3,000,000.00	12/02/15
Folsom Lake Bank	10/14/15	0.050	1,500,000.00	01/13/16
Folsom Lake Bank	10/30/15	0.080	3,500,000.00	01/29/16
SAFE Credit Union	09/04/15	0.110	5,000,000.00	12/04/15
SAFE Credit Union	09/30/15	0.060	20,000,000.00	01/06/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM (Continued)				
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
Sierra Vista Bank	09/25/15	0.050	1,000,000.00	12/18/15
Sierra Vista Bank	08/05/15	0.190	1,500,000.00	02/03/16
FRESNO				
Central Valley Community Bank	08/26/15	0.080	5,000,000.00	12/02/15
Central Valley Community Bank	09/10/15	0.090	5,000,000.00	12/10/15
GOLETA				
Community West Bank	06/04/15	0.090	14,000,000.00	12/03/15
Community West Bank	08/28/15	0.080	13,000,000.00	12/04/15
Community West Bank	10/14/15	0.130	13,000,000.00	04/13/16
IRVINE				
Banc of California, NA	05/22/15	0.130	100,000,000.00	11/20/15
Banc of California, NA	07/30/15	0.190	50,000,000.00	01/28/16
Banc of California, NA	10/15/15	0.110	50,000,000.00	04/14/16
CommerceWest Bank	08/06/15	0.100	2,500,000.00	11/05/15
CommerceWest Bank	09/11/15	0.070	5,000,000.00	12/11/15
CommerceWest Bank	10/15/15	0.030	5,000,000.00	01/14/16
CommerceWest Bank	10/30/15	0.060	2,500,000.00	01/29/16
First Foundation Bank	08/12/15	0.120	12,000,000.00	11/12/15
First Foundation Bank	09/03/15	0.090	22,000,000.00	12/03/15
First Foundation Bank	06/05/15	0.110	10,000,000.00	12/04/15
First Foundation Bank	10/09/15	0.110	12,000,000.00	04/08/16
Pacific Enterprise Bank	08/27/15	0.080	25,000,000.00	12/03/15
LODI				
Farmers & Merchants Bk Cen CA	09/02/15	0.070	35,000,000.00	12/02/15
Farmers & Merchants Bk Cen CA	09/09/15	0.060	20,000,000.00	12/09/15
Farmers & Merchants Bk Cen CA	10/07/15	0.020	25,000,000.00	01/06/16
Farmers & Merchants Bk Cen CA	10/16/15	0.030	35,000,000.00	01/15/16
Farmers & Merchants Bk Cen CA	10/22/15	0.040	35,000,000.00	01/21/16
LOS ANGELES				
1st Century Bank, NA	08/14/15	0.140	20,000,000.00	11/13/15
1st Century Bank, NA	10/14/15	0.050	26,000,000.00	01/13/16
Bank Leumi USA	08/05/15	0.120	20,000,000.00	11/04/15
Bank Leumi USA	10/02/15	0.060	25,000,000.00	01/08/16
Bank Leumi USA	10/21/15	0.060	30,000,000.00	01/20/16
BBCN Bank	09/02/15	0.090	90,000,000.00	12/02/15
BBCN Bank	09/11/15	0.090	75,000,000.00	12/11/15
BBCN Bank	10/08/15	0.050	90,000,000.00	01/07/16
BBCN Bank	10/14/15	0.050	45,000,000.00	01/13/16
California United Bank	10/01/15	0.140	10,000,000.00	04/01/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	08/14/15	0.120	5,000,000.00	11/13/15
Commonwealth Business Bank	08/21/15	0.090	11,000,000.00	11/20/15
Commonwealth Business Bank	09/04/15	0.070	5,000,000.00	12/04/15
Commonwealth Business Bank	09/11/15	0.070	5,000,000.00	12/11/15
Commonwealth Business Bank	09/18/15	0.080	5,000,000.00	12/18/15
Commonwealth Business Bank	09/25/15	0.030	5,000,000.00	12/18/15
Commonwealth Business Bank	10/02/15	0.030	10,000,000.00	01/08/16
Commonwealth Business Bank	10/09/15	0.050	5,000,000.00	01/08/16
Commonwealth Business Bank	10/16/15	0.030	3,500,000.00	01/15/16
Commonwealth Business Bank	10/30/15	0.060	10,000,000.00	01/29/16
CTBC Bank Corp. (USA)	07/01/15	0.110	50,000,000.00	01/06/16
CTBC Bank Corp. (USA)	07/16/15	0.130	50,000,000.00	01/14/16
CTBC Bank Corp. (USA)	07/30/15	0.170	10,000,000.00	01/28/16
Hanmi Bank	08/06/15	0.220	30,000,000.00	02/04/16
Hanmi Bank	10/07/15	0.090	30,000,000.00	04/06/16
Manufacturers Bank	08/13/15	0.150	35,000,000.00	11/12/15
Manufacturers Bank	09/10/15	0.080	50,000,000.00	12/10/15
Manufacturers Bank	10/09/15	0.050	100,000,000.00	01/08/16
Manufacturers Bank	10/16/15	0.050	50,000,000.00	01/15/16
Mission Valley Bank	10/14/15	0.100	7,000,000.00	04/13/16
Open Bank	06/11/15	0.110	5,000,000.00	12/10/15
Open Bank	07/08/15	0.120	2,000,000.00	01/06/16
Open Bank	08/12/15	0.250	10,000,000.00	02/10/16
Open Bank	09/11/15	0.280	5,000,000.00	03/11/16
Open Bank	09/18/15	0.270	2,000,000.00	03/18/16
Open Bank	09/23/15	0.120	10,000,000.00	03/23/16
Opus Bank	07/31/15	0.190	10,000,000.00	01/29/16
Pacific City Bank	08/12/15	0.100	5,000,000.00	11/12/15
Pacific City Bank	08/19/15	0.090	1,800,000.00	11/18/15
Pacific City Bank	09/10/15	0.060	10,000,000.00	12/10/15
Pacific City Bank	09/18/15	0.080	20,000,000.00	12/18/15
Pacific City Bank	10/09/15	0.030	30,000,000.00	01/08/16
Pacific Commerce Bank	09/18/15	0.290	10,000,000.00	03/18/16
State Bank of India (California)	08/06/15	0.130	12,000,000.00	11/05/15
State Bank of India (California)	08/19/15	0.120	10,000,000.00	11/18/15
State Bank of India (California)	08/20/15	0.150	10,000,000.00	11/19/15
State Bank of India (California)	10/08/15	0.060	12,000,000.00	01/07/16
State Bank of India (California)	10/14/15	0.060	23,000,000.00	01/13/16
State Bank of India (California)	10/22/15	0.070	13,000,000.00	01/21/16
Wilshire Bank	08/14/15	0.120	30,000,000.00	11/13/15
Wilshire Bank	09/03/15	0.070	50,000,000.00	12/03/15
Wilshire Bank	09/09/15	0.060	39,000,000.00	12/09/15
Wilshire Bank	09/18/15	0.080	29,000,000.00	12/18/15
Wilshire Bank	10/09/15	0.030	78,000,000.00	01/08/16
Wilshire Bank	10/15/15	0.030	74,000,000.00	01/14/16
Woori America Bank	09/25/15	0.050	10,000,000.00	12/18/15
Woori America Bank	09/16/15	0.280	20,000,000.00	03/16/16
MANHATTAN BEACH				
Kinecta Federal Credit Union	08/07/15	0.150	35,000,000.00	11/06/15
Kinecta Federal Credit Union	05/28/15	0.130	25,000,000.00	11/19/15
Kinecta Federal Credit Union	08/07/15	0.180	15,000,000.00	12/04/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	09/10/15	0.080	5,000,000.00	12/10/15
1st Capital Bank	10/22/15	0.060	1,000,000.00	01/21/16
1st Capital Bank	10/28/15	0.050	8,000,000.00	01/27/16
OAKDALE				
Oak Valley Community Bank	09/03/15	0.090	3,500,000.00	12/03/15
OAKLAND				
Beneficial State Bank	07/17/15	0.160	15,000,000.00	01/15/16
Beneficial State Bank	07/24/15	0.190	5,000,000.00	01/22/16
Beneficial State Bank	10/23/15	0.160	5,000,000.00	04/22/16
California Bank of Commerce	05/14/15	0.110	5,000,000.00	11/12/15
California Bank of Commerce	09/11/15	0.090	10,000,000.00	12/11/15
California Bank of Commerce	07/16/15	0.150	5,000,000.00	01/14/16
Community Bank of the Bay	06/05/15	0.110	5,000,000.00	12/04/15
Metropolitan Bank	06/11/15	0.110	4,500,000.00	12/10/15
Metropolitan Bank	07/10/15	0.110	1,500,000.00	01/08/16
Metropolitan Bank	07/16/15	0.130	1,000,000.00	01/14/16
Metropolitan Bank	07/31/15	0.170	2,000,000.00	01/29/16
Metropolitan Bank	08/27/15	0.230	1,000,000.00	02/25/16
ONTARIO				
Citizens Business Bank	08/12/15	0.120	50,000,000.00	11/12/15
Citizens Business Bank	08/19/15	0.110	30,000,000.00	11/18/15
Citizens Business Bank	09/04/15	0.090	25,000,000.00	12/04/15
Citizens Business Bank	09/09/15	0.080	25,000,000.00	12/09/15
Citizens Business Bank	10/07/15	0.040	40,000,000.00	01/06/16
Citizens Business Bank	10/21/15	0.050	50,000,000.00	01/20/16
Citizens Business Bank	07/31/15	0.190	30,000,000.00	01/29/16
Citizens Business Bank	08/05/15	0.190	30,000,000.00	02/03/16
ORANGE				
Grandpoint Bank	10/15/15	0.050	50,000,000.00	01/14/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	08/06/15	0.100	10,000,000.00	11/05/15
Malaga Bank, FSB	09/02/15	0.070	12,000,000.00	12/02/15
Malaga Bank, FSB	09/04/15	0.070	4,000,000.00	12/04/15
Malaga Bank, FSB	09/17/15	0.090	10,000,000.00	12/17/15
Malaga Bank, FSB	10/08/15	0.030	5,000,000.00	01/07/16
Malaga Bank, FSB	10/23/15	0.030	46,000,000.00	01/22/16
Malaga Bank, FSB	10/30/15	0.060	9,000,000.00	01/29/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	05/20/15	0.100	500,000.00	11/18/15
American Plus Bank, NA	06/17/15	0.130	2,000,000.00	12/17/15
American Plus Bank, NA	08/13/15	0.160	240,000.00	12/17/15
American Plus Bank, NA	08/26/15	0.220	1,000,000.00	02/24/16
Community Bank	05/06/15	0.070	30,000,000.00	11/04/15
Community Bank	06/10/15	0.120	30,000,000.00	12/09/15
Community Bank	07/15/15	0.130	25,000,000.00	01/13/16
Community Bank	08/14/15	0.260	25,000,000.00	02/12/16
Community Bank	09/16/15	0.290	35,000,000.00	03/16/16
Community Bank	10/02/15	0.140	25,000,000.00	04/01/16
East West Bank	08/07/15	0.130	75,000,000.00	11/06/15
East West Bank	07/16/15	0.150	50,000,000.00	01/14/16
East West Bank	10/21/15	0.050	125,000,000.00	01/20/16
East West Bank	10/23/15	0.050	50,000,000.00	01/22/16
EverTrust Bank	08/19/15	0.090	10,000,000.00	11/18/15
EverTrust Bank	05/22/15	0.110	20,000,000.00	11/20/15
EverTrust Bank	06/10/15	0.100	20,000,000.00	12/09/15
Wescom Central Credit Union	08/28/15	0.120	50,000,000.00	12/04/15
Wescom Central Credit Union	09/24/15	0.070	50,000,000.00	12/17/15
Wescom Central Credit Union	10/28/15	0.070	50,000,000.00	01/27/16
PASO ROBLES				
Heritage Oaks Bank	09/09/15	0.080	25,000,000.00	12/09/15
PORTERVILLE				
Bank of the Sierra	08/06/15	0.120	15,000,000.00	11/05/15
Bank of the Sierra	08/13/15	0.150	20,000,000.00	11/12/15
Bank of the Sierra	09/03/15	0.090	15,000,000.00	12/03/15
Bank of the Sierra	09/10/15	0.080	20,000,000.00	12/10/15
Bank of the Sierra	10/07/15	0.040	10,000,000.00	01/06/16
Bank of the Sierra	10/23/15	0.050	20,000,000.00	01/22/16
RANCHO CORDOVA				
American River Bank	08/06/15	0.120	2,500,000.00	11/05/15
American River Bank	08/06/15	0.120	7,500,000.00	11/12/15
American River Bank	08/13/15	0.150	6,500,000.00	11/12/15
American River Bank	08/20/15	0.140	1,000,000.00	11/19/15
American River Bank	09/10/15	0.080	1,500,000.00	12/10/15
American River Bank	10/16/15	0.050	2,000,000.00	01/15/16
American River Bank	10/21/15	0.050	3,000,000.00	01/20/16
American River Bank	07/31/15	0.190	2,500,000.00	01/29/16
American River Bank	10/07/15	0.090	2,500,000.00	04/06/16
REDWOOD CITY				
Provident Credit Union	08/19/15	0.090	20,000,000.00	11/18/15
Provident Credit Union	05/21/15	0.100	20,000,000.00	11/19/15
Provident Credit Union	06/12/15	0.110	20,000,000.00	12/11/15
Provident Credit Union	09/16/15	0.060	20,000,000.00	12/16/15
Provident Credit Union	07/23/15	0.160	40,000,000.00	01/21/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY (Continued)				
Provident Credit Union	10/28/15	0.030	40,000,000.00	01/27/16
Provident Credit Union	10/15/15	0.090	20,000,000.00	04/14/16
RICHMOND				
Mechanics Bank	08/13/15	0.150	20,000,000.00	11/12/15
Mechanics Bank	09/10/15	0.080	20,000,000.00	12/10/15
Mechanics Bank	10/14/15	0.050	20,000,000.00	01/13/16
Mechanics Bank	10/22/15	0.060	20,000,000.00	01/21/16
ROCKLIN				
Five Star Bank	10/14/15	0.030	2,000,000.00	01/13/16
ROSEMEAD				
Pacific Alliance Bank	10/14/15	0.120	4,000,000.00	04/13/16
ROSEVILLE				
Umpqua Bank	05/14/15	0.130	50,000,000.00	11/12/15
Umpqua Bank	09/16/15	0.280	100,000,000.00	03/16/16
Umpqua Bank	09/24/15	0.150	20,000,000.00	03/24/16
SACRAMENTO				
Comerica Bank	08/05/15	0.110	50,000,000.00	11/04/15
Comerica Bank	08/12/15	0.120	25,000,000.00	11/12/15
Comerica Bank	08/27/15	0.100	75,000,000.00	12/03/15
Comerica Bank	06/10/15	0.120	25,000,000.00	12/09/15
Merchants National Bank of Sacramento	05/06/15	0.050	2,000,000.00	11/04/15
Merchants National Bank of Sacramento	08/19/15	0.110	2,000,000.00	11/18/15
Merchants National Bank of Sacramento	06/03/15	0.080	2,000,000.00	12/02/15
Merchants National Bank of Sacramento	10/28/15	0.050	2,000,000.00	01/27/16
Merchants National Bank of Sacramento	10/07/15	0.090	2,000,000.00	04/06/16
River City Bank	05/15/15	0.130	20,000,000.00	11/13/15
River City Bank	05/22/15	0.130	35,000,000.00	11/20/15
River City Bank	06/05/15	0.110	15,000,000.00	12/04/15
River City Bank	07/24/15	0.180	15,000,000.00	01/22/16
SAN DIEGO				
California Coast Credit Union	08/26/15	0.070	25,000,000.00	12/02/15
Mission Federal Credit Union	08/19/15	0.090	10,000,000.00	11/18/15
Mission Federal Credit Union	10/14/15	0.030	10,000,000.00	01/13/16
San Diego County Credit Union	05/15/15	0.090	50,000,000.00	11/13/15
San Diego County Credit Union	06/17/15	0.110	50,000,000.00	12/16/15
San Diego County Credit Union	10/14/15	0.010	50,000,000.00	01/13/16
San Diego County Credit Union	10/15/15	0.010	50,000,000.00	01/14/16
San Diego County Credit Union	10/28/15	0.010	50,000,000.00	01/27/16
San Diego County Credit Union	10/15/15	0.070	50,000,000.00	04/14/16
Seacoast Commerce Bank	05/06/15	0.050	1,000,000.00	11/04/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Western Alliance Bank	05/14/15	0.130	15,000,000.00	11/12/15
Western Alliance Bank	05/20/15	0.120	25,000,000.00	11/18/15
Western Alliance Bank	06/19/15	0.160	50,000,000.00	12/18/15
Western Alliance Bank	07/09/15	0.130	25,000,000.00	01/07/16
Western Alliance Bank	08/13/15	0.270	50,000,000.00	02/11/16
Western Alliance Bank	08/18/15	0.280	50,000,000.00	02/17/16
Western Alliance Bank	09/11/15	0.300	50,000,000.00	03/11/16
SAN FRANCISCO				
Bank of San Francisco	09/25/15	0.030	8,000,000.00	12/18/15
Presidio Bank	05/06/15	0.070	10,000,000.00	11/04/15
Presidio Bank	08/20/15	0.140	10,000,000.00	11/19/15
Trans Pacific National Bank	09/18/15	0.110	3,000,000.00	12/18/15
Trans Pacific National Bank	10/23/15	0.060	2,000,000.00	01/22/16
SAN JOSE				
Heritage Bank of Commerce	05/15/15	0.130	13,000,000.00	11/13/15
Heritage Bank of Commerce	06/10/15	0.120	20,000,000.00	12/09/15
Heritage Bank of Commerce	09/25/15	0.120	15,000,000.00	03/25/16
Heritage Bank of Commerce	10/22/15	0.140	50,000,000.00	04/21/16
SAN RAMON				
Bank of the West	09/11/15	0.090	100,000,000.00	12/11/15
Bank of the West	07/30/15	0.180	134,000,000.00	02/04/16
SANTA ROSA				
Summit State Bank	05/06/15	0.050	8,000,000.00	11/04/15
Summit State Bank	09/04/15	0.070	12,000,000.00	12/04/15
Summit State Bank	06/19/15	0.140	7,000,000.00	12/18/15
Summit State Bank	07/15/15	0.110	5,000,000.00	01/13/16
Summit State Bank	07/16/15	0.130	9,000,000.00	01/14/16
Summit State Bank	10/23/15	0.030	3,500,000.00	01/22/16
Summit State Bank	10/28/15	0.030	4,000,000.00	01/27/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/03/15	0.080	4,000,000.00	12/02/15
First National Bank of Northern California	06/10/15	0.120	15,000,000.00	12/09/15
VACAVILLE				
Travis Credit Union	09/04/15	0.070	50,000,000.00	12/04/15
Travis Credit Union	07/09/15	0.110	50,000,000.00	01/07/16
WATSONVILLE				
Santa Cruz County Bank	10/30/15	0.060	10,000,000.00	01/29/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WEST SACRAMENTO				
Community Business Bank	07/08/15	0.120	3,000,000.00	01/06/16
TOTAL TIME DEPOSITS OCTOBER 2015			**5,628,540,000.00**	

BANK DEMAND DEPOSITS
OCTOBER 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,431,869	$ 3,553,355
2	2,029,514	4,042,212
3	2,029,514	4,042,212
4	2,029,514	4,042,212
5	2,284,145	3,312,158
6	2,014,065	2,840,956
7	2,004,979	3,287,015
8	1,839,187	2,644,776
9	1,944,375	4,359,919
10	1,944,375	4,359,919
11	1,944,375	4,359,919
12	1,944,375	4,573,346
13	1,926,585	3,726,616
14	2,018,021	2,994,306
15	2,184,218	3,433,793
16	2,183,290	3,269,497
17	2,183,290	3,269,497
18	2,183,290	3,269,497
19	2,063,424	2,678,053
20	2,201,530	2,352,800
21	2,066,194	3,293,007
22	2,124,004	3,559,873
23	2,080,060	3,600,752
24	2,080,060	3,600,752
25	2,080,060	3,600,752
26	1,989,470	3,099,097
27	1,942,107	2,663,548
28	1,989,228	4,110,742
29	2,027,192	3,345,725
30	1,989,833	3,752,458
31	1,989,833	3,753,360
AVERAGE DOLLAR DAYS	2,056,193 a/	

a/ The prescribed bank balance for was $2,051,500. This consisted of $1,992,200 in compensating balances for services, balances for uncollected funds of $61,300 and a deduction of $2,000 for October 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 October 21, 2015, has determined and designated the amount of money available for deposit and investment as of October 14, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,992,200,000

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)	10/19/2015	10/23/2015	$ (2,095,500,000)	$ (7,624,000,000)	$ 5,528,500,000	$ (2,095,500,000)
(2)	10/26/2015	10/30/2015	$ 717,200,000	$ (6,906,800,000)	$ 5,528,500,000	$ (1,378,300,000)
(3)	11/2/2015	11/6/2015	$ (2,279,400,000)	$ (9,186,200,000)	$ 5,528,500,000	$ (3,657,700,000)
(4)	11/9/2015	11/13/2015	$ (1,683,800,000)	$ (10,870,000,000)	$ 5,528,500,000	$ (5,341,500,000)
(5)	11/16/2015	11/20/2015	$ 225,100,000	$ (10,644,900,000)	$ 5,528,500,000	$ (5,116,400,000)
(6)	11/23/2015	11/27/2015	$ (932,700,000)	$ (11,577,600,000)	$ 5,528,500,000	$ (6,049,100,000)
(7)	11/30/2015	12/4/2015	$ (141,700,000)	$ (11,719,300,000)	$ 5,528,500,000	$ (6,190,800,000)
(8)	12/7/2015	12/11/2015	$ (1,414,800,000)	$ (13,134,100,000)	$ 5,528,500,000	$ (7,605,600,000)
(9)	12/14/2015	12/18/2015	$ 2,921,000,000	$ (10,213,100,000)	$ 5,528,500,000	$ (4,684,600,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 1,992,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: October 21, 2015
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 11/30/15
Attachment XVIII

Settle Date	Trade Date	Counter-party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
12/11/15	11/17/15	MFR	99957	FHLMC 1.73 (CALLABLE)	1.73	12/11/19	100	$25,000,000.00	$25,000,000.00	$0.00
12/17/15	11/23/15	BNY	99996	FHLMC 2.00 (CALLABLE)	2.00	12/17/20	100	$25,000,000.00	$25,000,000.00	$0.00
12/01/15	11/23/15	UBSSEC	100002	FNMA 1.30 (CALLABLE)	1.30	11/27/18	99.88	$40,000,000.00	$39,953,200.00	$5,777.78
12/11/15	11/23/15	DRE	100008	FHLMC 1.75 (CALLABLE)	1.75	12/11/19	100	$25,000,000.00	$25,000,000.00	$0.00
12/16/15	11/24/15	MORCO	100012	FHLMC 1.50 (CALLABLE)	1.50	12/16/20	100	$25,000,000.00	$25,000,000.00	$0.00
12/16/15	11/24/15	GPS	100015	FHLMC 1.75 (CALLABLE)	1.75	12/16/20	100	$25,000,000.00	$25,000,000.00	$0.00
12/01/15	11/24/15	TULL	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/18	100	$25,000,000.00	$25,000,000.00	$930.56
12/16/15	11/24/15	PIPE	100022	FHLMC 1.50 (CALLABLE)	1.50	12/16/20	100	$25,000,000.00	$25,000,000.00	$0.00
12/17/15	11/23/15	LOOP	100027	FHLMC 1.50 (CALLABLE)	1.50	12/17/20	100	$25,000,000.00	$25,000,000.00	$0.00
12/16/15	11/24/15	SUN	100028	FHLMC 1.50 (CALLABLE)	1.50	12/16/20	99.95	$25,000,000.00	$24,987,500.00	$0.00
12/17/15	11/25/15	JPM	100040	FHLMC 1.50 (CALLABLE)	1.50	12/17/20	100	$25,000,000.00	$25,000,000.00	$0.00
12/18/15	11/25/15	MS	100048	FHLMC 1.625 (CALLABLE)	1.63	12/18/20	100	$25,000,000.00	$25,000,000.00	$0.00
							PSI Totals	**$315,000,000.00**	**$314,940,700.00**	**$6,708.34**
SPI - SPECIFIC PURPOSE INVESTMENTS										
SCP66 - SCAQMD-CMP SPE REV FD										
12/03/15	11/18/15	BLAYBV	99969	FHLMC 1.375 (CALLABLE)	1.38	12/03/18	100	$10,000,000.00	$10,000,000.00	$0.00
							SCP66 Totals	$10,000,000.00	$10,000,000.00	$0.00
SCP6U - SCAQMD-FD 58 MITIGATION FEE FD										
12/03/15	11/18/15	BLAYBV	99970	FHLMC 1.375 (CALLABLE)	1.38	12/03/18	100	$5,000,000.00	$5,000,000.00	$0.00
							SCP6U Totals	$5,000,000.00	$5,000,000.00	$0.00
SCP88 - SC-BP ARCO SETTLE PROJ FD										
12/03/15	11/18/15	BLAYBV	99971	FHLMC 1.375 (CALLABLE)	1.38	12/03/18	100	$5,000,000.00	$5,000,000.00	$0.00
							SCP88 Totals	$5,000,000.00	$5,000,000.00	$0.00
SCU5F - SCAQMD-CLEAN FUEL PROGRAM FUND										
12/03/15	11/18/15	BLAYBV	99972	FHLMC 1.375 (CALLABLE)	1.38	12/03/18	100	$5,000,000.00	$5,000,000.00	$0.00
							SCU5F Totals	$5,000,000.00	$5,000,000.00	$0.00
							SPI Totals	**$25,000,000.00**	**$25,000,000.00**	**$0.00**
							Grand Totals	**$340,000,000.00**	**$339,940,700.00**	**$6,708.34**