COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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December 30, 2016

TO: Supervisor Mark Ridley-Thomas, Chairman
Supervisor Hilda L. Solis
Supervisor Sheila Kuehl
Supervisor Janice Hahn
Supervisor Kathryn Barger

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

As of November 30, 2016, the County's Pooled Earnings Rate increased to 1.03% as compared to 1.02% during the prior month. The Pool continues to earn a yield above 1.00% because of the continued increase in rates along the yield curve. Additionally, the increase to the Pool Earnings Rate during the month of November 2016 can be attributed to the sizable increase in cash flows that were re-invested at higher rates. Lastly, the capital markets continue to show signs of economic strength.

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

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

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

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

JK:NI:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2016

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2016

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR NOVEMBER 2016

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 11/30/16		
At Cost	$ 26,288,487,607	$ 84,312,616
At Market	$ 26,102,356,584	$ 82,251,825
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	13.31%	0.00%
United States Government and Agency Obligations	52.65%	44.21%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.67%	0.00%
Municipal Obligations	0.27%	5.31%
Corporate and Deposit Notes	0.10%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	50.48%
1-60 days	42.04%	0.00%
61 days-1 year	13.57%	50.48%
Over 1 year	44.39%	49.52%
Weighted Average Days to Maturity	608	

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

SCHEDULE A1

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

PSI			
Commercial Paper	A-1	P-1	33.67%
Corporate and Deposit Notes	AA-	Aa3	0.10%
Los Angeles County Securities	AA+	Aa2	0.27%
Negotiable Certificates of Deposit	A-1	P-1	13.31%
U.S. Agency Securities	AA+	Aaa	47.16%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.51%
U.S. Treasury Bills	AA+	Aaa	3.98%
			100.00%

SPI			
Local Agency Investment Fund	Not rated	Not rated	50.48%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	5.31%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	44.21%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			100.00%

POOLED SURPLUS EARNINGS REPORT

NOVEMBER 30, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 11/30/16	$ 26,288,487,607
Market Value at 11/30/16	$ 26,102,356,584
Average Daily Balance	$ 24,579,432,827
Gains and Losses:	
For the Month	$ 514,874
For the Past 12 Months	$ 6,852,108
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 20,880,970
Earnings for the Past 12 Months	$ 237,337,309
Earnings Rate for the Month	1.03%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF NOVEMBER 30, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	116,401,647.49	
Bank of the West - Concentration	$	71,355,762.19	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	51,070,966.07	(B)
Union Bank- Concentration	$	1,475,097.02	
Wells Fargo - Concentration	$	1,329,946.83	
Total Ledger Balance for all Banks	$	241,633,419.60	

(A) $66.407 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

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

SCHEDULE D

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

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

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

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

Summary of Activity for November 2016

Total Deposits	$ 5,545,047,027.70
Total Disbursements	$ 4,323,772,413.50
Discretionary Funds Liquidity Withdrawal Ratio:	
As of November 30, 2016	1.57

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
November	$ 7,140,023,000.00	$ 9,411,200,000.00	$ 5,599,000,000.00	$ 7,084,486,000.00
December	$ 4,117,573,000.00	$ 3,568,900,000.00	$ 5,629,200,000.00	$ 14,345,562,000.00
January	$ 524,123,000.00	$ 3,230,900,000.00	$ 4,303,700,000.00	$ 13,302,685,000.00
February	$ 950,255,000.00	$ 4,962,900,000.00	$ 4,428,600,000.00	$ 12,329,885,000.00
March	$ 550,000,000.00	$ 6,976,900,000.00	$ 4,897,200,000.00	$ 13,695,690,000.00
April	$ 400,000,000.00	$ 2,985,400,000.00	$ 5,452,700,000.00	$ 16,325,390,000.00

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 2016, the Treasurer placed $296.141 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $66.407 million remained in the Bank of the West Money Market Plus Account and $50 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

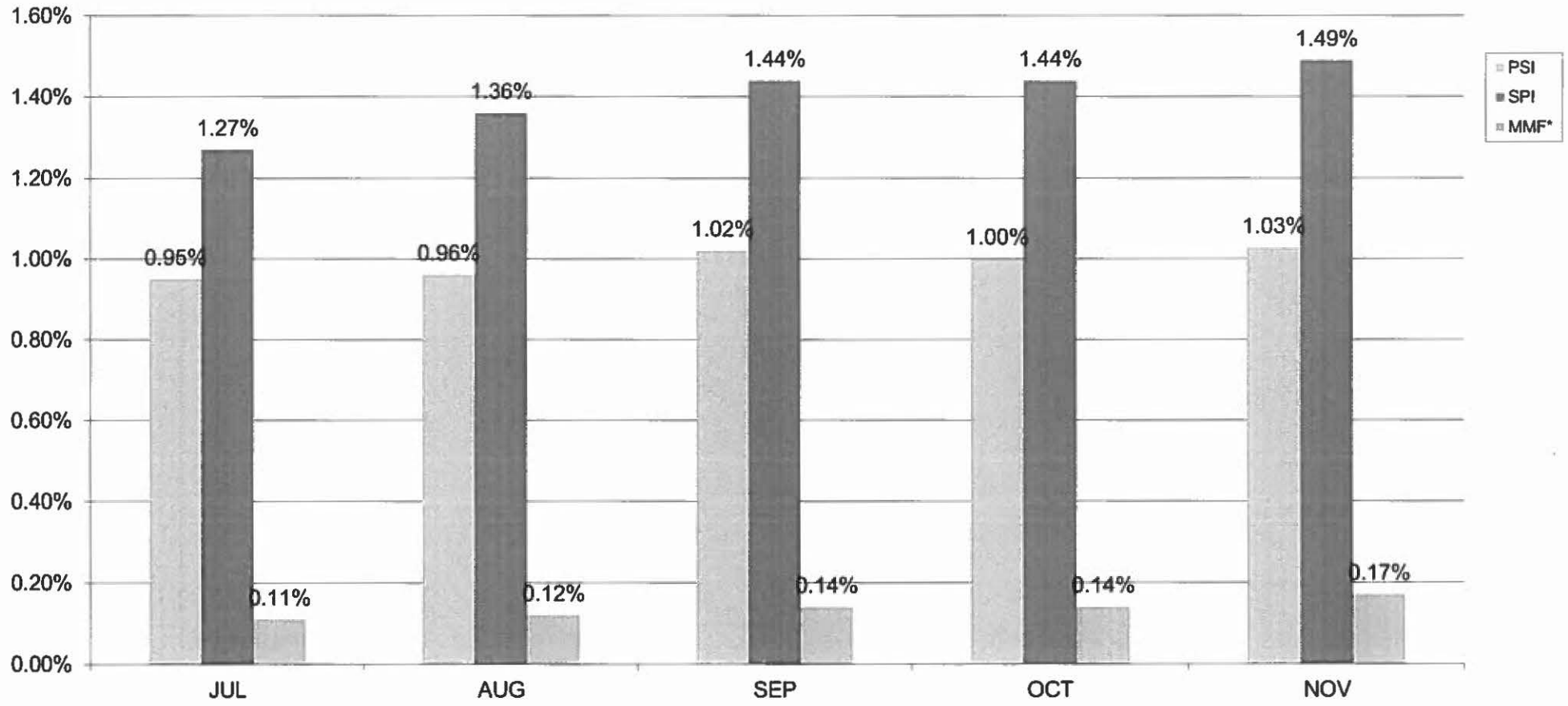
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 11/30/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
11/1/2016	$ 24,561,456,112.30	$ 84,312,577.77
11/2/2016	24,534,444,218.86	84,312,577.77
11/3/2016	24,703,633,206.43	84,312,577.77
11/4/2016	24,357,376,698.07	84,312,577.77
11/5/2016	24,357,376,698.07	84,312,577.77
11/6/2016	24,357,376,698.07	84,312,577.77
11/7/2016	24,173,465,247.85	84,312,577.77
11/8/2016	24,223,215,095.86	84,312,577.77
11/9/2016	24,250,150,852.77	84,312,577.77
11/10/2016	24,243,890,800.52	84,312,577.77
11/11/2016	24,243,890,800.52	84,312,577.77
11/12/2016	24,243,890,800.52	84,312,577.77
11/13/2016	24,218,890,800.52	84,312,577.77
11/14/2016	24,245,195,267.49	84,312,577.77
11/15/2016	24,037,612,668.74	84,312,577.77
11/16/2016	24,092,661,907.22	84,312,577.77
11/17/2016	24,374,636,611.30	84,312,577.77
11/18/2016	24,398,347,195.76	84,312,577.77
11/19/2016	24,398,347,195.76	84,312,577.77
11/20/2016	24,398,347,195.76	84,312,577.77
11/21/2016	24,332,923,070.02	84,312,577.77
11/22/2016	24,602,810,091.19	84,312,577.77
11/23/2016	24,832,550,157.86	84,312,577.77
11/24/2016	24,832,550,157.86	84,312,577.77
11/25/2016	24,732,549,825.37	84,312,577.77
11/26/2016	24,732,549,825.37	84,312,577.77
11/27/2016	24,732,549,825.37	84,312,577.77
11/28/2016	25,880,146,080.72	84,312,577.77
11/29/2016	26,001,662,084.20	84,312,577.77
11/30/2016	26,288,487,607.27	84,312,615.63
	$ 24,579,432,826.59	**$ 84,312,579.03**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2016-17
ATTACHMENT IV



* Source: Money Fund Report as of December 09, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$16,473,382	$103,207
Gains (Losses) on Sales of Non-Trading Securities.	204,441	-
Gains (Losses) on Sales of Trading Securities.	310,433	
Amortization/Accretion	3,892,714	38
Prior Accrual Adjustment	-	-
Total Revenues	$20,880,970	$103,245
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,400
	$0	$2,400
NET INCOME	$20,880,970	$100,845

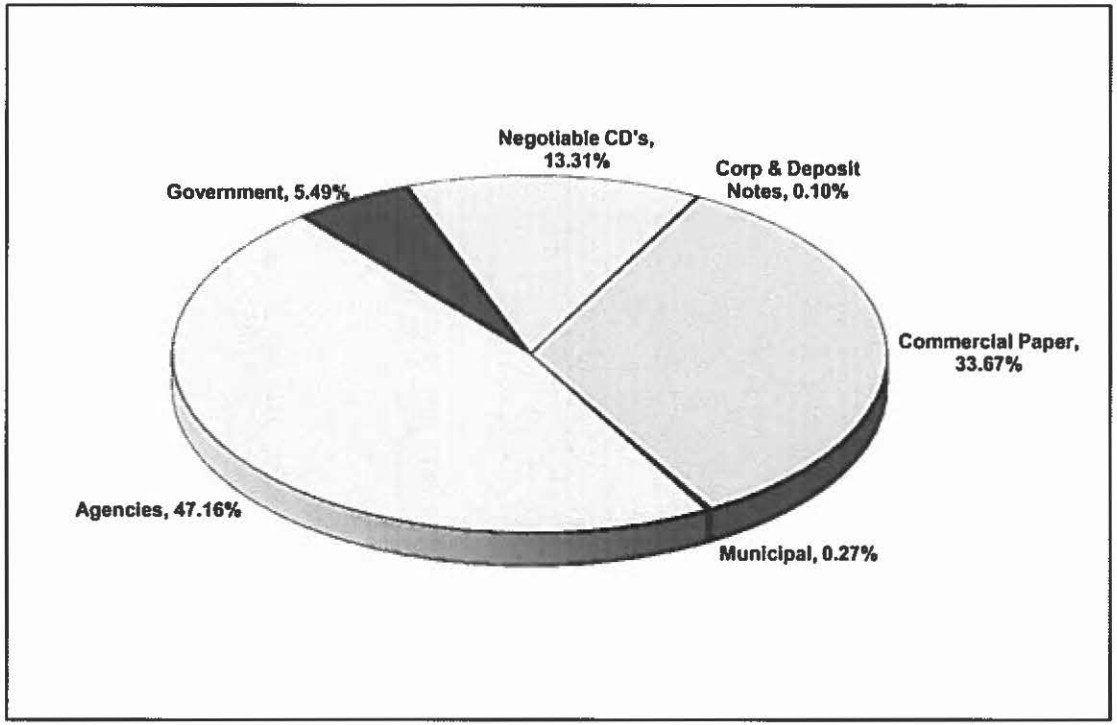
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	46.09%	
Los Angeles County and Related Entities	45.07%	
Consolidated Sanitation Districts		2.03%
Metropolitan Transportation Authority		1.13%
Miscellaneous Agencies Pooled Investments		2.53%
South Coast Air Quality Management District		2.16%
Miscellaneous		0.02%
Subtotal	91.16%	7.87%
County Bond Proceeds and Repayment Funds		0.97%
Grand Total	91.16%	8.84%

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



	In Thousands
Negotiable CD's	3,500,026
Corp & Deposit Notes	24,987
Bankers Acceptance	-
Commercial Paper	8,852,057
Municipal	70,000
Agencies	12,396,870
Other	-
Government	1,444,548
Total	$ 26,288,488

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, 2016 to November 30, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	11/2/2016	102950	LACCAL BANS	1.003	6/30/2019	10,000,000.00	10,000,000.00	0	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0		
NTRD	CPD	11/1/2016	102941	ABBEY NATIONAL TREAS SV PL	0.55	1/3/2017	50,000,000.00	49,951,875.00	0	CITI	MFR
NTRD	CPD	11/1/2016	102942	SHEFFIELD RECEIVABLES CORP	0.54	12/12/2016	35,000,000.00	34,978,475.00	0	CITI	LOOP
NTRD	CPD	11/1/2016	102943	PFIZER INC CP	0.46	12/16/2016	25,000,000.00	24,985,625.00	0	CITI	GPS
NTRD	CPD	11/1/2016	102944	NATIXIS NY BRANCH CP	0.4	11/2/2016	50,000,000.00	49,999,444.44	0	CITI	MISC
NTRD	CPD	11/1/2016	102945	NATIXIS NY BRANCH CP	0.43	11/16/2016	50,000,000.00	49,991,041.67	0	CITI	MISC
NTRD	CPD	11/1/2016	102946	NATIXIS NY BRANCH CP	0.4	11/2/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	11/1/2016	102938	ATLANTIC ASSET SEC LLC CP	0.47	11/18/2016	21,000,000.00	20,995,339.17	0	CITI	BLAYBV
NTRD	CPD	11/1/2016	102939	ATLANTIC ASSET SEC LLC CP	0.45	11/21/2016	25,000,000.00	24,993,750.00	0	CITI	BLAYBV
NTRD	CPD	11/2/2016	102940	ATLANTIC ASSET SEC LLC CP	0.5	12/8/2016	50,000,000.00	49,975,000.00	0	CITI	CRSU
NTRD	CPD	11/2/2016	102947	EXXON MOBIL CORP CP	0.44	12/19/2016	50,000,000.00	49,971,277.78	0	CITI	BLAYBV
NTRD	CPD	11/2/2016	102951	ATLANTIC ASSET SEC LLC CP	0.49	12/8/2016	25,000,000.00	24,987,750.00	0	CITI	MS
NTRD	CPD	11/2/2016	102952	TOYOTA MOTOR CREDIT CORP C	0.52	12/21/2016	25,000,000.00	24,982,305.56	0	CITI	TFS
NTRD	CPD	11/2/2016	102953	TOYOTA MOTOR CREDIT CORP C	0.54	12/23/2016	25,000,000.00	24,980,875.00	0	CITI	TFS
NTRD	CPD	11/2/2016	102954	SHEFFIELD RECEIVABLES CORP	0.54	12/5/2016	25,000,000.00	24,987,625.00	0	CITI	BLAYBV
NTRD	CPD	11/2/2016	102955	PFIZER INC CP	0.45	12/20/2016	50,000,000.00	49,970,000.00	0	CITI	GPS
NTRD	CPD	11/2/2016	102956	PFIZER INC CP	0.45	12/20/2016	9,750,000.00	9,744,150.00	0	CITI	GPS
NTRD	CPD	11/2/2016	102957	ATLANTIC ASSET SEC LLC CP	0.47	11/21/2016	50,000,000.00	49,987,597.22	0	CITI	JPM
NTRD	CPD	11/2/2016	102959	ABBEY NATIONAL TREAS SV PL	0.49	1/3/2017	35,587,000.00	35,556,968.53	0	CITI	MFR
NTRD	CPD	11/3/2016	102962	ATLANTIC ASSET SEC LLC CP	0.44	11/21/2016	50,000,000.00	49,989,000.00	0	CITI	MS
NTRD	CPD	11/3/2016	102963	MICROSOFT CORPORATION CP	0.51	12/20/2016	50,000,000.00	49,966,708.33	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102964	MICROSOFT CORPORATION CP	0.51	12/20/2016	50,000,000.00	49,966,708.33	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102965	ATLANTIC ASSET SEC LLC CP	0.45	11/23/2016	50,000,000.00	49,987,500.00	0	CITI	JPM
NTRD	CPD	11/3/2016	102966	SHEFFIELD RECEIVABLES CORP	0.54	12/13/2016	35,000,000.00	34,979,000.00	0	CITI	LOOP
NTRD	CPD	11/3/2016	102968	CRC FUNDING LLC CP	0.54	12/19/2016	50,000,000.00	49,965,500.00	0	CITI	GPS
NTRD	CPD	11/3/2016	102969	CRC FUNDING LLC CP	0.54	12/19/2016	3,000,000.00	2,997,930.00	0	CITI	GPS
NTRD	CPD	11/3/2016	102970	MICROSOFT CORPORATION CP	0.52	12/20/2016	33,500,000.00	33,477,257.22	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102971	PRIVATE EXPORT FUNDING COR	0.52	1/3/2017	41,000,000.00	40,963,874.44	0	CITI	KEYBANC
NTRD	CPD	11/3/2016	102972	PRIVATE EXPORT FUNDING COR	0.54	1/3/2017	25,000,000.00	24,977,125.00	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102973	SHEFFIELD RECEIVABLES CORP	0.54	12/14/2016	50,000,000.00	49,969,250.00	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102974	MICROSOFT CORPORATION CP	0.51	12/21/2016	21,868,000.00	21,853,129.76	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102975	MICROSOFT CORPORATION CP	0.51	12/15/2016	35,500,000.00	35,478,877.50	0	CITI	BLAYBV
NTRD	CPD	11/3/2016	102976	NATIXIS NY BRANCH CP	0.46	1/3/2017	18,077,000.00	18,062,909.98	0	CITI	GPS
NTRD	CPD	11/4/2016	102977	PRIVATE EXPORT FUNDING COR	0.55	1/9/2017	50,000,000.00	49,949,583.33	0	CITI	JPM
NTRD	CPD	11/4/2016	102978	ATLANTIC ASSET SEC LLC CP	0.49	12/13/2016	25,000,000.00	24,986,729.17	0	CITI	MS
NTRD	CPD	11/4/2016	102979	ATLANTIC ASSET SEC LLC CP	0.63	1/3/2017	50,000,000.00	49,947,500.00	0	CITI	BLAYBV
NTRD	CPD	11/4/2016	102967	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,969,166.67	0	CITI	MFR
NTRD	CPD	11/4/2016	102981	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	17,936,000.00	17,913,878.93	0	CITI	MFR
NTRD	CPD	11/4/2016	102982	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	41,006,000.00	40,988,344.64	0	CITI	BLAYBV

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/4/2016	102961	EXXON MOBIL CORP CP	0.46	12/30/2016	50,000,000.00	49,964,222.22	0	CITI	MFR
NTRD	CPD	11/7/2016	102984	AUTOBAHN FUNDING CO LLC CP	0.5	12/13/2016	50,000,000.00	49,975,000.00	0	CITI	BLAYBV
NTRD	CPD	11/7/2016	102985	AUTOBAHN FUNDING CO LLC CP	0.5	12/13/2016	25,000,000.00	24,987,500.00	0	CITI	BLAYBV
NTRD	CPD	11/7/2016	102987	AUTOBAHN FUNDING CO LLC CP	0.5	12/12/2016	50,000,000.00	49,975,694.44	0	CITI	BLAYBV
NTRD	CPD	11/7/2016	102989	CHEVRON CORP CP	0.41	12/20/2016	25,000,000.00	24,987,756.94	0	CITI	KEYBANC
NTRD	CPD	11/7/2016	102990	NATIXIS NY BRANCH CP	0.4	11/8/2016	50,000,000.00	49,999,444.44	0	CITI	PIPE
NTRD	CPD	11/7/2016	102991	ABBEY NATIONAL TREAS SV PL	0.49	1/3/2017	50,000,000.00	49,961,208.33	0	CITI	MFR
NTRD	CPD	11/7/2016	102992	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	25,000,000.00	24,942,500.00	0	CITI	BLAYBV
NTRD	CPD	11/7/2016	102994	NATIXIS NY BRANCH CP	0.43	11/30/2016	34,469,000.00	34,459,530.60	0	CITI	RBCCM
NTRD	CPD	11/7/2016	102980	PRIVATE EXPORT FUNDING COR	0.54	1/5/2017	10,000,000.00	9,991,150.00	0	CITI	BLAYBV
NTRD	CPD	11/8/2016	102995	MICROSOFT CORPORATION CP	0.65	2/1/2017	50,000,000.00	49,923,263.89	0	CITI	BLAYBV
NTRD	CPD	11/8/2016	102996	ATLANTIC ASSET SEC LLC CP	0.51	12/12/2016	50,000,000.00	49,975,916.67	0	CITI	MS
NTRD	CPD	11/8/2016	102993	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	6,376,000.00	6,361,494.60	0	CITI	BLAYBV
NTRD	CPD	11/8/2016	102988	TOYOTA MOTOR CREDIT CORP C	0.5	12/22/2016	30,000,000.00	29,981,666.67	0	CITI	TFS
NTRD	CPD	11/8/2016	102986	TOYOTA MOTOR CREDIT CORP C	0.48	12/19/2016	50,000,000.00	49,972,666.67	0	CITI	TFS
NTRD	CPD	11/8/2016	103004	CREDIT AGRICOLE CIB NY BR	0.49	11/30/2016	50,000,000.00	49,985,027.78	0	CITI	MFR
NTRD	CPD	11/8/2016	103001	NATIXIS NY BRANCH CP	0.4	11/9/2016	50,000,000.00	49,999,444.44	0	CITI	PIPE
NTRD	CPD	11/8/2016	103002	NATIXIS NY BRANCH CP	0.4	11/9/2016	25,000,000.00	24,999,722.22	0	CITI	PIPE
NTRD	CPD	11/8/2016	103008	CREDIT AGRICOLE CIB NY BR	0.41	11/10/2016	22,518,000.00	22,517,487.09	0	CITI	MFR
NTRD	CPD	11/9/2016	103011	NATIXIS NY BRANCH CP	0.4	11/10/2016	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	11/9/2016	103012	NATIXIS NY BRANCH CP	0.4	11/10/2016	25,000,000.00	24,999,722.22	0	CITI	BNY
NTRD	CPD	11/9/2016	103013	NATIXIS NY BRANCH CP	0.4	11/10/2016	50,000,000.00	49,999,444.44	0	CITI	RBCCM
NTRD	CPD	11/9/2016	103014	NATIXIS NY BRANCH CP	0.4	11/10/2016	50,000,000.00	49,999,444.44	0	CITI	RBCCM
NTRD	CPD	11/9/2016	103015	SHEFFIELD RECEIVABLES CORP	0.53	12/14/2016	50,000,000.00	49,974,236.11	0	CITI	MFR
NTRD	CPD	11/9/2016	103016	CREDIT AGRICOLE CIB NY BR	0.53	12/21/2016	22,326,000.00	22,312,195.09	0	CITI	MFR
NTRD	CPD	11/9/2016	102997	EXXON MOBIL CORP CP	0.44	12/21/2016	50,000,000.00	49,974,333.33	0	CITI	LOOP
NTRD	CPD	11/9/2016	102998	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	25,000,000.00	24,989,375.00	0	CITI	MS
NTRD	CPD	11/9/2016	102999	ATLANTIC ASSET SEC LLC CP	0.55	12/15/2016	50,000,000.00	49,972,500.00	0	CITI	JPM
NTRD	CPD	11/9/2016	103000	ATLANTIC ASSET SEC LLC CP	0.55	12/15/2016	30,000,000.00	29,983,500.00	0	CITI	JPM
NTRD	CPD	11/10/2016	103020	CHEVRON CORP CP	0.48	12/27/2016	50,000,000.00	49,968,666.67	0	CITI	JPM
NTRD	CPD	11/10/2016	103005	MICROSOFT CORPORATION CP	0.54	12/20/2016	50,000,000.00	49,970,000.00	0	CITI	JPM
NTRD	CPD	11/10/2016	103006	CREDIT AGRICOLE CIB NY BR	0.51	12/15/2016	50,000,000.00	49,975,208.33	0	CITI	MFR
NTRD	CPD	11/10/2016	103022	NATIXIS NY BRANCH CP	0.43	11/30/2016	50,000,000.00	49,988,055.56	0	CITI	BCI
NTRD	CPD	11/10/2016	103023	REGENCY MARKETS NO. 1 LLC	0.62	12/9/2016	50,000,000.00	49,975,027.78	0	CITI	JPM
NTRD	CPD	11/10/2016	103024	REGENCY MARKETS NO. 1 LLC	0.62	12/9/2016	2,050,000.00	2,048,976.14	0	CITI	JPM
NTRD	CPD	11/10/2016	103025	CHEVRON CORP CP	0.48	12/29/2016	50,000,000.00	49,967,333.33	0	CITI	BLAYBV
NTRD	CPD	11/10/2016	103026	THUNDER BAY FUNDING LLC CP	0.65	1/20/2017	40,000,000.00	39,948,722.22	0	CITI	RBCCM
NTRD	CPD	11/10/2016	103030	CREDIT AGRICOLE CIB NY BR	0.41	11/14/2016	50,000,000.00	49,997,722.22	0	CITI	MFR
NTRD	CPD	11/14/2016	103028	MICROSOFT CORPORATION CP	0.56	12/19/2016	50,000,000.00	49,972,777.78	0	CITI	JPM
NTRD	CPD	11/14/2016	103033	AUTOBAHN FUNDING CO LLC CP	0.5	12/16/2016	50,000,000.00	49,977,777.78	0	CITI	BLAYBV
NTRD	CPD	11/14/2016	103034	AUTOBAHN FUNDING CO LLC CP	0.5	12/21/2016	50,000,000.00	49,974,305.56	0	CITI	BLAYBV

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/14/2016	103035	ATLANTIC ASSET SEC LLC CP	0.62	1/5/2017	40,000,000.00	39,964,177.78	0	CITI	LOOP
NTRD	CPD	11/14/2016	103036	ATLANTIC ASSET SEC LLC CP	0.51	12/16/2016	35,000,000.00	34,984,133.33	0	CITI	MS
NTRD	CPD	11/14/2016	103037	SHEFFIELD RECEIVABLES CORP	0.74	1/17/2017	50,000,000.00	49,934,222.22	0	CITI	LOOP
NTRD	CPD	11/14/2016	103039	AUTOBAHN FUNDING CO LLC CP	0.5	12/22/2016	50,000,000.00	49,973,611.11	0	CITI	BLAYBV
NTRD	CPD	11/14/2016	103042	CREDIT AGRICOLE CIB NY BR	0.5	12/30/2016	50,000,000.00	49,968,055.56	0	CITI	MFR
NTRD	CPD	11/14/2016	103021	MICROSOFT CORPORATION CP	0.56	12/22/2016	50,000,000.00	49,970,444.44	0	CITI	BLAYBV
NTRD	CPD	11/14/2016	103010	MICROSOFT CORPORATION CP	0.54	12/20/2016	48,000,000.00	47,974,080.00	0	CITI	JPM
NTRD	CPD	11/14/2016	103019	MICROSOFT CORPORATION CP	0.56	12/21/2016	50,000,000.00	49,971,222.22	0	CITI	JPM
NTRD	CPD	11/15/2016	103059	CREDIT AGRICOLE CIB NY BR	0.49	12/30/2016	23,029,000.00	23,014,894.74	0	CITI	MFR
NTRD	CPD	11/15/2016	103054	NATIXIS NY BRANCH CP	0.4	11/16/2016	50,000,000.00	49,999,444.44	0	CITI	BNY
NTRD	CPD	11/15/2016	103055	ATLANTIC ASSET SEC LLC CP	0.57	12/15/2016	50,000,000.00	49,976,250.00	0	CITI	JPM
NTRD	CPD	11/15/2016	103057	COCA COLA CO CP	0.52	1/19/2017	15,350,000.00	15,335,588.06	0	CITI	KEYBANC
NTRD	CPD	11/15/2016	103049	NATIXIS NY BRANCH CP	0.43	12/2/2016	50,000,000.00	49,989,847.22	0	CITI	BCI
NTRD	CPD	11/15/2016	103050	AUTOBAHN FUNDING CO LLC CP	0.5	12/16/2016	30,000,000.00	29,987,083.33	0	CITI	CRSU
NTRD	CPD	11/16/2016	103051	ATLANTIC ASSET SEC LLC CP	0.53	12/15/2016	50,000,000.00	49,978,652.78	0	CITI	BLAYBV
NTRD	CPD	11/16/2016	103052	EXXON MOBIL CORP CP	0.51	1/5/2017	50,000,000.00	49,964,583.33	0	CITI	MFR
NTRD	CPD	11/16/2016	103067	COCA COLA CO CP	0.59	1/20/2017	50,000,000.00	49,946,736.11	0	CITI	GPS
NTRD	CPD	11/16/2016	103068	COCA COLA CO CP	0.59	1/20/2017	25,000,000.00	24,973,368.06	0	CITI	GPS
NTRD	CPD	11/16/2016	103069	NATIXIS NY BRANCH CP	0.4	11/17/2016	50,000,000.00	49,999,444.44	0	CITI	PIPE
NTRD	CPD	11/16/2016	103070	NATIXIS NY BRANCH CP	0.4	11/17/2016	50,000,000.00	49,999,444.44	0	CITI	PIPE
NTRD	CPD	11/16/2016	103071	CREDIT AGRICOLE CIB NY BR	0.47	12/27/2016	30,159,000.00	30,142,856.56	0	CITI	MFR
NTRD	CPD	11/16/2016	103062	NATIXIS NY BRANCH CP	0.43	12/2/2016	50,000,000.00	49,990,444.44	0	CITI	BCI
NTRD	CPD	11/16/2016	103063	NATIXIS NY BRANCH CP	0.43	12/2/2016	50,000,000.00	49,990,444.44	0	CITI	BCI
NTRD	CPD	11/17/2016	103064	PRIVATE EXPORT FUNDING COR	0.55	1/12/2017	50,000,000.00	49,957,222.22	0	CITI	JPM
NTRD	CPD	11/17/2016	103065	ATLANTIC ASSET SEC LLC CP	0.52	12/23/2016	25,000,000.00	24,987,000.00	0	CITI	MS
NTRD	CPD	11/17/2016	103066	AUTOBAHN FUNDING CO LLC CP	0.5	12/23/2016	50,000,000.00	49,975,000.00	0	CITI	BLAYBV
NTRD	CPD	11/17/2016	103081	ATLANTIC ASSET SEC LLC CP	0.61	1/6/2017	50,000,000.00	49,957,638.89	0	CITI	MS
NTRD	CPD	11/17/2016	103082	NATIXIS NY BRANCH CP	0.4	11/18/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	11/17/2016	103083	NATIXIS NY BRANCH CP	0.4	11/18/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	11/17/2016	103084	NATIXIS NY BRANCH CP	0.4	11/18/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	11/17/2016	103085	NATIXIS NY BRANCH CP	0.4	11/18/2016	50,000,000.00	49,999,444.44	0	CITI	UBSSEC
NTRD	CPD	11/17/2016	103087	CREDIT AGRICOLE CIB NY BR	0.43	12/2/2016	50,000,000.00	49,991,041.67	0	CITI	MFR
NTRD	CPD	11/17/2016	103073	SHEFFIELD RECEIVABLES CORP	0.55	12/16/2016	50,000,000.00	49,977,847.22	0	CITI	JPM
NTRD	CPD	11/17/2016	103074	UNILEVER CAPITAL CORP CP	0.57	1/9/2017	1,100,000.00	1,099,076.92	0	CITI	JPM
NTRD	CPD	11/17/2016	103075	SHEFFIELD RECEIVABLES CORP	0.74	1/18/2017	40,000,000.00	39,949,022.22	0	CITI	LOOP
NTRD	CPD	11/17/2016	103076	UNILEVER CAPITAL CORP CP	0.57	1/24/2017	20,000,000.00	19,978,466.67	0	CITI	JPM
NTRD	CPD	11/17/2016	103077	UNILEVER CAPITAL CORP CP	0.58	1/25/2017	1,100,000.00	1,098,777.17	0	CITI	JPM
NTRD	CPD	11/17/2016	103078	UNILEVER CAPITAL CORP CP	0.58	1/31/2017	20,000,000.00	19,975,833.33	0	CITI	JPM
NTRD	CPD	11/18/2016	103079	AUTOBAHN FUNDING CO LLC CP	0.52	1/3/2017	50,000,000.00	49,966,777.78	0	CITI	CRSU
NTRD	CPD	11/18/2016	103080	OLD LINE FUNDING LLC CP	0.55	12/19/2016	50,000,000.00	49,976,319.44	0	CITI	RBCCM
NTRD	CPD	11/18/2016	103088	TOYOTA MOTOR CREDIT CORP C	0.57	1/11/2017	50,000,000.00	49,957,250.00	0	CITI	TFS

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/18/2016	103090	AUTOBAHN FUNDING CO LLC CP	0.52	1/10/2017	50,000,000.00	49,961,722.22	0	CITI	BLAYBV
NTRD	CPD	11/18/2016	103091	SHEFFIELD RECEIVABLES CORP	0.55	12/20/2016	50,000,000.00	49,975,555.56	0	CITI	JPM
NTRD	CPD	11/18/2016	103092	ATLANTIC ASSET SEC LLC CP	0.67	1/10/2017	25,000,000.00	24,975,340.28	0	CITI	CRSU
NTRD	CPD	11/18/2016	103095	PRIVATE EXPORT FUNDING COR	0.58	1/23/2017	50,000,000.00	49,946,833.33	0	CITI	BLAYBV
NTRD	CPD	11/18/2016	103096	SHEFFIELD RECEIVABLES CORP	0.74	1/18/2017	50,000,000.00	49,937,305.56	0	CITI	MFR
NTRD	CPD	11/18/2016	103097	CREDIT AGRICOLE CIB NY BR	0.42	12/5/2016	50,000,000.00	49,990,083.33	0	CITI	MFR
NTRD	CPD	11/18/2016	103098	NATIXIS NY BRANCH CP	0.41	11/21/2016	50,000,000.00	49,998,291.67	0	CITI	MISC
NTRD	CPD	11/18/2016	103086	EXXON MOBIL CORP CP	0.52	1/5/2017	50,000,000.00	49,965,333.33	0	CITI	BLAYBV
NTRD	CPD	11/21/2016	103093	EXXON MOBIL CORP CP	0.52	1/4/2017	50,000,000.00	49,968,222.22	0	CITI	LOOP
NTRD	CPD	11/21/2016	103094	COCA COLA CO CP	0.52	1/19/2017	35,000,000.00	34,970,172.22	0	CITI	KEYBANC
NTRD	CPD	11/21/2016	103103	REGENCY MARKETS NO. 1 LLC	0.65	12/19/2016	50,000,000.00	49,974,722.22	0	CITI	JPM
NTRD	CPD	11/21/2016	103104	REGENCY MARKETS NO. 1 LLC	0.65	12/19/2016	50,000,000.00	49,974,722.22	0	CITI	JPM
NTRD	CPD	11/21/2016	103106	NATIXIS NY BRANCH CP	0.41	11/22/2016	50,000,000.00	49,999,430.56	0	CITI	PIPE
NTRD	CPD	11/21/2016	103108	COCA COLA CO CP	0.54	1/5/2017	6,000,000.00	5,995,950.00	0	CITI	GPS
NTRD	CPD	11/21/2016	103110	NATIXIS NY BRANCH CP	0.41	11/22/2016	50,000,000.00	49,999,430.56	0	CITI	RBCCM
NTRD	CPD	11/21/2016	103112	CREDIT AGRICOLE CIB NY BR	0.41	11/22/2016	48,603,000.00	48,602,446.47	0	CITI	MFR
NTRD	CPD	11/22/2016	103113	EXXON MOBIL CORP CP	0.52	1/4/2017	50,000,000.00	49,968,944.44	0	CITI	MFR
NTRD	CPD	11/22/2016	103114	REGENCY MARKETS NO. 1 LLC	0.65	12/20/2016	35,553,000.00	35,535,025.98	0	CITI	JPM
NTRD	CPD	11/22/2016	103118	ATLANTIC ASSET SEC LLC CP	0.6	12/22/2016	50,000,000.00	49,975,000.00	0	CITI	CRSU
NTRD	CPD	11/22/2016	103119	AUTOBAHN FUNDING CO LLC CP	0.55	1/9/2017	50,000,000.00	49,963,333.33	0	CITI	BLAYBV
NTRD	CPD	11/22/2016	103120	SHEFFIELD RECEIVABLES CORP	0.74	1/25/2017	25,000,000.00	24,967,111.11	0	CITI	MFR
NTRD	CPD	11/22/2016	103111	EXXON MOBIL CORP CP	0.52	1/6/2017	50,000,000.00	49,967,500.00	0	CITI	BLAYBV
NTRD	CPD	11/22/2016	103107	ATLANTIC ASSET SEC LLC CP	0.54	12/22/2016	50,000,000.00	49,977,500.00	0	CITI	MS
NTRD	CPD	11/22/2016	103105	AUTOBAHN FUNDING CO LLC CP	0.49	12/29/2016	30,000,000.00	29,984,891.67	0	CITI	LOOP
NTRD	CPD	11/22/2016	103124	SHEFFIELD RECEIVABLES CORP	0.74	1/24/2017	50,000,000.00	49,935,250.00	0	CITI	LOOP
NTRD	CPD	11/22/2016	103125	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,973,166.67	0	CITI	MFR
NTRD	CPD	11/22/2016	103126	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,973,166.67	0	CITI	MFR
NTRD	CPD	11/22/2016	103128	AUTOBAHN FUNDING CO LLC CP	0.55	1/3/2017	25,000,000.00	24,983,958.33	0	CITI	BLAYBV
NTRD	CPD	11/22/2016	103129	NATIXIS NY BRANCH CP	0.41	11/23/2016	50,000,000.00	49,999,430.56	0	CITI	RBCCM
NTRD	CPD	11/22/2016	103130	AUTOBAHN FUNDING CO LLC CP	0.67	1/25/2017	50,000,000.00	49,940,444.44	0	CITI	CRSU
NTRD	CPD	11/22/2016	103132	CREDIT AGRICOLE CIB NY BR	0.45	12/27/2016	40,406,000.00	40,388,322.38	0	CITI	MFR
NTRD	CPD	11/23/2016	103133	NATIXIS NY BRANCH CP	0.43	11/30/2016	50,000,000.00	49,995,819.44	0	CITI	BNY
NTRD	CPD	11/23/2016	103134	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,973,805.56	0	CITI	MFR
NTRD	CPD	11/23/2016	103135	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	25,000,000.00	24,986,902.78	0	CITI	MFR
NTRD	CPD	11/23/2016	103136	CAFCO LLC CP	0.57	12/27/2016	25,000,000.00	24,986,541.67	0	CITI	JPM
NTRD	CPD	11/23/2016	103137	SHEFFIELD RECEIVABLES CORP	0.75	1/20/2017	50,000,000.00	49,939,583.33	0	CITI	MS
NTRD	CPD	11/23/2016	103131	TOYOTA MOTOR CREDIT CORP C	0.56	1/13/2017	50,000,000.00	49,960,333.33	0	CITI	TFS
NTRD	CPD	11/23/2016	103143	SHEFFIELD RECEIVABLES CORP	0.75	1/17/2017	35,000,000.00	34,959,895.83	0	CITI	MS
NTRD	CPD	11/23/2016	103144	NATIXIS NY BRANCH CP	0.43	11/30/2016	50,000,000.00	49,995,819.44	0	CITI	RBCCM
NTRD	CPD	11/23/2016	103145	ABBEY NATIONAL TREAS SV PL	0.46	1/5/2017	35,000,000.00	34,980,769.44	0	CITI	MFR
NTRD	CPD	11/23/2016	103140	SHEFFIELD RECEIVABLES CORP	0.74	1/25/2017	50,000,000.00	49,935,250.00	0	CITI	LOOP

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/23/2016	103121	EXXON MOBIL CORP CP	0.51	1/6/2017	50,000,000.00	49,968,833.33	0	CITI	MFR
NTRD	CPD	11/28/2016	103141	EXXON MOBIL CORP CP	0.51	1/9/2017	50,000,000.00	49,970,250.00	0	CITI	MFR
NTRD	CPD	11/28/2016	103142	MONT BLANC CAPITAL CORP CP	0.9	2/14/2017	36,698,000.00	36,626,438.90	0	CITI	LOOP
NTRD	CPD	11/28/2016	103166	MICROSOFT CORPORATION CP	0.72	2/8/2017	38,749,000.00	38,693,201.44	0	CITI	MFR
NTRD	CPD	11/28/2016	103151	AUTOBAHN FUNDING CO LLC CP	0.55	1/3/2017	50,000,000.00	49,972,500.00	0	CITI	BLAYBV
NTRD	CPD	11/28/2016	103152	AUTOBAHN FUNDING CO LLC CP	0.55	1/5/2017	50,000,000.00	49,970,972.22	0	CITI	BLAYBV
NTRD	CPD	11/28/2016	103153	ATLANTIC ASSET SEC LLC CP	0.6	1/5/2017	50,000,000.00	49,968,333.33	0	CITI	CRSU
NTRD	CPD	11/28/2016	103155	NATIXIS NY BRANCH CP	0.41	11/30/2016	50,000,000.00	49,998,861.11	0	CITI	BNY
NTRD	CPD	11/28/2016	103156	CAFCO LLC CP	0.54	12/29/2016	50,000,000.00	49,976,750.00	0	CITI	LOOP
NTRD	CPD	11/28/2016	103157	CANCARA ASSET SEC LLC CP	0.42	11/29/2016	50,000,000.00	49,999,416.67	0	CITI	JPM
NTRD	CPD	11/28/2016	103158	CANCARA ASSET SEC LLC CP	0.42	11/29/2016	50,000,000.00	49,999,416.67	0	CITI	JPM
NTRD	CPD	11/28/2016	103159	NATIXIS NY BRANCH CP	0.4	12/6/2016	50,000,000.00	49,995,555.56	0	CITI	GPS
NTRD	CPD	11/28/2016	103161	UNILEVER CAPITAL CORP CP	0.58	1/30/2017	34,000,000.00	33,965,490.00	0	CITI	BLAYBV
NTRD	CPD	11/28/2016	103162	UNILEVER CAPITAL CORP CP	0.57	1/27/2017	50,000,000.00	49,952,500.00	0	CITI	BLAYBV
NTRD	CPD	11/28/2016	103163	SHEFFIELD RECEIVABLES CORP	0.75	1/26/2017	50,000,000.00	49,938,541.67	0	CITI	MS
NTRD	CPD	11/28/2016	103164	CAFCO LLC CP	0.9	2/28/2017	25,000,000.00	24,942,500.00	0	CITI	BLAYBV
NTRD	CPD	11/28/2016	103138	EXXON MOBIL CORP CP	0.5	1/6/2017	50,000,000.00	49,972,916.67	0	CITI	BLAYBV
NTRD	CPD	11/28/2016	103139	EXXON MOBIL CORP CP	0.5	1/5/2017	50,000,000.00	49,973,611.11	0	CITI	BLAYBV
NTRD	CPD	11/29/2016	103160	EXXON MOBIL CORP CP	0.51	1/5/2017	50,000,000.00	49,973,791.67	0	CITI	MFR
NTRD	CPD	11/29/2016	103169	AUTOBAHN FUNDING CO LLC CP	0.55	1/6/2017	13,000,000.00	12,992,452.78	0	CITI	BLAYBV
NTRD	CPD	11/29/2016	103170	ABBEY NATIONAL TREAS SV PL	0.43	11/30/2016	50,000,000.00	49,999,402.78	0	CITI	MFR
NTRD	CPD	11/29/2016	103171	ABBEY NATIONAL TREAS SV PL	0.43	11/30/2016	25,000,000.00	24,999,701.39	0	CITI	MFR
NTRD	CPD	11/29/2016	103172	TOYOTA MOTOR CREDIT CORP C	0.54	1/13/2017	25,000,000.00	24,983,125.00	0	CITI	TFS
NTRD	CPD	11/29/2016	103173	ING U.S. FUNDING LLC CP	0.79	2/1/2017	25,000,000.00	24,964,888.89	0	CITI	BLAYBV
NTRD	CPD	11/29/2016	103174	ATLANTIC ASSET SEC LLC CP	0.57	1/4/2017	50,000,000.00	49,971,500.00	0	CITI	MS
NTRD	CPD	11/29/2016	103175	TOYOTA MOTOR CREDIT CORP C	0.58	1/20/2017	35,000,000.00	34,970,677.78	0	CITI	TFS
NTRD	CPD	11/29/2016	103177	MICROSOFT CORPORATION CP	0.73	2/9/2017	25,000,000.00	24,963,500.00	0	CITI	BLAYBV
NTRD	CPD	11/29/2016	103178	CAFCO LLC CP	0.91	3/7/2017	18,750,000.00	18,703,552.08	0	CITI	LOOP
NTRD	CPD	11/29/2016	103181	MICROSOFT CORPORATION CP	0.76	2/13/2017	25,000,000.00	24,959,888.89	0	CITI	MFR
NTRD	CPD	11/30/2016	103183	AUTOBAHN FUNDING CO LLC CP	0.6	1/9/2017	50,000,000.00	49,966,666.67	0	CITI	BLAYBV
NTRD	CPD	11/30/2016	103184	AUTOBAHN FUNDING CO LLC CP	0.6	1/9/2017	25,000,000.00	24,983,333.33	0	CITI	BLAYBV
NTRD	CPD	11/30/2016	103185	ATLANTIC ASSET SEC LLC CP	0.59	1/11/2017	50,000,000.00	49,965,583.33	0	CITI	MS
NTRD	CPD	11/30/2016	103186	SHEFFIELD RECEIVABLES CORP	0.75	2/2/2017	50,000,000.00	49,933,333.33	0	CITI	MS
NTRD	CPD	11/30/2016	103188	PRIVATE EXPORT FUNDING COR	0.6	1/13/2017	32,000,000.00	31,976,533.33	0	CITI	JPM
NTRD	CPD	11/30/2016	103191	AUTOBAHN FUNDING CO LLC CP	0.44	12/6/2016	50,000,000.00	49,996,333.33	0	CITI	BLAYBV
NTRD	CPD	11/30/2016	103192	ATLANTIC ASSET SEC LLC CP	0.6	1/6/2017	50,000,000.00	49,969,166.67	0	CITI	BLAYBV
NTRD	CPD	11/30/2016	103193	NATIXIS NY BRANCH CP	0.32	12/1/2016	50,000,000.00	49,999,555.56	0	CITI	MFR
NTRD	CPD	11/30/2016	103194	NATIXIS NY BRANCH CP	0.32	12/1/2016	50,000,000.00	49,999,555.56	0	CITI	MFR
NTRD	CPD	11/30/2016	103201	COCA COLA CO CP	0.64	2/7/2017	17,300,000.00	17,278,778.67	0	CITI	BLAYBV
NTRD	CPD	11/30/2016	103198	SHEFFIELD RECEIVABLES CORP	0.74	1/30/2017	50,000,000.00	49,937,305.56	0	CITI	MFR

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
	CPD Total						8,165,760,000.00	8,161,090,106.32	0		
NTRD	FFCB	11/2/2016	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,950,000.00	0	CITI	MISC
NTRD	FFCB	11/28/2016	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,883,000.00	3,458.33	CITI	TULL
NTRD	FFCB	11/28/2016	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,796,000.00	288,115.20	CITI	UBSSEC
	FFCB Total						89,040,000.00	88,629,000.00	291,573.53		
NTRD	FHLB	11/28/2016	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FHLB	11/28/2016	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	FHLB	11/28/2016	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FHLB	11/30/2016	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	0	CITI	BLAYBV
	FHLB Total						150,000,000.00	150,000,000.00	0		
NTRD	FHLM	11/30/2016	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	0	CITI	PIPE
	FHLM Total						50,000,000.00	50,000,000.00	0		
NTRD	FNMA	11/28/2016	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FNMA	11/30/2016	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	0	CITI	SUN
	FNMA Total						75,000,000.00	75,000,000.00	0		
NTRD	FRCDQ2	11/30/2016	103167	WESTPAC BANKING CORP NY FR	1.11511	8/31/2017	50,000,000.00	50,003,488.68	0	CITI	MFR
	FRCDQ2 Total						50,000,000.00	50,003,488.68	0		
NTRD	MCSA	11/10/2016	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	MCSA	11/28/2016	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	0	CITI	RWB
	MCSA Total						50,000,000.00	50,000,000.00	0		
NTRD	NCD1	11/28/2016	103123	WELLS FARGO BANK, NA CD	1.1	5/30/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	11/29/2016	103176	MUFG UNION BANK NA CD	0.5	1/9/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/30/2016	103195	MUFG UNION BANK NA CD	0.5	1/10/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/30/2016	103196	MUFG UNION BANK NA CD	0.5	1/13/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						200,000,000.00	200,000,000.00	0		
NTRD	YANK1	11/1/2016	102948	TORONTO DOMINION BANK NY C	0.4	11/30/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/2/2016	102958	TORONTO DOMINION BANK NY C	0.52	1/3/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	11/3/2016	102960	BNP PARIBAS SF CD	0.52	12/5/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/8/2016	103003	TORONTO DOMINION BANK NY C	0.61	1/13/2017	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	11/14/2016	103032	WESTPAC BANKING CORP NY CD	1.02	5/19/2017	50,000,000.00	50,002,569.92	0	CITI	MFR
NTRD	YANK1	11/14/2016	103038	BANK OF MONTREAL CHICAGO C	0.5	12/20/2016	50,000,000.00	50,000,000.00	0	CITI	MISC

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	11/15/2016	103058	BANK OF MONTREAL CHICAGO C	0.51	12/21/2016	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	11/18/2016	103101	BANK OF MONTREAL CHICAGO C	0.64	12/30/2016	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/23/2016	103146	SOCIETE GENERALE NY CD	0.73	2/1/2017	50,000,000.00	50,000,970.86	0	CITI	MFR
NTRD	YANK1	11/28/2016	103154	BNP PARIBAS SF CD	0.52	12/30/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/28/2016	103165	TORONTO DOMINION BANK NY C	0.89	2/27/2017	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	11/28/2016	103122	RABOBANK NEDERLAND NY CD	0.95	3/28/2017	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	11/30/2016	103199	BARCLAYS BANK PLC NY CD	0.91	3/3/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	11/30/2016	103200	BNP PARIBAS NY CD	0.52	12/30/2016	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
	YANK1 Total						700,000,000.00	700,003,540.78	0		
NTRD Total							9,539,800,000.00	9,534,726,135.78	291,573.53		
TRADE	NOTE	11/10/2016	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,376,953.13	63,358.52	CITI	MFR
TRADE	NOTE	11/14/2016	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,234,375.00	69,539.84	CITI	MS
TRADE	NOTE	11/15/2016	103046	USTN 1.25	1.25	10/31/2021	50,000,000.00	49,121,093.75	25,897.79	CITI	MS
	NOTE Total						150,000,000.00	147,732,421.88	158,796.15		
TRADE Total							150,000,000.00	147,732,421.88	158,796.15		
				PSI Total			**9,689,800,000.00**	**9,682,458,557.66**	**450,369.68**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
11/14/2016	NTRD	93241	FFCB 1.08 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	129,000.00	25,129,000.00	9,463.99
11/14/2016	NTRD	94398	FFCB 1.08 (CALLABLE)	Call	100	33,000,000.00	33,000,000.00	170,280.00	33,170,280.00	194,977.31
			FFCB 1.08 (CALLABLE) Total			58,000,000.00	58,000,000.00	299,280.00	58,299,280.00	204,441.30
11/13/2016	NTRD	95820	FHLB 6.125 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0
			FHLB 6.125 (CALLABLE) Total			25,000,000.00	25,000,000.00	78,125.00	25,078,125.00	0
	NTRD Total					83,000,000.00	83,000,000.00	377,405.00	83,377,405.00	204441.3
11/3/2016	TRADE	102925	USTN 1.125	Sell	99.25781	50,000,000.00	49,628,906.25	52,541.21	49,681,447.46	174,562.59
11/7/2016	TRADE	102880	USTN 1.125	Sell	99.4375	50,000,000.00	49,718,750.00	58,722.53	49,777,472.53	135,870.83
			USTN 1.125 Total			100,000,000.00	99,347,656.25	111,263.74	99,458,919.99	310,433.42
	TRADE Total					100,000,000.00	99,347,656.25	111,263.74	99,458,919.99	310,433.42
			PSI Total			**183,000,000.00**	**182,347,656.25**	**488,668.74**	**182,836,324.99**	**514,874.72**

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

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,500,025,876.13	3,500,580,552.50	$554,676.37	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	8,852,056,605.49	8,852,146,178.12	$89,572.63	0.00	0.00	0.00
Governments	1,444,548,196.31	1,440,529,050.00	($4,019,146.31)	0.00	0.00	0.00
Agencies	12,396,869,648.08	12,214,103,353.11	($182,766,294.97)	37,274,330.65	35,213,539.55	(2,060,791.10)
Municipals	70,000,000.00	70,000,000.00	$0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	24,987,281.26	24,997,450.00	$10,168.74	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,563,284.98	42,563,284.98	0.00
TOTAL	$26,288,487,607.27	$26,102,356,583.73	($186,131,023.54)	$84,312,615.63	$82,251,824.53	($2,060,791.10)

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 0.27% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of November 30, 2016
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	99.279000
103167	WESTPAC BKG CORP NY BRH	99.950000
103195	MUFG UN BK NA INSTL CTF DEP	99.995447
103196	MUFG UN BK NA INSTL CTF DEP	99.995114
103199	BARCLAYS BK PLC NEW YORK BRH	100.010310
103200	BNP PARIBAS SAN FRANCISCO BRH	99.998334

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.84	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	0.932	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102950	LACCAL BANS	1.003	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					70,000,000.00	70,000,000.00	70,000,000.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,493,640.63	12,498,725.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,493,640.63	12,498,725.00
		CNFX Total					25,000,000.00	24,987,281.26	24,997,450.00
PSI	NTRD	CPD	102506	CAFCO LLC CP	0.88	12/7/2016	9,026,000.00	9,024,676.19	9,025,156.97
PSI	NTRD	CPD	102525	OLD LINE FUNDING LLC CP	0.83	12/5/2016	25,000,000.00	24,997,694.44	24,998,470.00
PSI	NTRD	CPD	102566	CAFCO LLC CP	0.88	12/20/2016	14,411,000.00	14,404,306.89	14,406,571.50
PSI	NTRD	CPD	102574	CAFCO LLC CP	0.88	12/20/2016	6,089,000.00	6,086,172.00	6,087,128.85
PSI	NTRD	CPD	102614	DANSKE CORP CP	0.83	12/22/2016	25,000,000.00	24,987,895.83	24,989,090.00
PSI	NTRD	CPD	102638	CRC FUNDING LLC CP	0.86	12/29/2016	50,000,000.00	49,966,555.56	49,977,160.00
PSI	NTRD	CPD	102663	ATLANTIC ASSET SEC LLC CP	0.72	12/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102683	CIESCO LLC CP	0.74	12/7/2016	12,500,000.00	12,498,458.33	12,498,832.50
PSI	NTRD	CPD	102687	CHEVRON CORP CP	0.46	12/1/2016	50,000,000.00	50,000,000.00	49,999,515.00
PSI	NTRD	CPD	102724	CANCARA ASSET SEC LLC CP	0.95	1/3/2017	25,000,000.00	24,978,229.17	24,985,430.00
PSI	NTRD	CPD	102729	CREDIT AGRICOLE CIB NY BR	0.86	1/3/2017	25,000,000.00	24,980,291.66	24,988,452.50
PSI	NTRD	CPD	102755	ABBEY NATIONAL TREAS SV PL	0.5	12/1/2016	18,984,000.00	18,984,000.00	18,983,739.92
PSI	NTRD	CPD	102774	ABBEY NATIONAL TREAS SV PL	0.5	12/1/2016	41,974,000.00	41,974,000.00	41,973,424.96
PSI	NTRD	CPD	102796	ATLANTIC ASSET SEC LLC CP	0.57	12/1/2016	30,000,000.00	30,000,000.00	29,999,625.00
PSI	NTRD	CPD	102800	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,983,041.66	24,985,430.00
PSI	NTRD	CPD	102801	ABBEY NATIONAL TREAS SV PL	0.51	12/1/2016	50,000,000.00	50,000,000.00	49,999,315.00
PSI	NTRD	CPD	102802	UNILEVER CAPITAL CORP CP	0.53	1/3/2017	15,000,000.00	14,992,712.50	14,993,695.50
PSI	NTRD	CPD	102805	ATLANTIC ASSET SEC LLC CP	0.58	12/2/2016	25,000,000.00	24,999,597.22	24,999,367.50
PSI	NTRD	CPD	102808	CREDIT AGRICOLE CIB NY BR	0.55	12/20/2016	20,767,000.00	20,760,971.80	20,761,991.00
PSI	NTRD	CPD	102813	CAFCO LLC CP	0.85	1/20/2017	50,000,000.00	49,940,972.22	49,951,050.00
PSI	NTRD	CPD	102815	ATLANTIC ASSET SEC LLC CP	0.58	12/2/2016	35,000,000.00	34,999,436.11	34,999,114.50
PSI	NTRD	CPD	102817	ATLANTIC ASSET SEC LLC CP	0.64	12/19/2016	50,000,000.00	49,984,000.00	49,985,565.00
PSI	NTRD	CPD	102818	OLD LINE FUNDING LLC CP	0.75	1/3/2017	25,000,000.00	24,982,812.50	24,986,140.00
PSI	NTRD	CPD	102825	OLD LINE FUNDING LLC CP	0.75	1/3/2017	40,000,000.00	39,972,500.00	39,977,824.00
PSI	NTRD	CPD	102827	ATLANTIC ASSET SEC LLC CP	0.57	12/2/2016	25,000,000.00	24,999,604.17	24,999,367.50
PSI	NTRD	CPD	102833	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102834	ATLANTIC ASSET SEC LLC CP	0.6	12/2/2016	50,000,000.00	49,999,166.67	49,998,735.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102837	AUTOBAHN FUNDING CO LLC CP	0.6	12/20/2016	35,000,000.00	34,988,916.67	34,989,244.50
PSI	NTRD	CPD	102838	ATLANTIC ASSET SEC LLC CP	0.57	12/5/2016	25,000,000.00	24,998,416.67	24,998,367.50
PSI	NTRD	CPD	102839	SHEFFIELD RECEIVABLES CORP	0.57	12/8/2016	35,000,000.00	34,996,120.83	34,996,227.00
PSI	NTRD	CPD	102842	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	50,000,000.00	49,975,250.00	49,978,985.00
PSI	NTRD	CPD	102845	ATLANTIC ASSET SEC LLC CP	0.51	12/2/2016	50,000,000.00	49,999,291.67	49,998,735.00
PSI	NTRD	CPD	102846	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102852	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	38,000,000.00	37,981,190.00	37,984,028.60
PSI	NTRD	CPD	102853	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	34,000,000.00	34,000,000.00	33,999,575.00
PSI	NTRD	CPD	102855	ATLANTIC ASSET SEC LLC CP	0.52	12/2/2016	35,000,000.00	34,999,494.44	34,999,114.50
PSI	NTRD	CPD	102863	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	20,000,000.00	19,999,722.22	19,999,494.00
PSI	NTRD	CPD	102864	SHEFFIELD RECEIVABLES CORP	0.55	12/5/2016	50,000,000.00	49,996,944.44	49,996,735.00
PSI	NTRD	CPD	102867	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	35,000,000.00	34,982,675.00	34,985,289.50
PSI	NTRD	CPD	102868	THUNDER BAY FUNDING LLC CP	0.7	12/29/2016	50,000,000.00	49,972,777.78	49,975,990.00
PSI	NTRD	CPD	102869	SHEFFIELD RECEIVABLES CORP	0.57	12/13/2016	40,000,000.00	39,992,400.00	39,992,632.00
PSI	NTRD	CPD	102871	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,968,375.00	49,974,165.00
PSI	NTRD	CPD	102872	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,968,375.00	49,974,165.00
PSI	NTRD	CPD	102873	TOYOTA MOTOR CREDIT CORP C	0.54	12/14/2016	50,000,000.00	49,990,250.00	49,993,270.00
PSI	NTRD	CPD	102881	EXXON MOBIL CORP CP	0.44	12/16/2016	50,000,000.00	49,990,833.33	49,990,220.00
PSI	NTRD	CPD	102882	EXXON MOBIL CORP CP	0.44	12/15/2016	50,000,000.00	49,991,444.45	49,990,955.00
PSI	NTRD	CPD	102884	SHEFFIELD RECEIVABLES CORP	0.54	12/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102885	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	50,000,000.00	49,994,333.33	49,993,875.00
PSI	NTRD	CPD	102886	UNILEVER CAPITAL CORP CP	0.54	1/5/2017	13,870,000.00	13,862,718.25	13,863,786.24
PSI	NTRD	CPD	102891	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	50,000,000.00	49,999,305.56	49,998,735.00
PSI	NTRD	CPD	102892	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	5,000,000.00	4,999,930.56	4,999,873.50
PSI	NTRD	CPD	102899	SHEFFIELD RECEIVABLES CORP	0.54	12/6/2016	50,000,000.00	49,996,250.00	49,996,040.00
PSI	NTRD	CPD	102900	ATLANTIC ASSET SEC LLC CP	0.51	12/5/2016	50,000,000.00	49,997,166.67	49,996,735.00
PSI	NTRD	CPD	102901	ATLANTIC ASSET SEC LLC CP	0.5	12/5/2016	50,000,000.00	49,997,222.22	49,996,735.00
PSI	NTRD	CPD	102903	UNILEVER CAPITAL CORP CP	0.54	1/9/2017	17,000,000.00	16,990,055.00	16,991,442.20
PSI	NTRD	CPD	102904	TOYOTA MOTOR CREDIT CORP C	0.54	12/16/2016	50,000,000.00	49,988,750.00	49,992,130.00
PSI	NTRD	CPD	102905	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	15,000,000.00	14,999,791.67	14,999,620.50
PSI	NTRD	CPD	102915	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	50,000,000.00	49,997,222.22	49,996,735.00
PSI	NTRD	CPD	102916	TOYOTA MOTOR CREDIT CORP C	0.53	12/15/2016	50,000,000.00	49,989,694.45	49,992,705.00
PSI	NTRD	CPD	102919	TOYOTA MOTOR CREDIT CORP C	0.56	12/19/2016	50,000,000.00	49,986,000.00	49,990,340.00
PSI	NTRD	CPD	102920	SHEFFIELD RECEIVABLES CORP	0.55	12/9/2016	35,000,000.00	34,995,722.22	34,995,712.50
PSI	NTRD	CPD	102922	ATLANTIC ASSET SEC LLC CP	0.52	12/9/2016	35,000,000.00	34,995,955.56	34,995,712.50
PSI	NTRD	CPD	102924	SHEFFIELD RECEIVABLES CORP	0.54	12/6/2016	50,000,000.00	49,996,250.00	49,996,040.00
PSI	NTRD	CPD	102928	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	20,000,000.00	19,998,888.89	19,998,694.00
PSI	NTRD	CPD	102929	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	25,000,000.00	24,997,166.67	24,996,937.50
PSI	NTRD	CPD	102932	ATLANTIC ASSET SEC LLC CP	0.49	12/8/2016	10,000,000.00	9,999,047.22	9,998,922.00
PSI	NTRD	CPD	102933	EXXON MOBIL CORP CP	0.44	12/14/2016	50,000,000.00	49,992,055.56	49,991,675.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102935	SHEFFIELD RECEIVABLES CORP	0.54	12/7/2016	50,000,000.00	49,995,500.00	49,995,330.00
PSI	NTRD	CPD	102940	ATLANTIC ASSET SEC LLC CP	0.5	12/8/2016	50,000,000.00	49,995,138.89	49,994,610.00
PSI	NTRD	CPD	102941	ABBEY NATIONAL TREAS SV PL	0.55	1/3/2017	50,000,000.00	49,974,791.67	49,974,165.00
PSI	NTRD	CPD	102942	SHEFFIELD RECEIVABLES CORP	0.54	12/12/2016	35,000,000.00	34,994,225.00	34,994,106.00
PSI	NTRD	CPD	102943	PFIZER INC CP	0.46	12/16/2016	25,000,000.00	24,995,208.33	24,995,855.00
PSI	NTRD	CPD	102947	EXXON MOBIL CORP CP	0.44	12/19/2016	50,000,000.00	49,989,000.00	49,987,910.00
PSI	NTRD	CPD	102951	ATLANTIC ASSET SEC LLC CP	0.49	12/8/2016	25,000,000.00	24,997,618.06	24,997,305.00
PSI	NTRD	CPD	102952	TOYOTA MOTOR CREDIT CORP C	0.52	12/21/2016	25,000,000.00	24,992,777.78	24,994,545.00
PSI	NTRD	CPD	102953	TOYOTA MOTOR CREDIT CORP C	0.54	12/23/2016	25,000,000.00	24,991,750.00	24,993,897.50
PSI	NTRD	CPD	102954	SHEFFIELD RECEIVABLES CORP	0.54	12/5/2016	25,000,000.00	24,998,500.00	24,998,367.50
PSI	NTRD	CPD	102955	PFIZER INC CP	0.45	12/20/2016	50,000,000.00	49,988,125.00	49,989,250.00
PSI	NTRD	CPD	102956	PFIZER INC CP	0.45	12/20/2016	9,750,000.00	9,747,684.38	9,747,903.75
PSI	NTRD	CPD	102959	ABBEY NATIONAL TREAS SV PL	0.49	1/3/2017	35,587,000.00	35,571,015.51	35,568,612.20
PSI	NTRD	CPD	102961	EXXON MOBIL CORP CP	0.46	12/30/2016	50,000,000.00	49,981,472.22	49,978,125.00
PSI	NTRD	CPD	102963	MICROSOFT CORPORATION CP	0.51	12/20/2016	50,000,000.00	49,986,541.67	49,988,415.00
PSI	NTRD	CPD	102964	MICROSOFT CORPORATION CP	0.51	12/20/2016	50,000,000.00	49,986,541.67	49,988,415.00
PSI	NTRD	CPD	102966	SHEFFIELD RECEIVABLES CORP	0.54	12/13/2016	35,000,000.00	34,993,700.00	34,993,553.00
PSI	NTRD	CPD	102967	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,983,041.67	24,985,430.00
PSI	NTRD	CPD	102968	CRC FUNDING LLC CP	0.54	12/19/2016	50,000,000.00	49,986,500.00	49,985,930.00
PSI	NTRD	CPD	102969	CRC FUNDING LLC CP	0.54	12/19/2016	3,000,000.00	2,999,190.00	2,999,155.80
PSI	NTRD	CPD	102970	MICROSOFT CORPORATION CP	0.52	12/20/2016	33,500,000.00	33,490,806.11	33,492,238.05
PSI	NTRD	CPD	102971	PRIVATE EXPORT FUNDING COR	0.52	1/3/2017	41,000,000.00	40,980,456.66	40,980,443.00
PSI	NTRD	CPD	102972	PRIVATE EXPORT FUNDING COR	0.54	1/3/2017	25,000,000.00	24,987,625.00	24,988,075.00
PSI	NTRD	CPD	102973	SHEFFIELD RECEIVABLES CORP	0.54	12/14/2016	50,000,000.00	49,990,250.00	49,989,985.00
PSI	NTRD	CPD	102974	MICROSOFT CORPORATION CP	0.51	12/21/2016	21,868,000.00	21,861,804.07	21,862,642.34
PSI	NTRD	CPD	102975	MICROSOFT CORPORATION CP	0.51	12/15/2016	35,500,000.00	35,492,959.17	35,494,082.15
PSI	NTRD	CPD	102976	NATIXIS NY BRANCH CP	0.46	1/3/2017	18,077,000.00	18,069,377.53	18,068,923.20
PSI	NTRD	CPD	102977	PRIVATE EXPORT FUNDING COR	0.55	1/9/2017	50,000,000.00	49,970,208.33	49,971,500.00
PSI	NTRD	CPD	102978	ATLANTIC ASSET SEC LLC CP	0.49	12/13/2016	25,000,000.00	24,995,916.67	24,995,395.00
PSI	NTRD	CPD	102979	ATLANTIC ASSET SEC LLC CP	0.63	1/3/2017	50,000,000.00	49,971,125.00	49,970,860.00
PSI	NTRD	CPD	102980	PRIVATE EXPORT FUNDING COR	0.54	1/5/2017	10,000,000.00	9,994,750.00	9,994,920.00
PSI	NTRD	CPD	102981	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	17,936,000.00	17,923,833.41	17,925,546.90
PSI	NTRD	CPD	102982	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	41,006,000.00	41,003,721.89	41,003,322.31
PSI	NTRD	CPD	102984	AUTOBAHN FUNDING CO LLC CP	0.5	12/13/2016	50,000,000.00	49,991,666.67	49,990,790.00
PSI	NTRD	CPD	102985	AUTOBAHN FUNDING CO LLC CP	0.5	12/13/2016	25,000,000.00	24,995,833.33	24,995,395.00
PSI	NTRD	CPD	102986	TOYOTA MOTOR CREDIT CORP C	0.48	12/19/2016	50,000,000.00	49,988,000.00	49,990,340.00
PSI	NTRD	CPD	102987	AUTOBAHN FUNDING CO LLC CP	0.5	12/12/2016	50,000,000.00	49,992,361.11	49,991,580.00
PSI	NTRD	CPD	102988	TOYOTA MOTOR CREDIT CORP C	0.5	12/22/2016	30,000,000.00	29,991,250.00	29,993,070.00
PSI	NTRD	CPD	102989	CHEVRON CORP CP	0.41	12/20/2016	25,000,000.00	24,994,590.28	24,993,555.00
PSI	NTRD	CPD	102991	ABBEY NATIONAL TREAS SV PL	0.49	1/3/2017	50,000,000.00	49,977,541.66	49,974,165.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102992	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	25,000,000.00	24,957,500.00	24,962,145.00
PSI	NTRD	CPD	102993	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	6,376,000.00	6,365,160.80	6,366,345.46
PSI	NTRD	CPD	102995	MICROSOFT CORPORATION CP	0.65	2/1/2017	50,000,000.00	49,944,027.78	49,953,360.00
PSI	NTRD	CPD	102996	ATLANTIC ASSET SEC LLC CP	0.51	12/12/2016	50,000,000.00	49,992,208.33	49,991,580.00
PSI	NTRD	CPD	102997	EXXON MOBIL CORP CP	0.44	12/21/2016	50,000,000.00	49,987,777.78	49,986,290.00
PSI	NTRD	CPD	102998	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	25,000,000.00	24,997,166.67	24,996,937.50
PSI	NTRD	CPD	102999	ATLANTIC ASSET SEC LLC CP	0.55	12/15/2016	50,000,000.00	49,989,305.56	49,989,165.00
PSI	NTRD	CPD	103000	ATLANTIC ASSET SEC LLC CP	0.55	12/15/2016	30,000,000.00	29,993,583.33	29,993,499.00
PSI	NTRD	CPD	103005	MICROSOFT CORPORATION CP	0.54	12/20/2016	50,000,000.00	49,985,750.00	49,988,415.00
PSI	NTRD	CPD	103006	CREDIT AGRICOLE CIB NY BR	0.51	12/15/2016	50,000,000.00	49,990,083.33	49,991,225.00
PSI	NTRD	CPD	103010	MICROSOFT CORPORATION CP	0.54	12/20/2016	48,000,000.00	47,986,320.00	47,988,878.40
PSI	NTRD	CPD	103015	SHEFFIELD RECEIVABLES CORP	0.53	12/14/2016	50,000,000.00	49,990,430.56	49,989,985.00
PSI	NTRD	CPD	103016	CREDIT AGRICOLE CIB NY BR	0.53	12/21/2016	22,326,000.00	22,319,426.23	22,320,306.87
PSI	NTRD	CPD	103019	MICROSOFT CORPORATION CP	0.56	12/21/2016	50,000,000.00	49,984,444.44	49,987,750.00
PSI	NTRD	CPD	103020	CHEVRON CORP CP	0.48	12/27/2016	50,000,000.00	49,982,666.67	49,980,985.00
PSI	NTRD	CPD	103021	MICROSOFT CORPORATION CP	0.56	12/22/2016	50,000,000.00	49,983,666.66	49,987,105.00
PSI	NTRD	CPD	103023	REGENCY MARKETS NO. 1 LLC	0.62	12/9/2016	50,000,000.00	49,993,111.11	49,993,875.00
PSI	NTRD	CPD	103024	REGENCY MARKETS NO. 1 LLC	0.62	12/9/2016	2,050,000.00	2,049,717.56	2,049,748.88
PSI	NTRD	CPD	103025	CHEVRON CORP CP	0.48	12/29/2016	50,000,000.00	49,981,333.33	49,979,095.00
PSI	NTRD	CPD	103026	THUNDER BAY FUNDING LLC CP	0.65	1/20/2017	40,000,000.00	39,963,888.89	39,960,840.00
PSI	NTRD	CPD	103028	MICROSOFT CORPORATION CP	0.56	12/19/2016	50,000,000.00	49,986,000.00	49,989,100.00
PSI	NTRD	CPD	103033	AUTOBAHN FUNDING CO LLC CP	0.5	12/16/2016	50,000,000.00	49,989,583.33	49,988,285.00
PSI	NTRD	CPD	103034	AUTOBAHN FUNDING CO LLC CP	0.5	12/21/2016	50,000,000.00	49,986,111.11	49,983,665.00
PSI	NTRD	CPD	103035	ATLANTIC ASSET SEC LLC CP	0.62	1/5/2017	40,000,000.00	39,975,888.89	39,974,960.00
PSI	NTRD	CPD	103036	ATLANTIC ASSET SEC LLC CP	0.51	12/16/2016	35,000,000.00	34,992,562.50	34,991,799.50
PSI	NTRD	CPD	103037	SHEFFIELD RECEIVABLES CORP	0.74	1/17/2017	50,000,000.00	49,951,694.44	49,954,800.00
PSI	NTRD	CPD	103039	AUTOBAHN FUNDING CO LLC CP	0.5	12/22/2016	50,000,000.00	49,985,416.67	49,982,765.00
PSI	NTRD	CPD	103042	CREDIT AGRICOLE CIB NY BR	0.5	12/30/2016	50,000,000.00	49,979,861.11	49,980,830.00
PSI	NTRD	CPD	103049	NATIXIS NY BRANCH CP	0.43	12/2/2016	50,000,000.00	49,999,402.78	49,999,080.00
PSI	NTRD	CPD	103050	AUTOBAHN FUNDING CO LLC CP	0.5	12/16/2016	30,000,000.00	29,993,750.00	29,992,971.00
PSI	NTRD	CPD	103051	ATLANTIC ASSET SEC LLC CP	0.53	12/15/2016	50,000,000.00	49,989,694.45	49,989,165.00
PSI	NTRD	CPD	103052	EXXON MOBIL CORP CP	0.51	1/5/2017	50,000,000.00	49,975,208.33	49,972,800.00
PSI	NTRD	CPD	103055	ATLANTIC ASSET SEC LLC CP	0.57	12/15/2016	50,000,000.00	49,988,916.67	49,989,165.00
PSI	NTRD	CPD	103057	COCA COLA CO CP	0.52	1/19/2017	15,350,000.00	15,339,135.61	15,340,406.25
PSI	NTRD	CPD	103059	CREDIT AGRICOLE CIB NY BR	0.49	12/30/2016	23,029,000.00	23,019,909.94	23,020,170.68
PSI	NTRD	CPD	103062	NATIXIS NY BRANCH CP	0.43	12/2/2016	50,000,000.00	49,999,402.78	49,999,080.00
PSI	NTRD	CPD	103063	NATIXIS NY BRANCH CP	0.43	12/2/2016	50,000,000.00	49,999,402.78	49,999,080.00
PSI	NTRD	CPD	103064	PRIVATE EXPORT FUNDING COR	0.55	1/12/2017	50,000,000.00	49,967,916.66	49,969,120.00
PSI	NTRD	CPD	103065	ATLANTIC ASSET SEC LLC CP	0.52	12/23/2016	25,000,000.00	24,992,055.56	24,990,910.00
PSI	NTRD	CPD	103066	AUTOBAHN FUNDING CO LLC CP	0.5	12/23/2016	50,000,000.00	49,984,722.22	49,981,820.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103067	COCA COLA CO CP	0.59	1/20/2017	50,000,000.00	49,959,027.78	49,967,840.00
PSI	NTRD	CPD	103068	COCA COLA CO CP	0.59	1/20/2017	25,000,000.00	24,979,513.89	24,983,920.00
PSI	NTRD	CPD	103071	CREDIT AGRICOLE CIB NY BR	0.47	12/27/2016	30,159,000.00	30,148,762.70	30,148,776.10
PSI	NTRD	CPD	103073	SHEFFIELD RECEIVABLES CORP	0.55	12/16/2016	50,000,000.00	49,988,541.67	49,988,285.00
PSI	NTRD	CPD	103074	UNILEVER CAPITAL CORP CP	0.57	1/9/2017	1,100,000.00	1,099,320.75	1,099,446.26
PSI	NTRD	CPD	103075	SHEFFIELD RECEIVABLES CORP	0.74	1/18/2017	40,000,000.00	39,960,533.33	39,962,868.00
PSI	NTRD	CPD	103076	UNILEVER CAPITAL CORP CP	0.57	1/24/2017	20,000,000.00	19,982,900.00	19,984,722.00
PSI	NTRD	CPD	103077	UNILEVER CAPITAL CORP CP	0.58	1/25/2017	1,100,000.00	1,099,025.28	1,099,137.60
PSI	NTRD	CPD	103078	UNILEVER CAPITAL CORP CP	0.58	1/31/2017	20,000,000.00	19,980,344.44	19,981,778.00
PSI	NTRD	CPD	103079	AUTOBAHN FUNDING CO LLC CP	0.52	1/3/2017	50,000,000.00	49,976,166.67	49,970,860.00
PSI	NTRD	CPD	103080	OLD LINE FUNDING LLC CP	0.55	12/19/2016	50,000,000.00	49,986,250.00	49,986,355.00
PSI	NTRD	CPD	103081	ATLANTIC ASSET SEC LLC CP	0.61	1/6/2017	50,000,000.00	49,969,500.00	49,967,625.00
PSI	NTRD	CPD	103086	EXXON MOBIL CORP CP	0.52	1/5/2017	50,000,000.00	49,974,722.22	49,972,800.00
PSI	NTRD	CPD	103087	CREDIT AGRICOLE CIB NY BR	0.43	12/2/2016	50,000,000.00	49,999,402.78	49,998,925.00
PSI	NTRD	CPD	103088	TOYOTA MOTOR CREDIT CORP C	0.57	1/11/2017	50,000,000.00	49,967,541.67	49,972,350.00
PSI	NTRD	CPD	103090	AUTOBAHN FUNDING CO LLC CP	0.52	1/10/2017	50,000,000.00	49,971,111.11	49,963,100.00
PSI	NTRD	CPD	103091	SHEFFIELD RECEIVABLES CORP	0.55	12/20/2016	50,000,000.00	49,985,486.11	49,984,635.00
PSI	NTRD	CPD	103092	ATLANTIC ASSET SEC LLC CP	0.67	1/10/2017	25,000,000.00	24,981,388.89	24,981,550.00
PSI	NTRD	CPD	103093	EXXON MOBIL CORP CP	0.52	1/4/2017	50,000,000.00	49,975,444.44	49,973,700.00
PSI	NTRD	CPD	103094	COCA COLA CO CP	0.52	1/19/2017	35,000,000.00	34,975,227.78	34,978,125.00
PSI	NTRD	CPD	103095	PRIVATE EXPORT FUNDING COR	0.58	1/23/2017	50,000,000.00	49,957,305.55	49,957,400.00
PSI	NTRD	CPD	103096	SHEFFIELD RECEIVABLES CORP	0.74	1/18/2017	50,000,000.00	49,950,666.67	49,953,585.00
PSI	NTRD	CPD	103097	CREDIT AGRICOLE CIB NY BR	0.42	12/5/2016	50,000,000.00	49,997,666.67	49,997,255.00
PSI	NTRD	CPD	103103	REGENCY MARKETS NO. 1 LLC	0.65	12/19/2016	50,000,000.00	49,983,750.00	49,985,565.00
PSI	NTRD	CPD	103104	REGENCY MARKETS NO. 1 LLC	0.65	12/19/2016	50,000,000.00	49,983,750.00	49,985,565.00
PSI	NTRD	CPD	103105	AUTOBAHN FUNDING CO LLC CP	0.49	12/29/2016	30,000,000.00	29,988,566.67	29,985,594.00
PSI	NTRD	CPD	103107	ATLANTIC ASSET SEC LLC CP	0.54	12/22/2016	50,000,000.00	49,984,250.00	49,982,765.00
PSI	NTRD	CPD	103108	COCA COLA CO CP	0.54	1/5/2017	6,000,000.00	5,996,850.00	5,997,492.00
PSI	NTRD	CPD	103111	EXXON MOBIL CORP CP	0.52	1/6/2017	50,000,000.00	49,974,000.00	49,971,890.00
PSI	NTRD	CPD	103113	EXXON MOBIL CORP CP	0.52	1/4/2017	50,000,000.00	49,975,444.44	49,973,700.00
PSI	NTRD	CPD	103114	REGENCY MARKETS NO. 1 LLC	0.65	12/20/2016	35,553,000.00	35,540,803.34	35,542,074.56
PSI	NTRD	CPD	103118	ATLANTIC ASSET SEC LLC CP	0.6	12/22/2016	50,000,000.00	49,982,500.00	49,982,765.00
PSI	NTRD	CPD	103119	AUTOBAHN FUNDING CO LLC CP	0.55	1/9/2017	50,000,000.00	49,970,208.33	49,964,275.00
PSI	NTRD	CPD	103120	SHEFFIELD RECEIVABLES CORP	0.74	1/25/2017	25,000,000.00	24,971,736.11	24,972,270.00
PSI	NTRD	CPD	103121	EXXON MOBIL CORP CP	0.51	1/6/2017	50,000,000.00	49,974,500.00	49,971,890.00
PSI	NTRD	CPD	103124	SHEFFIELD RECEIVABLES CORP	0.74	1/24/2017	50,000,000.00	49,944,500.00	49,945,915.00
PSI	NTRD	CPD	103125	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,978,916.67	49,974,165.00
PSI	NTRD	CPD	103126	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,978,916.67	49,974,165.00
PSI	NTRD	CPD	103128	AUTOBAHN FUNDING CO LLC CP	0.55	1/3/2017	25,000,000.00	24,987,395.83	24,985,430.00
PSI	NTRD	CPD	103130	AUTOBAHN FUNDING CO LLC CP	0.67	1/25/2017	50,000,000.00	49,948,819.44	49,944,540.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103131	TOYOTA MOTOR CREDIT CORP C	0.56	1/13/2017	50,000,000.00	49,966,555.55	49,970,360.00
PSI	NTRD	CPD	103132	CREDIT AGRICOLE CIB NY BR	0.45	12/27/2016	40,406,000.00	40,392,868.05	40,392,302.37
PSI	NTRD	CPD	103134	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,978,916.67	49,974,165.00
PSI	NTRD	CPD	103135	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	25,000,000.00	24,989,458.34	24,987,082.50
PSI	NTRD	CPD	103136	CAFCO LLC CP	0.57	12/27/2016	25,000,000.00	24,989,708.34	24,988,992.50
PSI	NTRD	CPD	103137	SHEFFIELD RECEIVABLES CORP	0.75	1/20/2017	50,000,000.00	49,947,916.66	49,951,050.00
PSI	NTRD	CPD	103138	EXXON MOBIL CORP CP	0.5	1/6/2017	50,000,000.00	49,975,000.00	49,971,890.00
PSI	NTRD	CPD	103139	EXXON MOBIL CORP CP	0.5	1/5/2017	50,000,000.00	49,975,694.44	49,972,800.00
PSI	NTRD	CPD	103140	SHEFFIELD RECEIVABLES CORP	0.74	1/25/2017	50,000,000.00	49,943,472.22	49,944,540.00
PSI	NTRD	CPD	103141	EXXON MOBIL CORP CP	0.51	1/9/2017	50,000,000.00	49,972,375.00	49,969,055.00
PSI	NTRD	CPD	103142	MONT BLANC CAPITAL CORP CP	0.9	2/14/2017	36,698,000.00	36,629,191.25	36,633,154.63
PSI	NTRD	CPD	103143	SHEFFIELD RECEIVABLES CORP	0.75	1/17/2017	35,000,000.00	34,965,729.16	34,968,360.00
PSI	NTRD	CPD	103145	ABBEY NATIONAL TREAS SV PL	0.46	1/5/2017	35,000,000.00	34,984,347.22	34,980,750.00
PSI	NTRD	CPD	103151	AUTOBAHN FUNDING CO LLC CP	0.55	1/3/2017	50,000,000.00	49,974,791.67	49,970,860.00
PSI	NTRD	CPD	103152	AUTOBAHN FUNDING CO LLC CP	0.55	1/5/2017	50,000,000.00	49,973,263.89	49,968,700.00
PSI	NTRD	CPD	103153	ATLANTIC ASSET SEC LLC CP	0.6	1/5/2017	50,000,000.00	49,970,833.33	49,968,700.00
PSI	NTRD	CPD	103156	CAFCO LLC CP	0.54	12/29/2016	50,000,000.00	49,979,000.00	49,975,990.00
PSI	NTRD	CPD	103159	NATIXIS NY BRANCH CP	0.4	12/6/2016	50,000,000.00	49,997,222.23	49,997,115.00
PSI	NTRD	CPD	103160	EXXON MOBIL CORP CP	0.51	1/5/2017	50,000,000.00	49,975,208.34	49,972,800.00
PSI	NTRD	CPD	103161	UNILEVER CAPITAL CORP CP	0.58	1/30/2017	34,000,000.00	33,967,133.33	33,969,811.40
PSI	NTRD	CPD	103162	UNILEVER CAPITAL CORP CP	0.57	1/27/2017	50,000,000.00	49,954,875.00	49,958,755.00
PSI	NTRD	CPD	103163	SHEFFIELD RECEIVABLES CORP	0.75	1/26/2017	50,000,000.00	49,941,666.67	49,943,235.00
PSI	NTRD	CPD	103164	CAFCO LLC CP	0.9	2/28/2017	25,000,000.00	24,944,375.00	24,941,875.00
PSI	NTRD	CPD	103166	MICROSOFT CORPORATION CP	0.72	2/8/2017	38,749,000.00	38,695,526.38	38,706,577.59
PSI	NTRD	CPD	103169	AUTOBAHN FUNDING CO LLC CP	0.55	1/6/2017	13,000,000.00	12,992,850.00	12,991,582.50
PSI	NTRD	CPD	103172	TOYOTA MOTOR CREDIT CORP C	0.54	1/13/2017	25,000,000.00	24,983,875.00	24,985,180.00
PSI	NTRD	CPD	103173	ING U.S. FUNDING LLC CP	0.79	2/1/2017	25,000,000.00	24,965,986.11	24,973,092.50
PSI	NTRD	CPD	103174	ATLANTIC ASSET SEC LLC CP	0.57	1/4/2017	50,000,000.00	49,973,083.33	49,969,760.00
PSI	NTRD	CPD	103175	TOYOTA MOTOR CREDIT CORP C	0.58	1/20/2017	35,000,000.00	34,971,805.56	34,973,323.00
PSI	NTRD	CPD	103177	MICROSOFT CORPORATION CP	0.73	2/9/2017	25,000,000.00	24,964,513.89	24,971,992.50
PSI	NTRD	CPD	103178	CAFCO LLC CP	0.91	3/7/2017	18,750,000.00	18,704,500.00	18,701,600.63
PSI	NTRD	CPD	103181	MICROSOFT CORPORATION CP	0.76	2/13/2017	25,000,000.00	24,960,944.45	24,969,530.00
PSI	NTRD	CPD	103183	AUTOBAHN FUNDING CO LLC CP	0.6	1/9/2017	50,000,000.00	49,967,500.00	49,964,275.00
PSI	NTRD	CPD	103184	AUTOBAHN FUNDING CO LLC CP	0.6	1/9/2017	25,000,000.00	24,983,750.00	24,982,137.50
PSI	NTRD	CPD	103185	ATLANTIC ASSET SEC LLC CP	0.59	1/11/2017	50,000,000.00	49,966,402.77	49,961,965.00
PSI	NTRD	CPD	103186	SHEFFIELD RECEIVABLES CORP	0.75	2/2/2017	50,000,000.00	49,934,375.00	49,932,710.00
PSI	NTRD	CPD	103188	PRIVATE EXPORT FUNDING COR	0.6	1/13/2017	32,000,000.00	31,977,066.66	31,979,699.20
PSI	NTRD	CPD	103191	AUTOBAHN FUNDING CO LLC CP	0.44	12/6/2016	50,000,000.00	49,996,944.44	49,996,040.00
PSI	NTRD	CPD	103192	ATLANTIC ASSET SEC LLC CP	0.6	1/6/2017	50,000,000.00	49,970,000.00	49,967,625.00
PSI	NTRD	CPD	103193	NATIXIS NY BRANCH CP	0.32	12/1/2016	50,000,000.00	50,000,000.00	49,999,545.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103194	NATIXIS NY BRANCH CP	0.32	12/1/2016	50,000,000.00	50,000,000.00	49,999,545.00
PSI	NTRD	CPD	103198	SHEFFIELD RECEIVABLES CORP	0.74	1/30/2017	50,000,000.00	49,938,333.34	49,937,555.00
PSI	NTRD	CPD	103201	COCA COLA CO CP	0.64	2/7/2017	17,300,000.00	17,279,086.23	17,282,457.80
		CPD Total					8,855,791,000.00	8,852,056,605.49	8,852,146,178.12
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,986,441.69	24,939,450.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,876,566.55
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,842,625.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,992,083.33	49,958,500.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,529,215.29	36,504,675.95
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,547,363.57
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,731,824.31	23,613,936.25
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,962,194.71	49,713,550.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,886.58	149,140.65
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,989,813.80	24,907,675.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,301,004.68
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,994,169.56	24,726,950.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,489,680.12	43,024,893.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,813,250.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,982,128.59	24,884,400.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,982,128.59	24,884,400.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,982,128.59	24,884,400.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,889,125.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,918,713.08
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,963,689.25	24,725,050.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,725,050.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,725,050.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,891,200.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,991,446.17	25,003,500.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,487,294.02
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	40,973,555.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,900,313.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,900,313.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,778,270.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,980,228.10	24,831,200.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,661,475.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,661,475.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,634,393.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,890,689.85
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,957,835.62	49,079,600.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,717,725.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,984,856.26	24,661,475.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,737.98	12,196,641.66
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,401,756.60	19,107,087.54
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,971,700.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,979,343.07	49,287,800.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,520,359.39	46,862,840.24
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	48,902,350.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,597,450.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,451,175.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,979,072.55	49,597,450.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,597,450.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,978,190.03	24,466,825.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,633,150.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,633,150.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,266,300.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,576,511.33	32,883,412.80
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,461,223.60	34,742,891.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,964,928.81	48,940,250.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,978,080.50	24,470,125.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,416,857.74	25,876,114.12
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,965,786.85	29,364,150.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,759,625.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,795,196.50
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,759,625.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,759,625.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,759,625.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,565,874.11	45,960,531.27
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,977,902.52	24,613,150.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,977,902.52	24,613,150.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,664,304.42	20,271,051.55
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,960,327.96	24,452,700.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,598,250.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,799,125.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,799,125.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,278,720.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,990,476.59	26,513,136.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,978,173.32	24,549,200.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,972,236.47	29,459,040.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,585,853.77	23,224,547.60

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,629,627.69	45,031,259.90
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,966,566.27	24,661,150.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,972,296.23	24,704,200.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,976,271.90	24,704,200.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,976,285.57	24,704,200.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,972,058.50	29,645,040.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,493,900.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,978,506.57	48,240,843.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,468,500.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,970,217.55	32,298,420.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,881,875.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,492,697.22	40,857,040.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,929,750.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,483,550.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,483,550.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,458,300.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,464,875.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,363,733.66
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,483,550.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,482,311.62	34,880,667.00
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,762,324.44	27,014,427.60
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,465,750.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,232,875.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,926,025.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,692.82	27,361,389.65
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,988,122.95	24,232,675.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,097,159.01	31,044,493.92
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,974,989.70	24,232,675.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,228,650.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,228,650.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,228,650.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,228,650.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,976,101.93	24,232,675.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,153,587.93	10,832,005.73
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,161,680.48	22,555,621.51
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,399.81	31,236,103.52
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,975,780.82	48,554,750.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,971,006.16	48,896,200.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,937,231.78	41,772,866.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,966,416.53	24,528,250.00

Los Angeles County Treasurer
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Attachment X

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PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,089,905.27	25,632,021.25
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,586,700.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,408,675.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,987,808.01	24,408,675.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,990,197.26	48,586,700.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,760,536.81	22,121,524.51
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,573,100.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,210,076.05
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,950,992.47	24,649,925.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,796,441.23	38,617,040.64
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,883,214.15	24,781,850.00
		FFCB Total					3,783,351,000.00	3,781,505,079.37	3,723,290,256.82
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,995,233.03	45,061,290.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,196,183.48	45,200,045.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,995,778.18	50,000,050.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,995,271.57	28,000,028.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,883,457.09	45,754,864.20
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,981,979.41	49,841,900.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,931,975.40	37,825,017.91
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,401,081.43	22,444,195.60
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,960,350.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,040,682.39
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,970,250.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,766,075.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,472.37	5,889,012.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,694.47	1,177,802.40
PSI	NTRD	FHLB	101137	FHLB 0.625	0.625	3/29/2017	50,000,000.00	49,998,374.66	50,031,350.00
PSI	NTRD	FHLB	101138	FHLB 0.625	0.625	3/29/2017	36,505,000.00	36,503,813.34	36,527,888.64
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,487,855.09	33,594,823.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,662,525.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,978,317.10	49,325,050.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,344,075.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,870,590.40
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,543,250.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,470,170.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,640,323.50
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	49,074,050.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,688,125.10	28,611,459.15
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,452,560.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,976,245.89	24,412,000.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,637,425.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,181,794.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,926,350.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,093,615.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,497,075.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,497,075.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,616,250.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,393,150.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,886,425.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,886,425.00
		FHLB Total					1,235,750,000.00	1,235,416,857.61	1,222,107,261.89
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,955,097.22	49,974,250.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	38,018,826.29	38,033,402.71
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,953,333.33	49,972,800.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,480,866.67	20,488,848.00
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,125,000.00	36,125,000.00
		FHLD Total					194,678,000.00	194,533,123.51	194,594,300.71
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,752,748.38
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,002,850.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,002,850.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,002,850.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,848,776.96	49,735,100.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,848,776.96	49,735,100.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,904,624.57	49,735,100.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,904,624.57	49,735,100.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,930,855.95	49,735,100.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,930,855.95	49,735,100.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,651,092.27	49,791,200.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,651,092.27	49,791,200.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,568,467.68	44,761,590.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,547,800.88	49,735,100.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,965,000.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,947,650.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,907,825.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,298,270.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,989,270.52	49,000,100.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,329,600.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,978,850.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,018,500.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,702,028.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,632.89	24,527,125.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,542,050.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,513,500.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,580,575.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,805,400.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,679,400.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,619,275.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,486,325.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,440,100.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,440,100.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,220,050.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,440,100.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,430,700.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,514,200.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,358,600.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,440,100.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,440,100.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,430,700.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,721,800.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,288,450.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,421,975.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,375,700.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,381,300.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,228,825.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,255,725.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,376,400.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,367,300.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,316,600.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,372,800.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,314,850.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,364,950.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,550,300.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,638,850.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,320,550.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,739,450.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,084,150.00
		FHLM Total					2,358,490,000.00	2,356,259,871.47	2,313,427,186.38

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

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PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,067,888.52	50,089,100.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,067,888.52	50,089,100.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,016,756.98	50,065,200.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,016,756.98	50,065,200.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,576.57	14,749,487.60
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,893,400.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,774,750.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,892,855.27	20,803,964.50
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,940,000.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,931,450.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,833,700.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,835,250.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,752,400.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,849,050.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,954,715.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,936,750.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,829.95	36,406,020.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,927,300.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,927,300.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,950,225.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,986,097.72	24,897,425.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,724,985.02	49,916,050.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,232,790.89	30,348,958.40
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,842,870.49	24,930,525.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,443,100.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,443,100.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,443,100.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,834,163.98	50,443,100.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,763,975.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,272,028.54	31,346,379.18
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,795,908.66	49,672,900.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,795,908.66	49,672,900.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,946,277.93	39,847,600.38
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,312,475.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,525,050.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,553,175.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,826,100.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,113,787.40	30,903,529.28
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,793,200.00

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

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PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,961,858.08	49,908,450.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,393,850.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,827,825.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,500,350.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,550.33	24,491,375.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,573,125.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,512,250.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,612,400.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,448,850.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,945,200.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,442,350.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,558,250.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,367,525.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,367,525.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,638,550.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,320,000.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,857,490.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,390,500.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,205,700.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,118,825.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,164,475.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,237,650.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,119,700.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,160,175.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,163,900.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,331,000.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,178,775.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,162,200.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,163,775.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,158,775.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,526,325.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,268,425.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,990,695.51	24,268,425.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,299,475.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,221,650.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,196,950.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,201,117.66	44,903,091.31
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,380,925.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,266,375.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,442,225.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,194,925.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,464,500.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,280,650.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,618.84	34,116,145.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,556,900.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,289,300.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,973,665.43	49,220,700.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,183,300.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,233.46	48,556,900.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,233.46	48,556,900.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,066,688.90	13,663,911.66
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,990,191.68	48,742,150.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,756,900.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,756,900.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,465,700.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,740,475.00
		FNMA Total					3,370,557,000.00	3,369,155,225.43	3,318,497,942.31
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.36622	5/22/2017	50,000,000.00	50,002,803.29	50,086,900.00
PSI	NTRD	FRCDQ2	103167	WESTPAC BANKING CORP NY FR	1.11511	8/31/2017	50,000,000.00	50,003,475.95	49,975,000.00
		FRCDQ2 Total					100,000,000.00	100,006,279.24	100,061,900.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,847,300.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,806,450.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,542,200.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,542,200.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,471,300.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,503,750.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,571,700.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,539,900.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,553,200.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,530,900.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,538,500.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,552,500.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,760,775.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,752,025.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,626,925.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,626,925.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,653,575.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,653,575.00

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

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PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,622,000.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,620,475.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,621,975.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,323,650.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,661,825.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,661,825.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,446,950.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,031,850.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,819,750.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,761,000.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,007,400.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,007,400.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,739,075.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,553,475.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,553,475.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,419,750.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,464,875.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	2	6/29/2021	10,000,000.00	10,000,000.00	9,603,480.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2.35	7/27/2021	25,000,000.00	25,000,000.00	24,169,725.00
		MCPN Total					1,260,000,000.00	1,260,000,000.00	1,246,163,655.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,490.69	49,994,050.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.9	4/28/2021	50,000,000.00	50,000,000.00	48,780,150.00
PSI	NTRD	MCSA	101960	FHLMC 2.75 (CALLABLE)	2	6/29/2021	50,000,000.00	50,000,000.00	48,017,400.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,360,700.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,870,450.00
		MCSA Total					200,000,000.00	199,999,490.69	196,022,750.00
PSI	NTRD	NCD1	102134	WELLS FARGO BANK, NA CD	0.94	1/20/2017	50,000,000.00	50,000,000.00	50,029,500.00
PSI	NTRD	NCD1	102233	WELLS FARGO BANK, NA CD	1.05	1/20/2017	50,000,000.00	50,000,000.00	50,037,300.00
PSI	NTRD	NCD1	102602	WELLS FARGO BANK, NA CD	1.14	3/23/2017	50,000,000.00	50,000,000.00	50,049,150.00
PSI	NTRD	NCD1	102840	MUFG UNION BANK NA CD	0.42	12/1/2016	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	NCD1	102870	MUFG UNION BANK NA CD	0.42	12/5/2016	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	NCD1	102874	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,034,350.00
PSI	NTRD	NCD1	102875	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,034,350.00
PSI	NTRD	NCD1	102914	MUFG UNION BANK NA CD	0.42	12/2/2016	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	NCD1	102936	MUFG UNION BANK NA CD	0.49	1/4/2017	50,000,000.00	50,000,000.00	50,001,800.00
PSI	NTRD	NCD1	103123	WELLS FARGO BANK, NA CD	1.1	5/30/2017	50,000,000.00	50,000,000.00	50,014,450.00
PSI	NTRD	NCD1	103176	MUFG UNION BANK NA CD	0.5	1/9/2017	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	NCD1	103195	MUFG UNION BANK NA CD	0.5	1/10/2017	50,000,000.00	50,000,000.00	49,997,723.50

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

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PSI	NTRD	NCD1	103196	MUFG UNION BANK NA CD	0.5	1/13/2017	50,000,000.00	50,000,000.00	49,997,557.00
		NCD1 Total					650,000,000.00	650,000,000.00	650,197,430.50
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,983,494.07	50,006,050.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,983,494.07	50,006,050.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,986,837.18	49,990,250.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,975,158.36	49,990,250.00
		NOTE Total					200,000,000.00	199,928,983.68	199,992,600.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,924,166.67	49,939,000.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,924,166.67	49,939,000.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,924,166.67	49,939,000.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,924,166.67	49,939,000.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,924,166.67	49,939,000.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,924,166.67	49,939,000.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,892,569.44	49,918,500.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,892,569.44	49,918,500.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,879,541.67	49,887,850.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,879,541.67	49,887,850.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,877,500.00	49,887,850.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,845,416.67	49,858,000.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,845,416.67	49,858,000.00
PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,777,774.31	49,739,200.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,777,774.31	49,739,200.00
PSI	NTRD	TBIL	102644	UST BILL	0.43	3/30/2017	50,000,000.00	49,928,930.56	49,918,500.00
PSI	NTRD	TBIL	102645	UST BILL	0.43	3/30/2017	50,000,000.00	49,928,930.56	49,918,500.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,714,531.25	49,689,800.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,714,531.25	49,689,800.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,713,437.50	49,689,800.00
PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,713,437.50	49,689,800.00
		TBIL Total					1,050,000,000.00	1,046,926,902.82	1,046,925,150.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,014,000.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,014,000.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,001,785.97	50,019,950.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,001,785.97	50,019,950.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,001,923.00	50,021,450.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,001,923.00	50,021,450.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	50,016,600.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	102053	ROYAL BANK OF CANADA NY CD	0.76	12/20/2016	50,000,000.00	50,000,000.00	50,006,300.00
PSI	NTRD	YANK1	102158	UBS AG STAMFORD CT CD	0.91	12/20/2016	50,000,000.00	50,000,000.00	50,012,500.00
PSI	NTRD	YANK1	102181	CANADIAN IMP. BK OF COM NY	0.98	12/20/2016	50,000,000.00	50,000,262.81	50,011,950.00
PSI	NTRD	YANK1	102244	ROYAL BANK OF CANADA NY CD	0.9	12/20/2016	50,000,000.00	50,000,000.00	50,010,200.00
PSI	NTRD	YANK1	102248	BANK OF MONTREAL CHICAGO C	0.97	12/20/2016	50,000,000.00	50,000,000.00	50,010,700.00
PSI	NTRD	YANK1	102410	CREDIT SUISSE NY CD	1.01	12/20/2016	50,000,000.00	50,000,000.00	50,014,200.00
PSI	NTRD	YANK1	102518	NORDEA BK FINLAND PLC NY C	0.83	12/20/2016	50,000,000.00	50,000,000.00	50,008,000.00
PSI	NTRD	YANK1	102519	BANK OF MONTREAL CHICAGO C	0.85	12/20/2016	50,000,000.00	50,000,000.00	50,007,400.00
PSI	NTRD	YANK1	102528	RABOBANK NEDERLAND NY CD	0.88	12/20/2016	50,000,000.00	50,000,000.00	50,010,500.00
PSI	NTRD	YANK1	102617	NORDEA BK FINLAND PLC NY C	0.77	12/20/2016	50,000,000.00	50,000,000.00	50,006,350.00
PSI	NTRD	YANK1	102637	RABOBANK NEDERLAND NY CD	0.84	12/30/2016	50,000,000.00	50,000,000.00	50,012,000.00
PSI	NTRD	YANK1	102647	RABOBANK NEDERLAND NY CD	0.86	12/22/2016	50,000,000.00	50,000,869.82	50,010,150.00
PSI	NTRD	YANK1	102654	CANADIAN IMP. BK OF COM NY	1.1	3/27/2017	50,000,000.00	50,001,602.38	50,023,150.00
PSI	NTRD	YANK1	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,953,450.00
PSI	NTRD	YANK1	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,953,450.00
PSI	NTRD	YANK1	102710	SOCIETE GENERALE NY CD	0.63	12/5/2016	50,000,000.00	50,000,055.50	50,002,100.00
PSI	NTRD	YANK1	102721	RABOBANK NEDERLAND NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	YANK1	102738	TORONTO DOMINION BANK NY C	0.59	12/20/2016	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	102757	TORONTO DOMINION BANK NY C	0.59	12/16/2016	50,000,000.00	50,000,208.12	50,001,950.00
PSI	NTRD	YANK1	102766	DNB BANK ASA NY CD	0.55	12/12/2016	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	102769	RABOBANK NEDERLAND NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	YANK1	102772	SOCIETE GENERALE NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	50,006,150.00
PSI	NTRD	YANK1	102773	BARCLAYS BANK PLC NY CD	0.77	12/30/2016	50,000,000.00	50,000,000.00	50,015,100.00
PSI	NTRD	YANK1	102775	SVENSKA HANDELSBANKEN NY C	0.7	1/3/2017	50,000,000.00	50,000,457.62	50,011,250.00
PSI	NTRD	YANK1	102804	DNB BANK ASA NY CD	0.55	12/20/2016	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	YANK1	102816	NORDEA BK FINLAND PLC NY C	0.73	1/20/2017	50,000,000.00	50,000,693.16	50,006,800.00
PSI	NTRD	YANK1	102819	SOCIETE GENERALE NY CD	0.75	1/3/2017	50,000,000.00	50,000,457.62	50,012,650.00
PSI	NTRD	YANK1	102861	SVENSKA HANDELSBANKEN NY C	1.08	4/28/2017	50,000,000.00	50,002,044.44	50,024,700.00
PSI	NTRD	YANK1	102862	SVENSKA HANDELSBANKEN NY C	1.12	5/19/2017	50,000,000.00	50,002,332.55	50,020,150.00
PSI	NTRD	YANK1	102865	BNP PARIBAS SF CD	0.52	12/1/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	102878	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	50,013,100.00
PSI	NTRD	YANK1	102879	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	50,013,100.00
PSI	NTRD	YANK1	102902	SOCIETE GENERALE NY CD	0.45	12/6/2016	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	102930	DNB BANK ASA NY CD	0.43	12/5/2016	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	102934	BNP PARIBAS SF CD	0.52	12/7/2016	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	YANK1	102958	TORONTO DOMINION BANK NY C	0.52	1/3/2017	50,000,000.00	50,000,000.00	49,997,050.00
PSI	NTRD	YANK1	102960	BNP PARIBAS SF CD	0.52	12/5/2016	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	103003	TORONTO DOMINION BANK NY C	0.61	1/13/2017	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	103032	WESTPAC BANKING CORP NY CD	1.02	5/19/2017	50,000,000.00	50,002,335.03	49,992,100.00
PSI	NTRD	YANK1	103038	BANK OF MONTREAL CHICAGO C	0.5	12/20/2016	50,000,000.00	50,000,000.00	49,997,700.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	103058	BANK OF MONTREAL CHICAGO C	0.51	12/21/2016	50,000,000.00	50,000,000.00	49,997,650.00
PSI	NTRD	YANK1	103101	BANK OF MONTREAL CHICAGO C	0.64	12/30/2016	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	103122	RABOBANK NEDERLAND NY CD	0.95	3/28/2017	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	YANK1	103146	SOCIETE GENERALE NY CD	0.73	2/1/2017	50,000,000.00	50,000,859.90	50,007,850.00
PSI	NTRD	YANK1	103154	BNP PARIBAS SF CD	0.52	12/30/2016	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	103165	TORONTO DOMINION BANK NY C	0.89	2/27/2017	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	YANK1	103199	BARCLAYS BANK PLC NY CD	0.91	3/3/2017	50,000,000.00	50,000,000.00	50,005,155.00
PSI	NTRD	YANK1	103200	BNP PARIBAS NY CD	0.52	12/30/2016	50,000,000.00	50,000,000.00	49,999,167.00
		YANK1 Total					2,750,000,000.00	2,750,019,596.89	2,750,321,222.00
	NTRD Total						**26,103,617,000.00**	**26,090,795,297.46**	**25,908,745,283.73**
				NTRD-PSI Historical Total				**26,098,706,784.56**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,937,484.88	48,412,100.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,384,283.09	48,316,400.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,241,683.04	48,316,400.00
PSI	TRADE	NOTE	103046	USTN 1.25	1.25	10/31/2021	50,000,000.00	49,128,858.80	48,566,400.00
		NOTE Total					200,000,000.00	197,692,309.81	193,611,300.00
	TRADE Total						**200,000,000.00**	**197,692,309.81**	**193,611,300.00**
				TRADE-PSI Historical Total				**197,666,015.63**	
		PSI Total					**26,303,617,000.00**	**26,288,487,607.27**	**26,102,356,583.73**
				PSI Historical Total				**26,296,372,800.19**	

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,011,505.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	475,792.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,636.55	1,340,950.50
		FFCB Total					7,000,000.00	6,992,636.55	6,828,248.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,763,565.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,804,384.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,338,110.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,964,168.80
		FHLB Total					21,200,000.00	21,200,000.00	19,870,227.80
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,552,981.43
		FHLM Total					3,976,000.00	3,976,000.00	3,552,981.43
	PHHPA Total						32,176,000.00	32,168,636.55	30,251,457.23
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,973.23	129,565.54
		FFCB Total					130,000.00	129,973.23	129,565.54
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,720.87	583,058.40
		FHLB Total					600,000.00	599,720.87	583,058.40
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,457.28
		FHLM Total					476,000.00	476,000.00	474,457.28
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,775,001.10
		FNMA Total					3,900,000.00	3,900,000.00	3,775,001.10
	SANIT Total						5,106,000.00	5,105,694.10	4,962,082.32
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2016	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2016	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2016	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2016	53,353.16	53,353.16	53,353.16
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2016	59,668.18	59,668.18	59,668.18
		CTDQ Total					39,329,484.60	39,329,484.60	39,329,484.60
	SCAQM Total						39,329,484.60	39,329,484.60	39,329,484.60
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2016	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2016	4,847.55	4,847.55	4,847.55
		CTDQ Total					3,195,200.85	3,195,200.85	3,195,200.85
	SLIM Total						3,195,200.85	3,195,200.85	3,195,200.85
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2016	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2016	58.56	58.56	58.56
		CTDQ Total					38599.53	38599.53	38599.53
	WASIA Total						38599.53	38599.53	38599.53
				SPI Total			**84,320,284.98**	**84,312,615.63**	**82,251,824.53**
				SPI Historical Total				**84,312,354.98**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	431,813.95
03/08/06	CCTSA TOBACCO BONDS 2006	38,366,086.58
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	754,605.82
12/21/11	LAC-CAL 2011 SERIES A	2,062,001.46
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,614,549.62

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,243,899.62
03/21/12	DISNEY PROJECT, 2012	4,203,340.79
12/02/02	MASTER REFUNDING 2002B	5,168,846.38
03/02/05	MASTER REFUNDING 2005A	10,092.11
12/13/06	MASTER REFUNDING 2006 A & B	10,244,068.26
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	115,340,884.61
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	45,038,725.27
06/26/14	COMMERCIAL PAPER 2014	5,372,699.29
01/05/06	COMMERCIAL PAPER 2016	2,435,612.58
	U.S. BANK - TRUSTEE TOTAL	$195,058,168.91

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	64,604,300.42
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,839,837.15
	LEASE REVENUE BONDS (2016 SERIES D)	3,871,531.54
	ZIONS BANK - TRUSTEE TOTAL	$84,315,669.11

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$302,000.00
	TREASURER TOTAL	$302,000.00

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 11/30/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
FRCDQ2						
102398	TORONTO DOMINION BANK NY FRCD	1.37	05/22/17	50,000,000.00	50,002,803.29	Cpn rate=Qtrly US$LIBOR+45bp.
103167	WESTPAC BANKING CORP NY FRCD	1.12	08/31/17	50,000,000.00	50,003,475.95	Cpn rate=Qtrly US$LIBOR+18bp.
FRCDQ2 Totals				**100,000,000.00**	**100,006,279.24**	
	CORPORATE AND AGENCY ISSUED TOTAL			**100,000,000.00**	**100,006,279.24**	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	0.84	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	0.93	06/30/19	10,000,000.00	10,000,000.00	
102950	LACCAL BANS	1.00	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				**70,000,000.00**	**70,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**70,000,000.00**	**70,000,000.00**	
NTRD - PSI NON-TRADING Total				**170,000,000.00**	**170,006,279.24**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 11/30/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96776	LACCAL	09/12/14	10,000,000.00	3.500%
97467	LACCAL	12/10/14	10,000,000.00	3.500%
98159	LACCAL	03/23/15	10,000,000.00	3.500%
98733	LACCAL	06/01/15	10,000,000.00	3.500%
100983	LACCAL	03/18/16	10,000,000.00	0.840%
102161	LACCAL	07/20/16	10,000,000.00	0.930%
102950	LACCAL	11/02/16	10,000,000.00	1.003%
			$ 70,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 11/30/16
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,500,025,876.13	63.11 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	8,852,056,605.49	26.08 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,246,855,886.50	168.35 DAYS	197,692,309.81	1,757.30 DAYS
AGENCIES	12,396,869,648.08	1,205.37 DAYS	0.00	0.00 DAYS
MUNICIPALS	70,000,000.00	472.71 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	24,987,281.26	408.00 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$26,090,795,297.46	599.74 DAYS	$197,692,309.81	1,757.30 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 11/30/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	12/01/16 - 12/30/16	$7,140,023,000.00	27.14	27.14	$7,139,193,962.56	27.16	27.16
31 to 60 Days	12/31/16 - 01/29/17	$3,913,573,000.00	14.88	42.02	$3,911,303,550.13	14.88	42.04
61 to 90 Days	01/30/17 - 02/28/17	$728,123,000.00	2.77	44.79	$727,527,860.00	2.77	44.81
91 to 120 Days	03/01/17 - 03/30/17	$950,255,000.00	3.61	48.40	$949,391,523.43	3.61	48.42
121 to 180 Days	03/31/17 - 05/29/17	$800,000,000.00	3.04	51.44	$799,344,349.93	3.04	51.46
181 to 270 Days	05/30/17 - 08/27/17	$340,000,000.00	1.29	52.73	$339,961,486.23	1.29	52.75
271 to 365 Days	08/28/17 - 11/30/17	$754,590,000.00	2.87	55.60	$752,991,260.69	2.86	55.61
1 to 1.5 YEARS	12/01/17 - 05/31/18	$272,790,000.00	1.04	56.64	$272,110,223.63	1.04	56.65
1.5 to 2 YEARS	06/01/18 - 11/30/18	$634,330,000.00	2.41	59.05	$633,365,880.07	2.41	59.06
2 to 3 YEARS	11/30/18 - 11/30/19	$2,950,735,000.00	11.22	70.27	$2,948,173,236.83	11.21	70.27
3 to 4 YEARS	11/30/19 - 11/30/20	$2,974,421,000.00	11.31	81.58	$2,973,902,514.62	11.31	81.58
4 to 5 YEARS	11/30/20 - 11/30/21	$4,844,777,000.00	18.42	100.00	$4,841,221,759.15	18.42	100.00
Portfolio Total:		**$26,303,617,000.00**			**$26,288,487,607.27**		
GF							
4 to 5 YEARS	11/30/20 - 11/30/21	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
PHHPA							
10 + YEARS	11/30/26 - 11/30/66	$32,176,000.00	100.00	100.00	$32,168,636.55	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,636.55**		
SANIT							
1 to 1.5 YEARS	12/01/17 - 05/31/18	$606,000.00	11.87	11.87	$605,973.23	11.87	11.87
4 to 5 YEARS	11/30/20 - 11/30/21	$4,500,000.00	88.13	100.00	$4,499,720.87	88.13	100.00
Portfolio Total:		**$5,106,000.00**			**$5,105,694.10**		

Los Angeles County Treasurer

Inventory Report - Totals Section

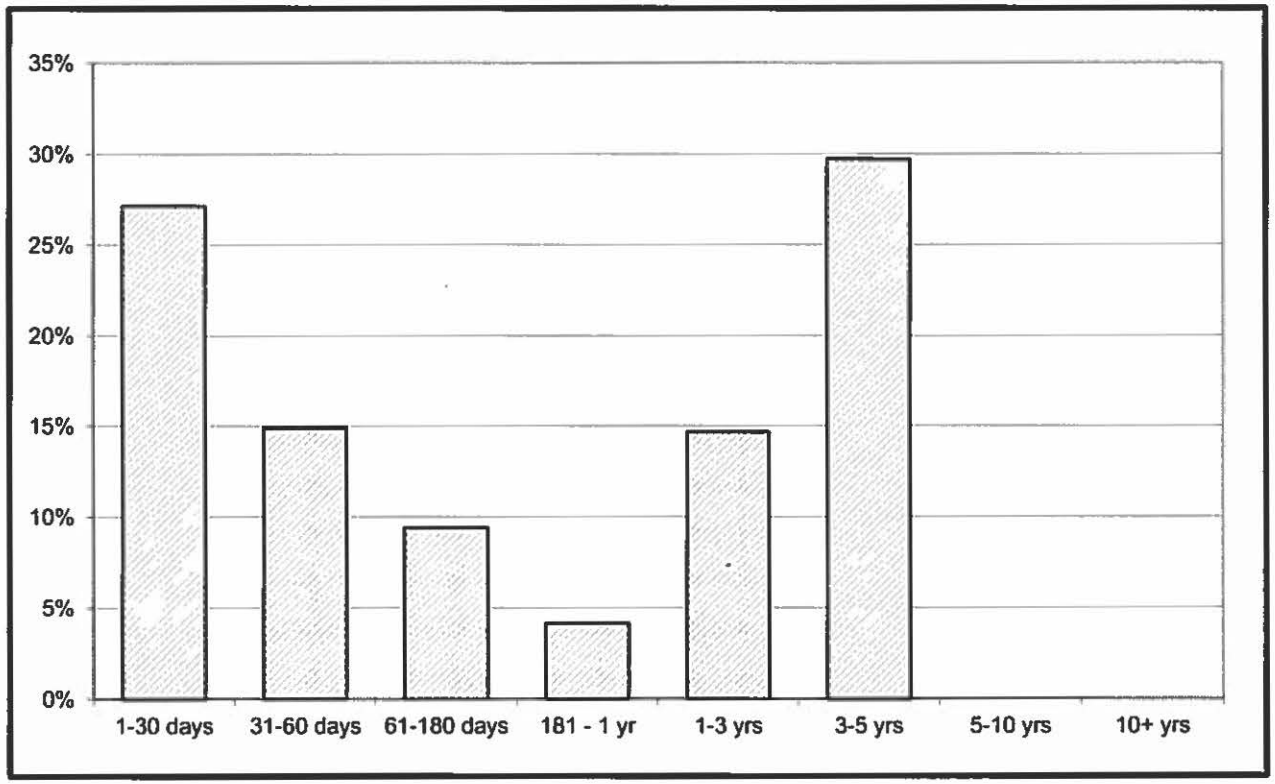
Maturity Range Grouping

As of 11/30/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
31 to 60 Days	12/31/16 - 01/29/17	$39,329,484.60	100.00	100.00	$39,329,484.60	100.00	100.00
Portfolio Total:		**$39,329,484.60**			**$39,329,484.60**		
SLIM							
31 to 60 Days	12/31/16 - 01/29/17	$3,195,200.85	100.00	100.00	$3,195,200.85	100.00	100.00
Portfolio Total:		**$3,195,200.85**			**$3,195,200.85**		
WASIA							
31 to 60 Days	12/31/16 - 01/29/17	$38,599.53	100.00	100.00	$38,599.53	100.00	100.00
Portfolio Total:		**$38,599.53**			**$38,599.53**		

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



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	7,139,194	27.16%
31 - 60 days		3,911,304	14.88%
61 - 180 days		2,476,264	9.42%
181 - 1 yr		1,092,953	4.15%
1 - 3 yrs		3,853,649	14.66%
3 - 5 yrs		7,815,124	29.73%
5 - 10 yrs		-	0.00%
10+ yrs		-	0.00%
	$	26,288,488	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 11/30/16
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,195,200.85
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,329,484.60
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,599.53
	LAIF TOTAL	$42,563,284.98

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of October 2016 with October 2015
(Dollars In Thousands)

	October 2016	October 2015	Change
Average Daily Portfolio ($)	66,701,931	63,007,850	+3,694,081
Accrued Earnings ($)	37,067	19,066	+18,001
Effective Yield (%)	0.654	0.357	+0.297
Average Life-Month End (In Days)	163	200	-37
Total Security Transactions			
Amount ($)	22,443,886	19,284,853	+3,159,033
Number	457	388	+69
Total Time Deposit Transactions			
Amount ($)	3,241,000	3,540,000	-299,000
Number	129	146	-17
Average Workday Investment Activity ($)	1,223,090	1,037,493	+185,597
Prescribed Demand Account Balances For Services ($)	1,593,200	1,992,200	-399,000

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

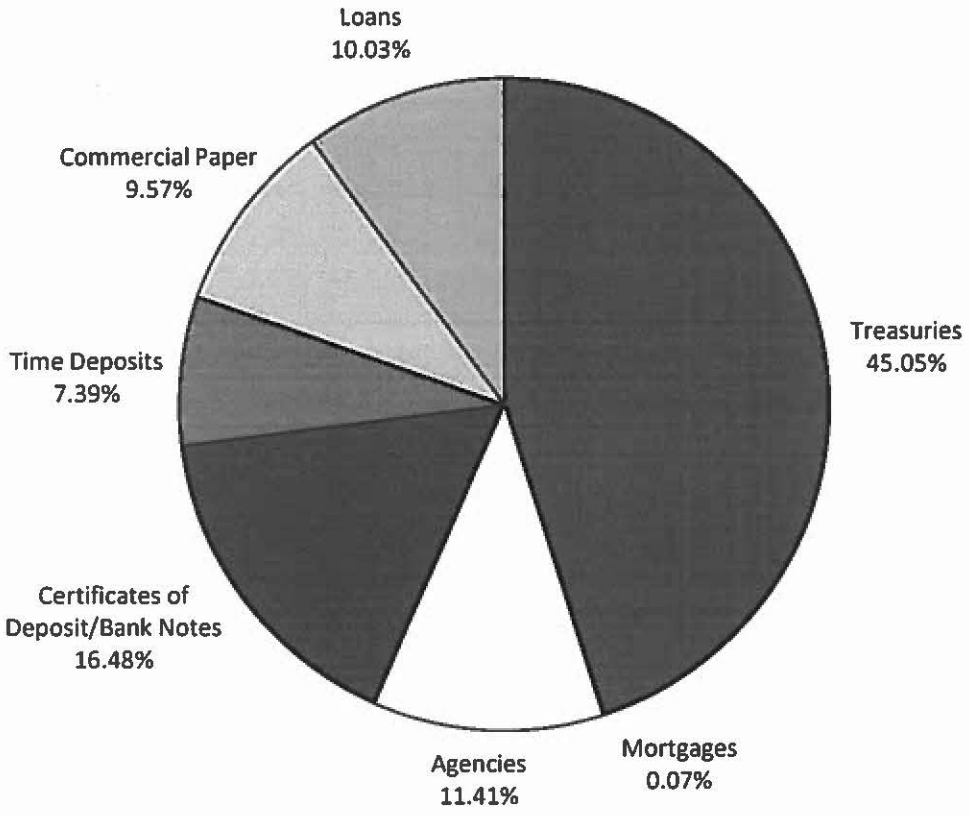
(Dollars In Thousands)

October 31, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,051,333	15.71	-0.99
Bonds	0	0.00	0
Notes	20,643,257	29.34	-0.02
Strips	0	0.00	0
Total Government	31,694,590	45.05	-1.01
Agency Debentures	1,793,214	2.55	+0.07
Certificates of Deposit	11,000,028	15.63	-3.41
Bank Notes	600,000	0.85	-0.32
Repurchases	0	0.00	0
Agency Discount Notes	5,979,780	8.50	-2.74
Time Deposits	5,197,440	7.39	-0.26
GNMAs	0	0.00	0
Commercial Paper	6,734,264	9.57	-1.17
Remics	52,205	0.07	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	620,831	0.88	+0.07
GF Loans	6,437,300	9.15	+8.79
Other	249,997	0.36	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	70,359,649	100.00	

INVESTMENT ACTIVITY	OCTOBER 2016		SEPTEMBER 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	457	22,443,886	511	25,488,340
Other	53	1,351,767	35	2,915,048
Time Deposits	129	3,241,000	104	2,342,480
Total	639	27,036,653	650	30,745,868
PMIA Monthly Average Effective Yield (%)		0.654	0.634	
Year to Date Yield Last Day of Month (%)		0.621	0.611	

Pooled Money Investment Account
Portfolio Composition
$70.4 billion
10/31/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/03/16	REDEMPTIONS								
	BN	BOFA	0.750	10/03/16	0.750	50,000	154	160,416.67	0.760
	BN	BOFA	0.750	10/03/16	0.750	50,000	154	160,416.67	0.760
	BN	BOFA	0.800	10/03/16	0.800	50,000	158	175,555.56	0.811
	BN	BOFA	0.800	10/03/16	0.800	50,000	158	175,555.56	0.811
	BN	BOFA	0.800	10/03/16	0.800	50,000	167	185,555.56	0.811
	BN	BOFA	0.800	10/03/16	0.800	50,000	167	185,555.56	0.811
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000	88	67,222.22	0.558
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000	88	67,222.22	0.558
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000	89	67,986.11	0.558
	CD	MUFG UNION	0.550	10/03/16	0.550	50,000	89	67,986.11	0.558
	CD	BOWEST	0.650	10/03/16	0.650	50,000	116	104,722.22	0.659
	CD	BOWEST	0.650	10/03/16	0.650	50,000	116	104,722.22	0.659
	CD	BOWEST	0.740	10/03/16	0.740	50,000	125	128,472.22	0.750
	CD	BOWEST	0.740	10/03/16	0.740	50,000	125	128,472.22	0.750
	CD	US BANK	0.550	10/03/16	0.550	50,000	147	112,291.67	0.558
	CD	US BANK	0.550	10/03/16	0.550	50,000	147	112,291.67	0.558
	CD	WELLS FGO	0.910	10/03/16	0.910	50,000	202	255,305.56	0.923
	CD	WELLS FGO	0.910	10/03/16	0.910	50,000	202	255,305.56	0.923
	CD	WELLS FGO	0.900	10/03/16	0.900	50,000	221	276,250.00	0.915
	CD	WELLS FGO	0.900	10/03/16	0.900	50,000	221	276,250.00	0.915
	CP	NISSAN		10/03/16	0.620	50,000	33	28,416.67	0.629
	CP	TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
	CP	TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
	CP	TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
	CP	TD USA		10/03/16	0.620	50,000	101	86,972.22	0.630
	CP	TD USA		10/03/16	0.590	50,000	102	83,583.33	0.599
	CP	CAFCO		10/03/16	0.660	50,000	110	100,833.33	0.671
	CP	OLD LINE		10/03/16	0.650	50,000	116	104,722.22	0.660
	CP	TOYOTA		10/03/16	0.720	50,000	130	130,000.00	0.732
	CP	SCOTIA NY		10/03/16	0.700	50,000	145	140,972.22	0.712
	CP	SCOTIA NY		10/03/16	0.700	50,000	145	140,972.22	0.712
	CP	SCOTIA NY		10/03/16	0.780	50,000	167	180,916.67	0.794
	CP	SCOTIA NY		10/03/16	0.780	50,000	167	180,916.67	0.794
	CP	JPM LLC		10/03/16	0.870	50,000	172	207,833.33	0.886
	CP	JPM LLC		10/03/16	0.870	50,000	172	207,833.33	0.886
	DEB	FHLB	0.520	10/03/16	0.520	50,000	221	157,444.44	0.521
	DEB	FHLB	0.520	10/03/16	0.520	50,000	221	157,444.44	0.521
	DN	IBRD		10/03/16	0.350	50,000	110	53,472.22	0.355
	DN	IBRD		10/03/16	0.350	50,000	110	53,472.22	0.355
	DN	FHLB		10/03/16	0.410	50,000	111	63,208.33	0.416
	DN	FHLB		10/03/16	0.410	50,000	111	63,208.33	0.416
	DN	FHLB		10/03/16	0.350	50,000	112	54,444.44	0.355
	DN	FHLB		10/03/16	0.410	50,000	137	78,013.89	0.416
	DN	FNMA		10/03/16	0.330	50,000	151	69,208.33	0.335
	DN	FNMA		10/03/16	0.330	50,000	151	69,208.33	0.335
	DN	FNMA		10/03/16	0.340	50,000	158	74,611.11	0.345
	DN	FNMA		10/03/16	0.340	50,000	158	74,611.11	0.345
	DN	FNMA		10/03/16	0.360	50,000	165	82,500.00	0.366
	DN	FNMA		10/03/16	0.360	50,000	165	82,500.00	0.366

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/03/16	REDEMPTIONS (Continued)								
	DN	FNMA		10/03/16	0.350	50,000	167	81,180.56	0.355
	DN	FNMA		10/03/16	0.350	50,000	167	81,180.56	0.355
	DN	FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
	DN	FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
	DN	FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
	DN	FNMA		10/03/16	0.360	50,000	167	83,500.00	0.366
	DN	FHLB		10/03/16	0.430	50,000	168	100,333.33	0.437
	DN	FHLB		10/03/16	0.430	50,000	168	100,333.33	0.437
	DN	FHLMC		10/03/16	0.420	50,000	188	109,666.67	0.427
	DN	FHLMC		10/03/16	0.420	50,000	188	109,666.67	0.427
	DN	FHLMC		10/03/16	0.460	50,000	221	141,194.44	0.469
	DN	FHLMC		10/03/16	0.460	50,000	221	141,194.44	0.469
	DN	FNMA		10/03/16	0.520	50,000	248	179,111.11	0.531
	DN	FNMA		10/03/16	0.520	50,000	248	179,111.11	0.531
	YCD	MIZUHO	0.580	10/03/16	0.580	50,000	62	49,944.44	0.588
	YCD	MIZUHO	0.580	10/03/16	0.580	50,000	62	49,944.44	0.588
	YCD	SUMITOMO	0.700	10/03/16	0.700	50,000	87	84,583.33	0.710
	YCD	SUMITOMO	0.700	10/03/16	0.700	50,000	87	84,583.33	0.710
	YCD	WESTPAC	0.610	10/03/16	0.610	50,000	97	82,180.56	0.618
	YCD	WESTPAC	0.610	10/03/16	0.610	50,000	97	82,180.56	0.618
	YCD	CIBC	0.650	10/03/16	0.650	50,000	98	88,472.22	0.659
	YCD	CIBC	0.650	10/03/16	0.650	50,000	98	88,472.22	0.659
	YCD	NB CANADA	0.600	10/03/16	0.600	50,000	104	86,666.67	0.608
	YCD	NB CANADA	0.600	10/03/16	0.600	50,000	104	86,666.67	0.608
	YCD	SVENSKA	0.585	10/03/16	0.585	50,000	109	88,562.50	0.593
	YCD	SVENSKA	0.585	10/03/16	0.585	50,000	109	88,562.50	0.593
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
	YCD	SOC GEN	0.670	10/03/16	0.670	50,000	110	102,361.11	0.679
	YCD	SVENSKA	0.610	10/03/16	0.610	50,000	117	99,125.00	0.618
	YCD	SVENSKA	0.610	10/03/16	0.610	50,000	117	99,125.00	0.618
	YCD	STNDRD CH	0.770	10/03/16	0.770	50,000	119	127,263.89	0.781
	YCD	STNDRD CH	0.770	10/03/16	0.770	50,000	119	127,263.89	0.781
	YCD	SWEDBANK	0.670	10/03/16	0.670	50,000	145	134,930.56	0.679
	YCD	SWEDBANK	0.670	10/03/16	0.670	50,000	145	134,930.56	0.679
	YCD	CIBC	0.670	10/03/16	0.670	50,000	147	136,791.67	0.679
	YCD	CIBC	0.670	10/03/16	0.670	50,000	147	136,791.67	0.679
	YCD	SCOTIA	0.760	10/03/16	0.760	50,000	158	166,777.78	0.771
	YCD	SCOTIA	0.760	10/03/16	0.760	50,000	158	166,777.78	0.771
	YCD	ANZ	0.700	10/03/16	0.700	50,000	160	155,555.56	0.710
	YCD	ANZ	0.700	10/03/16	0.700	50,000	160	155,555.56	0.710
	YCD	SE BANKEN	0.730	10/03/16	0.730	50,000	161	163,236.11	0.740
	YCD	SE BANKEN	0.730	10/03/16	0.730	50,000	161	163,236.11	0.740
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000	168	182,000.00	0.791
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000	168	182,000.00	0.791
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000	171	185,250.00	0.791
	YCD	SE BANKEN	0.780	10/03/16	0.780	50,000	171	185,250.00	0.791

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/03/16	**NO PURCHASES**								
10/04/16	**NO REDEMPTIONS**								
10/04/16	**PURCHASES**								
	CP	GE CO		11/08/16	0.400	50,000			
	CP	GE CO		11/08/16	0.400	50,000			
	DEB	FNMA	1.000	09/27/17	0.658	50,000			
	TR	BILL		03/30/17	0.430	50,000			
	TR	BILL		03/30/17	0.430	50,000			
	TR	NOTE	0.750	09/30/18	0.790	50,000			
	TR	NOTE	0.750	09/30/18	0.790	50,000			
	YCD	NB CANADA	0.840	01/27/17	0.840	50,000			
	YCD	NB CANADA	0.840	01/27/17	0.840	50,000			
10/05/16	**NO REDEMPTIONS**								
10/05/16	**PURCHASES**								
	CP	BNP NY		10/11/16	0.410	50,000			
	CP	BNP NY		10/11/16	0.410	50,000			
	CP	GE CO		11/08/16	0.400	50,000			
	CP	GE CO		11/08/16	0.400	50,000			
	CP	LIBERTY		01/27/17	0.970	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	BILL		03/30/17	0.435	50,000			
	TR	NOTE	0.750	09/30/18	0.847	50,000			
	TR	NOTE	0.750	09/30/18	0.847	50,000			
	YCD	SVENSKA	0.760	01/03/17	0.760	50,000			
	YCD	SVENSKA	0.760	01/03/17	0.760	50,000			
10/06/16	**NO REDEMPTIONS**								
10/06/16	**PURCHASES**								
	CP	RABO NY		12/09/16	0.620	50,000			
	CP	RABO NY		12/09/16	0.620	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	TR	BILL		03/23/17	0.435	50,000			
	YCD	DNB	0.410	11/08/16	0.410	50,000			
	YCD	DNB	0.410	11/08/16	0.410	50,000			
10/07/16	**REDEMPTIONS**								
	CP	BNP NY		10/07/16	0.470	50,000	29	18,930.56	0.477
	CP	BNP NY		10/07/16	0.470	50,000	29	18,930.56	0.477

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/07/16	**REDEMPTIONS (Continued)**								
	CP	TOKYO NY		10/07/16	0.540	50,000	35	26,250.00	0.548
	CP	TOKYO NY		10/07/16	0.540	50,000	35	26,250.00	0.548
10/07/16	**PURCHASES**								
	TR	BILL		03/30/17	0.415	50,000			
	TR	BILL		03/30/17	0.415	50,000			
10/10/16	**NO REDEMPTIONS**								
10/10/16	**NO PURCHASES**								
10/11/16	**REDEMPTIONS**								
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CD	CITIBANK	0.710	10/11/16	0.710	50,000	118	116,361.11	0.720
	CP	BNP NY		10/11/16	0.410	50,000	6	3,416.67	0.416
	CP	BNP NY		10/11/16	0.410	50,000	6	3,416.67	0.416
	CP	BNP NY		10/11/16	0.490	50,000	22	14,972.22	0.497
	CP	BNP NY		10/11/16	0.490	50,000	22	14,972.22	0.497
	CP	TOKYO NY		10/11/16	0.510	50,000	22	15,583.33	0.517
	CP	PEPSICO		10/11/16	0.390	50,000	27	14,625.00	0.396
	CP	TOKYO NY		10/11/16	0.520	50,000	28	20,222.22	0.527
	CP	TOKYO NY		10/11/16	0.520	50,000	28	20,222.22	0.527
	CP	TOKYO NY		10/11/16	0.520	50,000	28	20,222.22	0.527
	CP	TOYOTA		10/11/16	0.570	50,000	70	55,416.67	0.579
	CP	TOYOTA		10/11/16	0.570	50,000	70	55,416.67	0.579
	CP	TD USA		10/11/16	0.600	50,000	95	79,166.67	0.609
	CP	TD USA		10/11/16	0.600	50,000	95	79,166.67	0.609
	CP	LIBERTY		10/11/16	0.690	50,000	96	92,000.00	0.701
	YCD	DNB	0.420	10/11/16	0.420	50,000	33	19,250.00	0.426
	YCD	DNB	0.420	10/11/16	0.420	50,000	33	19,250.00	0.426
	YCD	NB CANADA	0.480	10/11/16	0.480	50,000	33	22,000.00	0.487
	YCD	NB CANADA	0.480	10/11/16	0.480	50,000	33	22,000.00	0.487
	YCD	SWEDBANK	0.440	10/11/16	0.440	50,000	61	37,277.78	0.446
	YCD	SWEDBANK	0.440	10/11/16	0.440	50,000	61	37,277.78	0.446
10/11/16	**PURCHASES**								
	CP	RABO NY		10/14/16	0.400	50,000			
	CP	RABO NY		10/14/16	0.400	50,000			
	CP	RABO NY		10/14/16	0.400	50,000			
10/12/16	**NO REDEMPTIONS**								
10/12/16	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/13/16	**REDEMPTIONS**								
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.475	50,000	282	186,041.67	0.485
	TR	BILL		10/13/16	0.425	50,000	339	200,104.17	0.434
	TR	BILL		10/13/16	0.425	50,000	339	200,104.17	0.434
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.373	50,000	343	177,454.86	0.380
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.340	50,000	345	162,916.67	0.347
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
	TR	BILL		10/13/16	0.315	50,000	350	153,125.00	0.321
10/13/16	**PURCHASES**								
	BN	BOFA	1.140	04/10/17	1.140	50,000			
	BN	BOFA	1.140	04/10/17	1.140	50,000			
	CP	GE CO		10/21/16	0.340	50,000			
	CP	GE CO		10/21/16	0.340	50,000			
	CP	RABO NY		10/28/16	0.420	50,000			
	CP	RABO NY		10/28/16	0.420	50,000			
	DEB FR	IBRD	0.978	10/13/20	0.978	50,000			
	TR	BILL		10/12/17	0.671	50,000			
	TR	BILL		10/12/17	0.671	50,000			
	TR	BILL		10/12/17	0.683	50,000			
	TR	BILL		10/12/17	0.683	50,000			
	YCD	DNB	0.420	11/16/16	0.420	50,000			
	YCD	DNB	0.420	11/16/16	0.420	50,000			
	YCD	DNB	0.420	11/16/16	0.420	50,000			
10/14/16	**REDEMPTIONS**								
	CP	RABO NY		10/14/16	0.400	50,000	3	1,666.67	0.406
	CP	RABO NY		10/14/16	0.400	50,000	3	1,666.67	0.406
	CP	RABO NY		10/14/16	0.400	50,000	3	1,666.67	0.406
	CP	BNP NY		10/14/16	0.490	50,000	24	16,333.33	0.497
	CP	BNP NY		10/14/16	0.510	50,000	31	21,958.33	0.517
	CP	BNP NY		10/14/16	0.510	50,000	31	21,958.33	0.517
	YCD	DNB	0.420	10/14/16	0.420	50,000	30	17,500.00	0.426
	YCD	DNB	0.420	10/14/16	0.420	50,000	30	17,500.00	0.426
	YCD	SUMITOMO	0.470	10/14/16	0.470	50,000	30	19,583.33	0.477
	YCD	SUMITOMO	0.470	10/14/16	0.470	50,000	30	19,583.33	0.477
	YCD	NORINCHUK	0.480	10/14/16	0.480	50,000	31	20,666.67	0.487
	YCD	NORINCHUK	0.480	10/14/16	0.480	50,000	31	20,666.67	0.487

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/14/16	**REDEMPTIONS (Continued)**								
	YCD FR	RB CANADA	0.571	10/14/16	0.571	50,000	366	412,497.78	0.825
	YCD FR	RB CANADA	0.571	10/14/16	0.571	50,000	366	412,497.78	0.825
10/14/16	**PURCHASES**								
	CP	RABO NY		10/26/16	0.420	50,000			
	CP	RABO NY		10/26/16	0.420	50,000			
	CP	RABO NY		10/26/16	0.420	50,000			
	CP	BNP NY		10/28/16	0.460	50,000			
	CP	BNP NY		10/28/16	0.460	50,000			
	CP	BNP NY		10/28/16	0.460	50,000			
10/17/16	**REDEMPTIONS**								
	CP	BNP NY		10/17/16	0.510	50,000	32	22,666.67	0.517
	CP	BNP NY		10/17/16	0.510	50,000	32	22,666.67	0.517
	YCD	MONTREAL	0.410	10/17/16	0.410	50,000	31	17,652.78	0.416
	YCD	MONTREAL	0.410	10/17/16	0.410	50,000	31	17,652.78	0.416
10/17/16	**PURCHASES**								
	CP	TOKYO NY		11/07/16	0.500	50,000			
	CP	TOKYO NY		11/07/16	0.500	50,000			
	CP	TOKYO NY		11/07/16	0.500	50,000			
	CP	GE CO		11/16/16	0.440	50,000			
	CP	GE CO		11/16/16	0.440	50,000			
	DEB	FFCB	0.940	10/17/18	0.940	50,000			
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000			
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000			
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000			
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000			
10/18/16	**NO REDEMPTIONS**								
10/18/16	**NO PURCHASES**								
10/19/16	**REDEMPTIONS**								
	CP	BNP NY		10/19/16	0.490	50,000	26	17,694.44	0.497
	CP	BNP NY		10/19/16	0.490	50,000	26	17,694.44	0.497
	CP	BNP NY		10/19/16	0.490	50,000	26	17,694.44	0.497
	CP	TOKYO NY		10/19/16	0.550	50,000	29	22,152.78	0.558
	CP	TOKYO NY		10/19/16	0.550	50,000	29	22,152.78	0.558
	CP	TOYOTA		10/19/16	0.440	50,000	34	20,777.78	0.446
10/19/16	**PURCHASES**								
	CD	BOWEST	1.130	04/03/17	1.130	50,000			
	CD	BOWEST	1.130	04/03/17	1.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/19/16	**PURCHASES (Continued)**								
	CP	SOC GEN NY		11/21/16	0.450	50,000			
	CP	SOC GEN NY		11/21/16	0.450	50,000			
	CP	GE CO		12/09/16	0.470	50,000			
	CP	GE CO		12/09/16	0.470	50,000			
	CP	TOKYO NY		12/23/16	0.680	50,000			
	CP	TOKYO NY		12/23/16	0.680	50,000			
	CP	TOKYO NY		12/23/16	0.680	50,000			
	TR	NOTE	0.500	02/28/17	0.387	50,000			
	TR	NOTE	0.500	02/28/17	0.387	50,000			
	TR	BILL		03/30/17	0.395	50,000			
	TR	BILL		03/30/17	0.395	50,000			
	YCD	SWEDBANK	0.410	11/16/16	0.410	50,000			
	YCD	SWEDBANK	0.410	11/16/16	0.410	50,000			
	YCD	MIZUHO	0.570	12/09/16	0.570	50,000			
	YCD	MIZUHO	0.570	12/09/16	0.570	50,000			
	YCD	NORINCHUK	0.880	01/23/17	0.880	50,000			
	YCD	NORINCHUK	0.880	01/23/17	0.880	50,000			
10/20/16	**NO REDEMPTIONS**								
10/20/16	**PURCHASES**								
	CP	RABO NY		10/28/16	0.420	50,000			
	CP	RABO NY		10/28/16	0.420	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	TR	BILL		03/30/17	0.390	50,000			
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000			
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000			
	YCD	DNB	0.550	12/23/16	0.550	50,000			
	YCD	DNB	0.550	12/23/16	0.550	50,000			
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000			
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000			
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000			
	YCD	SE BANKEN	0.790	02/15/17	0.790	50,000			
	YCD	SE BANKEN	0.790	02/15/17	0.790	50,000			
	YCD	RB CANADA	0.925	04/03/17	0.925	50,000			
	YCD	RB CANADA	0.925	04/03/17	0.925	50,000			
10/21/16	**REDEMPTIONS**								
	CP	GE CO		10/21/16	0.340	50,000	8	3,777.78	0.345
	CP	GE CO		10/21/16	0.340	50,000	8	3,777.78	0.345
	YCD	DNB	0.410	10/21/16	0.410	50,000	31	17,652.78	0.416
	YCD	DNB	0.410	10/21/16	0.410	50,000	31	17,652.78	0.416

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/21/16 PURCHASES									
	CP	TOKYO NY		12/16/16	0.620	50,000			
	CP	SOC GEN NY		02/01/17	0.860	50,000			
	CP	SOC GEN NY		02/01/17	0.860	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	BILL		10/12/17	0.633	50,000			
	TR	NOTE	0.750	09/30/18	0.823	50,000			
	TR	NOTE	0.750	09/30/18	0.823	50,000			
	YCD	BNP	0.870	02/01/17	0.870	50,000			
	YCD	BNP	0.870	02/01/17	0.870	50,000			
10/24/16 REDEMPTIONS									
	CP	BNP NY		10/24/16	0.450	50,000	28	17,500.00	0.456
	CP	BNP NY		10/24/16	0.450	50,000	28	17,500.00	0.456
	CP	TOKYO NY		10/24/16	0.550	50,000	32	24,444.44	0.558
	CP	TOKYO NY		10/24/16	0.550	50,000	32	24,444.44	0.558
	CP	MIZUHO NY		10/24/16	0.620	50,000	61	52,527.78	0.629
	CP	MIZUHO NY		10/24/16	0.620	50,000	61	52,527.78	0.629
	CP	LIBERTY		10/24/16	0.670	50,000	62	57,694.44	0.680
	CP	TOYOTA		10/24/16	0.660	50,000	88	80,666.67	0.670
	CP	TOYOTA		10/24/16	0.660	50,000	88	80,666.67	0.670
	CP	LIBERTY		10/24/16	0.720	50,000	105	105,000.00	0.732
	CP	THUNDER		10/24/16	0.670	50,000	118	109,805.56	0.681
	CP	OLD LINE		10/24/16	0.680	50,000	119	112,388.89	0.691
	CP	JPM LLC		10/24/16	0.870	50,000	179	216,291.67	0.886
	CP	JPM LLC		10/24/16	0.870	50,000	179	216,291.67	0.886
	DN	FHLB		10/24/16	0.400	50,000	179	99,444.44	0.406
	DN	FHLB		10/24/16	0.400	50,000	179	99,444.44	0.406
	YCD	NORINCHUK	0.700	10/24/16	0.700	50,000	62	60,277.78	0.710
	YCD	NORINCHUK	0.700	10/24/16	0.700	50,000	62	60,277.78	0.710
	YCD	MIZUHO	0.880	10/24/16	0.880	50,000	88	107,555.56	0.892
	YCD	MIZUHO	0.880	10/24/16	0.880	50,000	88	107,555.56	0.892
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000	186	222,166.67	0.872
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000	186	222,166.67	0.872
	YCD	RABOBANK	0.860	10/24/16	0.860	50,000	186	222,166.67	0.872
10/24/16 PURCHASES									
	CD	CITIBANK	0.900	03/01/17	0.900	50,000			
	CD	CITIBANK	0.900	03/01/17	0.900	50,000			
	CP	TOKYO NY		12/02/16	0.570	50,000			
	CP	TOKYO NY		12/02/16	0.570	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
	CP	TD USA		01/27/17	0.670	50,000			
10/25/16 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/25/16	**PURCHASES**								
	CP	NISSAN		12/02/16	0.640	50,000			
	CP	JPM LLC		04/26/17	1.050	50,000			
	CP	JPM LLC		04/26/17	1.050	50,000			
	TR	NOTE	0.750	08/31/18	0.846	50,000			
	TR	NOTE	0.750	08/31/18	0.846	50,000			
	TR	NOTE	0.750	09/30/18	0.840	50,000			
	TR	NOTE	0.750	09/30/18	0.840	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
	TR	NOTE	1.000	10/15/19	1.003	50,000			
10/26/16	**REDEMPTIONS**								
	CP	RABO NY		10/26/16	0.420	50,000	12	7,000.00	0.426
	CP	RABO NY		10/26/16	0.420	50,000	12	7,000.00	0.426
	CP	RABO NY		10/26/16	0.420	50,000	12	7,000.00	0.426
10/26/16	**PURCHASES**								
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000			
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000			
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000			
10/27/16	**REDEMPTIONS**								
	CP	TOKYO NY		10/27/16	0.550	50,000	31	23,680.56	0.558
	CP	TOKYO NY		10/27/16	0.550	50,000	31	23,680.56	0.558
	CP	TOKYO NY		10/27/16	0.550	50,000	31	23,680.56	0.558
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.430	50,000	196	117,055.56	0.437
	DN	FHLB		10/27/16	0.420	50,000	198	115,500.00	0.427
	DN	FHLB		10/27/16	0.420	50,000	198	115,500.00	0.427
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.350	50,000	176	85,555.56	0.355
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.376	50,000	182	95,044.44	0.382
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/27/16 REDEMPTIONS (Continued)									
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.400	50,000	182	101,111.11	0.406
	TR	BILL		10/27/16	0.403	50,000	182	101,743.06	0.409
	TR	BILL		10/27/16	0.403	50,000	182	101,743.06	0.409
	TR	BILL		10/27/16	0.405	50,000	182	102,375.00	0.411
	TR	BILL		10/27/16	0.405	50,000	182	102,375.00	0.411
	YCD	SWEDBANK	0.390	10/27/16	0.390	50,000	30	16,250.00	0.395
	YCD	SWEDBANK	0.390	10/27/16	0.390	50,000	30	16,250.00	0.395
	YCD	SVENSKA	0.470	10/27/16	0.470	50,000	30	19,583.33	0.477
	YCD	SVENSKA	0.470	10/27/16	0.470	50,000	30	19,583.33	0.477
	YCD	NORINCHUK	0.480	10/27/16	0.480	50,000	34	22,666.67	0.487
	YCD	NORINCHUK	0.480	10/27/16	0.480	50,000	34	22,666.67	0.487
	YCD	MIZUHO	0.650	10/27/16	0.650	50,000	65	58,680.56	0.659
	YCD	MIZUHO	0.650	10/27/16	0.650	50,000	65	58,680.56	0.659
	YCD	RB CANADA	0.835	10/27/16	0.835	50,000	189	219,187.50	0.847
	YCD	RB CANADA	0.835	10/27/16	0.835	50,000	189	219,187.50	0.847
	YCD	TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
	YCD	TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
	YCD	TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
	YCD	TORONTO	0.820	10/27/16	0.820	50,000	190	216,388.89	0.831
	YCD	RB CANADA	0.840	10/27/16	0.840	50,000	191	222,833.33	0.852
	YCD	RB CANADA	0.840	10/27/16	0.840	50,000	191	222,833.33	0.852
10/27/16 PURCHASES									
	CP	TOYOTA		01/23/17	0.730	50,000			
	CP	TOYOTA		01/23/17	0.730	50,000			
	CP	GE CTS		02/01/17	0.580	50,000			
	CP	GE CTS		02/01/17	0.580	50,000			
	CP	SOC GEN NY		02/01/17	0.850	50,000			
	SBA FR	POOL # 509896	0.750	10/25/41	0.750	3,272			
	SBA FR	POOL # 509896	0.750	10/25/41	0.750	50,000			
10/28/16 REDEMPTIONS									
	CP	RABO NY		10/28/16	0.420	50,000	8	4,666.67	0.426
	CP	RABO NY		10/28/16	0.420	50,000	8	4,666.67	0.426
	CP	BNP NY		10/28/16	0.460	50,000	14	8,944.44	0.466
	CP	BNP NY		10/28/16	0.460	50,000	14	8,944.44	0.466
	CP	BNP NY		10/28/16	0.460	50,000	14	8,944.44	0.466
	CP	RABO NY		10/28/16	0.420	50,000	15	8,750.00	0.426
	CP	RABO NY		10/28/16	0.420	50,000	15	8,750.00	0.426
10/28/16 PURCHASES									
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	TR	BILL		10/12/17	0.640	50,000			
	TR	BILL		10/12/17	0.640	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/31/16 REDEMPTIONS									
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.593	50,000	854	696,416.44	0.590
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.566	50,000	1,252	977,581.52	0.562
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.509	50,000	1,257	882,812.50	0.505
	TR	NOTE	1.000	10/31/16	0.498	50,000	1,259	865,998.64	0.494
	TR	NOTE	1.000	10/31/16	0.498	50,000	1,259	865,998.64	0.494
	TR	NOTE	1.000	10/31/16	0.496	50,000	1,260	863,451.09	0.492
	TR	NOTE	1.000	10/31/16	0.496	50,000	1,260	863,451.09	0.492
10/31/16 PURCHASES									
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/01/16	0.420	50,000			
	CP	GE CO		12/30/16	0.490	50,000			
	CP	GE CO		12/30/16	0.490	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.845	50,000			
	TR	NOTE	0.750	10/31/18	0.849	50,000			
	TR	NOTE	0.750	10/31/18	0.849	50,000			
	TR	NOTE	0.750	10/31/18	0.872	50,000			
	TR	NOTE	0.750	10/31/18	0.872	50,000			
	TR	NOTE	1.000	10/15/19	0.996	50,000			
	TR	NOTE	1.000	10/15/19	0.996	50,000			
	YCD	DNB	0.430	12/01/16	0.430	50,000			
	YCD	DNB	0.430	12/01/16	0.430	50,000			
	YCD	NORINCHUK	0.520	12/05/16	0.520	50,000			
	YCD	NORINCHUK	0.520	12/05/16	0.520	50,000			
	YCD	SWEDBANK	0.400	12/09/16	0.400	50,000			
	YCD	SWEDBANK	0.400	12/09/16	0.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
10/31/16	PURCHASES (Continued)								
	YCD	MIZUHO	0.620	01/03/17	0.620	50,000			
	YCD	MIZUHO	0.620	01/03/17	0.620	50,000			
	YCD	MIZUHO	0.620	01/03/17	0.620	50,000			
	YCD	MIZUHO	0.620	01/03/17	0.620	50,000			
	YCD	SOC GEN	0.730	01/10/17	0.730	50,000			
	YCD	SOC GEN	0.730	01/10/17	0.730	50,000			
	YCD	TOKYO-MIT	0.860	02/01/17	0.860	50,000			
	YCD	TOKYO-MIT	0.860	02/01/17	0.860	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	08/12/16	0.320	2,000,000.00	11/10/16
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
New Omni Bank, NA	10/20/16	0.360	4,000,000.00	01/19/17
New Omni Bank, NA	10/27/16	0.360	5,000,000.00	01/26/17
New Omni Bank, NA	10/05/16	0.460	5,000,000.00	04/05/17
AUBURN				
Community 1st Bank	09/16/16	0.380	2,000,000.00	12/16/16
Community 1st Bank	10/05/16	0.350	4,000,000.00	01/11/17
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
BREA				
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
Pacific Western Bank	08/24/16	0.460	50,000,000.00	02/22/17
Pacific Western Bank	09/14/16	0.550	40,000,000.00	03/15/17
Pacific Western Bank	10/07/16	0.490	10,000,000.00	04/07/17
BUENA PARK				
Uniti Bank	06/01/16	0.470	2,000,000.00	11/30/16
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
CHICO				
Tri Counties Bank	09/07/16	0.360	50,000,000.00	12/07/16
DIAMOND BAR				
Prospectors Federal Credit Union	09/08/16	0.350	4,000,000.00	12/08/16
DOWNEY				
Financial Partners Credit Union	10/05/16	0.500	10,000,000.00	04/05/17
EL CENTRO				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
FOLSOM				
Folsom Lake Bank	08/31/16	0.360	3,000,000.00	11/30/16
Folsom Lake Bank	10/12/16	0.360	1,500,000.00	01/11/17
Folsom Lake Bank	10/28/16	0.370	3,500,000.00	01/27/17
SAFE Credit Union	09/02/16	0.380	5,000,000.00	12/02/16
SAFE Credit Union	10/05/16	0.350	20,000,000.00	01/11/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17
GOLETA				
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
Community West Bank	10/20/16	0.380	13,000,000.00	01/19/17
Community West Bank	10/12/16	0.490	13,000,000.00	04/12/17
IRVINE				
Banc of California, NA	08/19/16	0.350	100,000,000.00	11/18/16
Banc of California, NA	09/22/16	0.350	50,000,000.00	01/04/17
Banc of California, NA	10/20/16	0.390	100,000,000.00	01/19/17
CommerceWest Bank	09/09/16	0.360	5,000,000.00	12/09/16
CommerceWest Bank	10/13/16	0.350	5,000,000.00	01/12/17
CommerceWest Bank	10/28/16	0.350	5,000,000.00	01/27/17
First Foundation Bank	08/11/16	0.340	12,000,000.00	11/10/16
First Foundation Bank	08/24/16	0.330	30,000,000.00	11/30/16
First Foundation Bank	09/01/16	0.380	32,000,000.00	12/01/16
First Foundation Bank	10/07/16	0.370	12,000,000.00	01/06/17
First Foundation Bank	10/21/16	0.370	25,000,000.00	01/20/17
Pacific Enterprise Bank	09/01/16	0.380	25,000,000.00	12/01/16
LODI				
Farmers & Merchants Bk Cen CA	08/31/16	0.340	35,000,000.00	11/30/16
Farmers & Merchants Bk Cen CA	09/07/16	0.340	20,000,000.00	12/07/16
Farmers & Merchants Bk Cen CA	10/05/16	0.320	25,000,000.00	01/11/17
Farmers & Merchants Bk Cen CA	10/14/16	0.370	35,000,000.00	01/13/17
Farmers & Merchants Bk Cen CA	10/20/16	0.490	35,000,000.00	04/20/17
LOS ANGELES				
Bank Leumi USA	08/03/16	0.310	20,000,000.00	11/02/16
Bank Leumi USA	10/07/16	0.380	25,000,000.00	01/06/17
Bank Leumi USA	10/19/16	0.350	30,000,000.00	01/18/17
Bank of Hope	08/31/16	0.360	90,000,000.00	11/30/16
Bank of Hope	09/09/16	0.380	75,000,000.00	12/09/16
Bank of Hope	10/06/16	0.370	90,000,000.00	01/05/17
Bank of Hope	10/12/16	0.360	45,000,000.00	01/13/17
California United Bank	09/30/16	0.320	10,000,000.00	01/06/17
Commonwealth Business Bank	08/12/16	0.320	5,000,000.00	11/10/16
Commonwealth Business Bank	08/19/16	0.320	18,000,000.00	11/18/16
Commonwealth Business Bank	09/09/16	0.360	8,500,000.00	12/09/16
Commonwealth Business Bank	09/16/16	0.350	10,000,000.00	12/16/16
Commonwealth Business Bank	10/07/16	0.350	15,000,000.00	01/06/17
Commonwealth Business Bank	10/28/16	0.350	15,000,000.00	01/27/17
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
CTBC Bank Corp. (USA)	10/27/16	0.530	10,000,000.00	04/27/17
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Hanmi Bank	10/05/16	0.460	30,000,000.00	04/05/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Manufacturers Bank	08/11/16	0.340	35,000,000.00	11/10/16
Manufacturers Bank	09/08/16	0.350	50,000,000.00	12/08/16
Manufacturers Bank	10/07/16	0.370	100,000,000.00	01/06/17
Manufacturers Bank	10/14/16	0.520	50,000,000.00	04/14/17
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Open Bank	09/08/16	0.330	10,000,000.00	12/08/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Open Bank	09/21/16	0.280	5,000,000.00	01/04/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	08/10/16	0.280	18,700,000.00	11/09/16
Pacific City Bank	09/08/16	0.330	30,000,000.00	12/08/16
Pacific City Bank	10/07/16	0.350	30,000,000.00	01/06/17
Pacific Commerce Bank	09/16/16	0.550	10,000,000.00	03/17/17
Preferred Bank	08/19/16	0.480	30,000,000.00	02/17/17
Premier Business Bank	09/28/16	0.410	10,000,000.00	03/29/17
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
MONTEREY				
1st Capital Bank	09/08/16	0.350	1,000,000.00	12/08/16
OAKDALE				
Oak Valley Community Bank	09/01/16	0.380	3,500,000.00	12/01/16
OAKLAND				
Beneficial State Bank	09/28/16	0.230	15,000,000.00	01/05/17
Beneficial State Bank	10/14/16	0.390	15,000,000.00	01/13/17
Beneficial State Bank	10/21/16	0.340	10,000,000.00	01/13/17
California Bank of Commerce	09/09/16	0.380	10,000,000.00	12/09/16
California Bank of Commerce	10/05/16	0.340	13,500,000.00	01/11/17
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
California Bank of Commerce	08/11/16	0.480	5,000,000.00	02/09/17
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	08/25/16	0.500	1,000,000.00	02/23/17
Metropolitan Bank	09/08/16	0.480	6,000,000.00	03/09/17
Metropolitan Bank	10/13/16	0.500	3,000,000.00	04/13/17
ORANGE				
Grandpoint Bank	08/04/16	0.330	50,000,000.00	11/03/16
Grandpoint Bank	10/13/16	0.370	50,000,000.00	01/12/17
PALOS VERDES ESTATES				
Malaga Bank, FSB	08/04/16	0.310	10,000,000.00	11/03/16
Malaga Bank, FSB	08/31/16	0.340	12,000,000.00	11/30/16
Malaga Bank, FSB	10/06/16	0.350	5,000,000.00	01/05/17
Malaga Bank, FSB	10/21/16	0.350	46,000,000.00	01/20/17
Malaga Bank, FSB	10/28/16	0.350	9,000,000.00	01/27/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	09/15/16	0.380	2,240,000.00	12/15/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
American Plus Bank, NA	08/24/16	0.460	1,000,000.00	02/23/17
Community Bank	08/03/16	0.300	30,000,000.00	11/02/16
Community Bank	08/12/16	0.340	25,000,000.00	11/10/16
Community Bank	09/07/16	0.360	30,000,000.00	12/07/16
Community Bank	09/14/16	0.410	35,000,000.00	12/14/16
Community Bank	09/30/16	0.320	25,000,000.00	01/06/17
Community Bank	10/12/16	0.360	25,000,000.00	01/13/17
East West Bank	08/05/16	0.320	75,000,000.00	11/04/16
East West Bank	10/13/16	0.370	50,000,000.00	01/12/17
East West Bank	10/19/16	0.340	125,000,000.00	01/18/17
East West Bank	10/21/16	0.370	50,000,000.00	01/18/17
EverTrust Bank	08/17/16	0.300	10,000,000.00	11/16/16
EverTrust Bank	08/26/16	0.340	20,000,000.00	12/02/16
EverTrust Bank	09/07/16	0.340	30,000,000.00	12/07/16
Wescom Central Credit Union	08/18/16	0.360	50,000,000.00	11/17/16
Wescom Central Credit Union	09/15/16	0.420	50,000,000.00	12/15/16
Wescom Central Credit Union	09/29/16	0.330	25,000,000.00	01/05/17
Wescom Central Credit Union	10/26/16	0.390	50,000,000.00	01/25/17
PASO ROBLES				
Heritage Oaks Bank	09/07/16	0.360	25,000,000.00	12/07/16
PORTERVILLE				
Bank of the Sierra	08/04/16	0.330	15,000,000.00	11/03/16
Bank of the Sierra	08/17/16	0.320	5,000,000.00	11/03/16
Bank of the Sierra	08/11/16	0.340	20,000,000.00	11/10/16
Bank of the Sierra	09/01/16	0.380	20,000,000.00	12/01/16
Bank of the Sierra	09/08/16	0.350	20,000,000.00	12/08/16
Bank of the Sierra	10/05/16	0.340	20,000,000.00	01/11/17
Bank of the Sierra	10/21/16	0.370	20,000,000.00	01/20/17
RANCHO CORDOVA				
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
American River Bank	08/11/16	0.330	7,500,000.00	12/08/16
American River Bank	08/04/16	0.310	2,500,000.00	12/15/16
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
American River Bank	08/04/16	0.440	2,500,000.00	02/02/17
American River Bank	10/19/16	0.490	3,000,000.00	04/19/17
REDDING				
Cornerstone Community Bank	08/24/16	0.310	7,000,000.00	11/30/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY				
Provident Credit Union	08/17/16	0.300	20,000,000.00	11/16/16
Provident Credit Union	08/25/16	0.340	20,000,000.00	12/01/16
Provident Credit Union	09/09/16	0.360	20,000,000.00	12/09/16
Provident Credit Union	09/14/16	0.390	20,000,000.00	12/14/16
Provident Credit Union	10/13/16	0.350	20,000,000.00	01/12/17
Provident Credit Union	10/20/16	0.360	40,000,000.00	01/19/17
Provident Credit Union	10/26/16	0.350	40,000,000.00	01/25/17
RICHMOND				
Mechanics Bank	08/11/16	0.340	20,000,000.00	11/10/16
Mechanics Bank	09/08/16	0.350	20,000,000.00	12/08/16
Mechanics Bank	10/12/16	0.360	20,000,000.00	01/11/17
Mechanics Bank	10/20/16	0.380	20,000,000.00	01/19/17
ROCKLIN				
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
Five Star Bank	09/28/16	0.210	5,000,000.00	01/05/17
Five Star Bank	10/12/16	0.470	2,000,000.00	04/12/17
ROSEMEAD				
Pacific Alliance Bank	10/12/16	0.470	4,000,000.00	04/12/17
ROSEVILLE				
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
Umpqua Bank	09/14/16	0.410	100,000,000.00	12/14/16
Umpqua Bank	09/22/16	0.530	20,000,000.00	03/23/17
SACRAMENTO				
Merchants National Bank of Sacramento	08/03/16	0.300	4,000,000.00	11/02/16
Merchants National Bank of Sacramento	06/01/16	0.490	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/27/16	0.360	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
River City Bank	08/12/16	0.340	20,000,000.00	11/10/16
River City Bank	08/19/16	0.340	35,000,000.00	11/18/16
River City Bank	09/02/16	0.370	15,000,000.00	12/02/16
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
Schools Financial Credit Union	08/24/16	0.310	30,000,000.00	11/30/16
SAN DIEGO				
Bofl Federal Bank	08/31/16	0.340	25,000,000.00	11/30/16
California Coast Credit Union	06/01/16	0.470	25,000,000.00	11/30/16
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
Mission Federal Credit Union	08/17/16	0.300	10,000,000.00	11/16/16
Mission Federal Credit Union	10/12/16	0.340	10,000,000.00	01/13/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
San Diego County Credit Union	07/13/16	0.300	50,000,000.00	11/16/16
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
San Diego County Credit Union	09/29/16	0.270	50,000,000.00	01/05/17
San Diego County Credit Union	08/12/16	0.380	50,000,000.00	01/12/17
San Diego County Credit Union	09/15/16	0.470	50,000,000.00	02/16/17
San Diego County Credit Union	10/13/16	0.430	50,000,000.00	03/02/17
Western Alliance Bank	08/11/16	0.340	65,000,000.00	11/10/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
SAN FRANCISCO				
Bank of San Francisco	09/16/16	0.370	10,000,000.00	12/16/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Trans Pacific National Bank	09/16/16	0.370	3,000,000.00	12/16/16
Trans Pacific National Bank	10/21/16	0.370	2,000,000.00	01/20/17
SAN JOSE				
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	10,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	30,000,000.00	01/19/17
SAN RAMON				
Tri-Valley Bank	08/18/16	0.350	6,000,000.00	11/17/16
Tri-Valley Bank	08/24/16	0.340	4,000,000.00	11/30/16
SANTA CLARITA				
Bank of Santa Clarita	09/30/16	0.320	15,000,000.00	01/06/17
SANTA ROSA				
First Community Bank	09/13/16	0.370	20,000,000.00	12/14/16
Summit State Bank	08/03/16	0.300	8,000,000.00	11/02/16
Summit State Bank	09/02/16	0.370	12,000,000.00	12/02/16
Summit State Bank	09/16/16	0.370	7,000,000.00	12/16/16
Summit State Bank	10/12/16	0.360	14,000,000.00	01/13/17
Summit State Bank	10/21/16	0.370	7,500,000.00	01/20/17
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/01/16	0.490	19,000,000.00	11/30/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
VACAVILLE				
Travis Credit Union	09/02/16	0.370	50,000,000.00	12/02/16
Travis Credit Union	10/06/16	0.370	50,000,000.00	01/05/17
WATSONVILLE				
Santa Cruz County Bank	10/14/16	0.370	10,000,000.00	01/13/17
Santa Cruz County Bank	10/28/16	0.350	10,000,000.00	02/16/17
WEST SACRAMENTO				
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
Community Business Bank	07/06/16	0.310	3,000,000.00	12/08/16
Community Business Bank	08/24/16	0.410	3,000,000.00	01/25/17
Community Business Bank	09/15/16	0.550	5,000,000.00	03/16/17
Community Business Bank	10/13/16	0.480	3,000,000.00	04/13/17
TOTAL TIME DEPOSITS OCTOBER 2016			**5,197,440,000.00**	

BANK DEMAND DEPOSITS
OCTOBER 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,285,082	$ 4,452,925
2	1,285,082	4,452,925
3	1,732,963	3,726,577
4	1,947,200	3,351,433
5	1,981,647	3,655,294
6	1,690,611	3,332,288
7	1,665,170	2,693,524
8	1,665,170	2,693,524
9	1,665,170	2,693,524
10	1,665,170	3,053,731
11	1,794,389	2,708,224
12	1,547,100	2,001,314
13	1,790,216	2,235,823
14	1,880,900	2,537,508
15	1,880,900	2,537,508
16	1,880,900	2,541,102
17	1,705,971	2,182,494
18	1,736,314	2,064,687
19	1,761,397	2,598,049
20	1,841,441	2,903,815
21	1,791,106	3,630,104
22	1,791,106	3,630,104
23	1,791,106	3,630,104
24	1,777,469	3,825,808
25	1,798,419	2,626,627
26	1,775,623	4,373,660
27	1,884,610	3,737,198
28	1,850,862	4,552,308
29	1,850,862	4,552,308
30	1,850,862	4,552,308
31	1,723,412	3,556,753

AVERAGE DOLLAR DAYS $1,751,233 a/

a/ The prescribed bank balance for October was $1,645,600. This consisted of $1,593,200 in compensating balances for services, balances for uncollected funds of $54,500 and a deduction of $2,100 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 19, 2016, has determined and designated the amount of money available for deposit and investment as of October 12, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,593,200,000

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)	10/17/2016	10/21/2016	$ (507,100,000)	$ (5,694,500,000)	$ 5,187,400,000	$ (507,100,000)
(2)	10/24/2016	10/28/2016	$ (413,300,000)	$ (6,107,800,000)	$ 5,187,400,000	$ (920,400,000)
(3)	10/31/2016	11/4/2016	$ (995,000,000)	$ (7,102,800,000)	$ 5,187,400,000	$ (1,915,400,000)
(4)	11/7/2016	11/11/2016	$ (2,391,600,000)	$ (9,494,400,000)	$ 5,187,400,000	$ (4,307,000,000)
(5)	11/14/2016	11/18/2016	$ (673,000,000)	$ (10,167,400,000)	$ 5,187,400,000	$ (4,980,000,000)
(6)	11/21/2016	11/25/2016	$ 1,929,700,000	$ (8,237,700,000)	$ 5,187,400,000	$ (3,050,300,000)
(7)	11/28/2016	12/2/2016	$ (2,314,200,000)	$ (10,551,900,000)	$ 5,187,400,000	$ (5,364,500,000)
(8)	12/5/2016	12/9/2016	$ (495,900,000)	$ (11,047,800,000)	$ 5,187,400,000	$ (5,860,400,000)
(9)	12/12/2016	12/16/2016	$ 1,071,300,000	$ (9,976,500,000)	$ 5,187,400,000	$ (4,789,100,000)

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 $ 1,593,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: October 19, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 11/30/16
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
12/01/16	11/14/16	DRE	103040	FNMA 1.95 (CALLABLE)	1.950	12/01/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/05/16	11/14/16	UBIS	103041	FHLMC 1.95 (CALLABLE)	1.950	12/06/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/02/16	11/14/16	MIZO	103043	FHLMC 1.93 (CALLABLE)	1.930	12/02/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/02/16	11/14/16	FTNFCM	103045	FHLMC 1.82 (CALLABLE)	1.820	12/01/21	99.98	$25,000,000.00	$24,993,750.00	$1,263.89
12/02/16	11/14/16	GPS	103048	FHLMC 3.20 (CALLABLE)	3.200	12/02/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/02/16	11/15/16	WFI	103053	FHLMC 1.95 (CALLABLE)	1.950	12/02/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/02/16	11/15/16	MS	103056	FHLB 3.00 (CALLABLE)	3.000	12/02/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/02/16	11/15/16	RBCCM	103060	FHLMC 3.50 (CALLABLE)	3.500	12/02/21	99.95	$25,000,000.00	$24,987,500.00	$0.00
12/02/16	11/16/16	MFR	103072	FHLB 1.50 (CALLABLE)	1.500	12/02/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/09/16	11/18/16	BNY	103099	FHLB 2.00 (CALLABLE)	2.000	12/09/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/09/16	11/18/16	DCM	103100	FHLB 2.00 (CALLABLE)	2.000	12/09/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/06/16	11/21/16	MISC	103116	FHLB 2.00 (CALLABLE)	2.000	12/06/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
12/06/16	11/29/16	CITGM	103182	FFCB 2.00 (CALLABLE)	2.000	12/06/21	100.00	$50,000,000.00	$50,000,000.00	$0.00
12/02/16	11/30/16	BCI	103187	ATLANTIC ASSET SEC LLC	0.670	01/11/17	0.67	$50,000,000.00	$49,962,777.78	$0.00
12/02/16	11/30/16	BNY	103189	FHLB 2.00 (CALLABLE)	2.000	12/02/21	100.00	$15,000,000.00	$15,000,000.00	$0.00
12/01/16	11/30/16	BLAYBV	103190	PRIVATE EXPORT FUNDIN	0.570	01/10/17	0.57	$50,000,000.00	$49,968,333.33	$0.00
12/01/16	11/30/16	MS	103197	MICROSOFT CORPORATIC	0.710	02/01/17	0.71	$50,000,000.00	$49,938,861.11	$0.00
						PSI Non-Trading Total		$515,000,000.00	$514,851,222.22	$1,263.89
SAFE - SPECIAL SAFEKEEPING										
12/01/16	11/29/16	MS	103168	UST BILL	0.590	06/01/17	0.59	$302,000.00	$301,099.20	$0.00
						Safekeeping Total		$302,000.00	$301,099.20	$0.00
							TOTAL	**$515,302,000.00**	**$515,152,321.42**	**$1,263.89**