

City of Los Angeles

Office of Finance



INVESTMENT REPORT

October 31, 2015

Antoinette Christovale
City Treasurer

Tom Juarez
Chief Investment Officer

200 N. Spring Street
Room 220, City Hall
Los Angeles, CA 90012
(213) 978-1774

ANTOINETTE CRISTOVALE
DIRECTOR of FINANCE
CITY TREASURER

CITY OF LOS ANGELES

CALIFORNIA



ERIC GARCETTI
MAYOR

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December 15, 2015

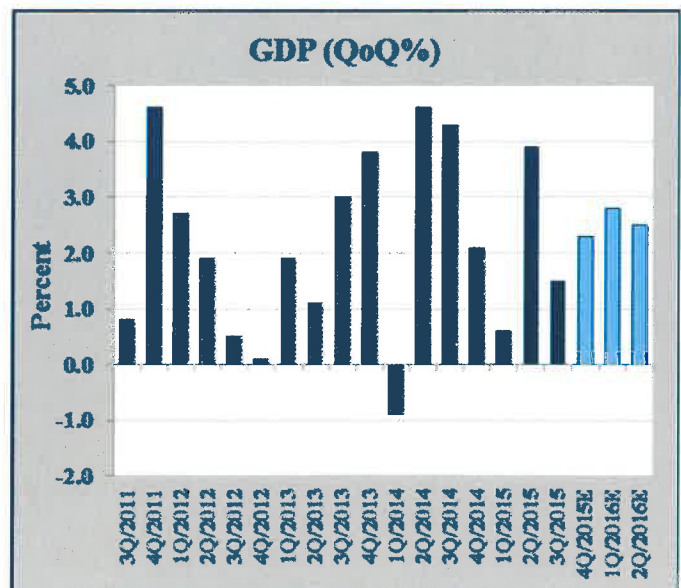
Honorable Members of City Council
of the City of Los Angeles

Honorable Members:

This is the Investment Report for the month ending October 31, 2015. It is provided to ensure the City Council is informed of the Department's activities. It satisfies the recommended reporting requirements of the City of Los Angeles Administrative Code, Chapter 5.1, Article 1, Section 20.90, which addresses the City Council's request for monthly financial information.

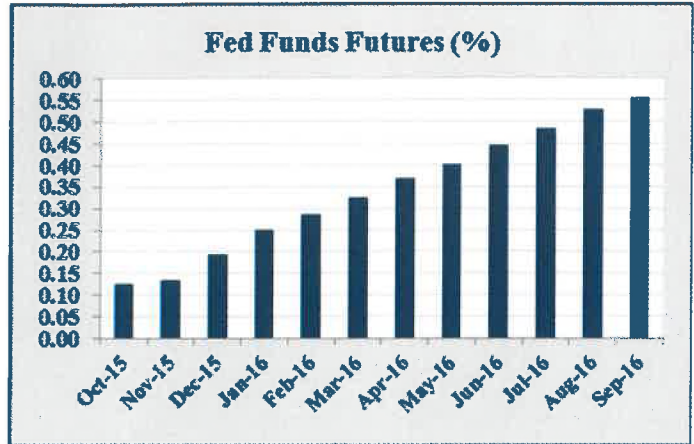
INVESTMENT ENVIRONMENT¹

The U.S. economy (as measured by the Gross Domestic Product-GDP) increased at an annual rate of 1.5% for the third quarter of 2015, which is 0.9% less than was estimated the previous month. The current anticipated growth rate for all of 2015 is 2.5%, which matches last month's 2015 full-year forecast. The U.S. unemployment rate for October 2015 was 5.1%, which matches last month's rate. The Consumer Price Index (CPI) was at 0.2% for the twelve months ending October 2015. Although energy price declines continue to put downward pressure on inflation, prices were up slightly due to higher wages, education, and housing costs. U.S. consumer spending, as measured by Retail Sales, increased 1.7% over the past twelve months.



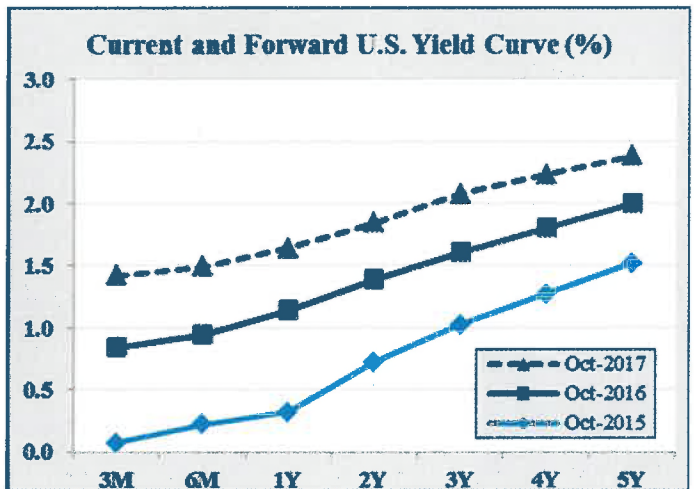
¹ Source: Bloomberg Finance L.P.

The Federal Reserve held the Fed Funds rate within the range of 0.0% and 0.25% at its October 28, 2015 meeting. The Federal Reserve stated, “Economic activity has been expanding at a moderate pace. Household spending and business fixed investment have been increasing at solid rates in recent months, and the housing sector has improved further; however, net exports have been soft. The pace of job gains slowed and the unemployment rate held steady. Nonetheless, labor market indicators, on balance, show that underutilization of labor resources has diminished since early this year.”



CURRENT AND FORWARD INTEREST RATES

The current U.S. Treasury yield curve is a normal, upwardly sloping curve—giving longer term investors more yield as they realize more interest rate risk than shorter term investors. Forward yield curves, which are based upon the current rates, indicate rising short-term and long-term rates in the future.



COMPLIANCE

Investment transactions were executed in accordance with the California State Government Code and the City’s Investment Policy. The City Treasurer believes the General Pool contains sufficient cash flow liquidity to meet the next six months of expected expenditures.

REVIEW AND MONITORING

FTN Financial Main Street Advisors, the City’s investment advisor, currently monitors the Department’s investment activities.

PORTFOLIO CHARACTERISTICS

The Office of Finance invests primarily in a variety of fixed income securities in accordance with current policy and guidelines. The following table summarizes the key characteristics of the City's investment portfolios as of October 31, 2015.

Portfolio Funds	Amount of Funds at Market Value	Effective Yield	Average Weighted Maturity	Average Credit Rating
Core Portfolio	\$850,230,013	0.96%	76 Days	AA+
Reserve Portfolio	\$6,624,267,376	1.28%	2.7 Years	AA+
Total Investment Pool	\$7,474,497,390	1.24%	2.5 Years	AA+

NOTE: Effective yield is a **snapshot** of how much an investment would yield *assuming that when interest is received it is immediately reinvested*. It does not include capital gains or losses in its computation. The effective yield of the Core Portfolio excludes that of cash (bank balances). The Average Credit Rating is a weighted average rating using both Standard & Poor's and Moody's, and is expressed in terms of a Standard & Poor's rating.

INVESTMENT PERFORMANCE²

	Core Portfolio	Reserve Portfolio	Combined Portfolio
Market Value	\$850,230,013	\$6,624,267,376	\$7,474,497,390
Total Rate of Return	0.02%	-0.12%	n/a
Benchmark Total Rate of Return	-0.01%	-0.18%	n/a
Variance	0.03%	0.06%	n/a

The City measures investment performance on a total return basis to an established industry recognized benchmark*. The above table summarizes the October 31, 2015 portfolio total rate of return for the City's General Pool. Additional investment information may be found on pages 6 through 30 of this report.

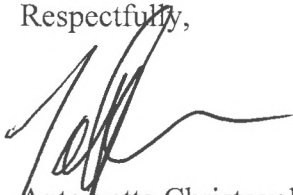
The objective of the Core Portfolio is to preserve capital, maintain liquidity and earn income. The 3-month T bill index is the most appropriate available index to use. The Core Portfolio does not mirror the investments in the index due to limited (Thursday) maturities, and the large daily cash flows of the City, which require the placement, and subsequent maturity of securities daily.

² Performance is measured as mandated by the Global Investment Performance Standards, which is published by the CFA Institute and is widely accepted as the source of industry standard performance metrics. Section 2.A.1 states that total return, including realized and unrealized gains and losses must be used.

*The benchmark index for the Reserve Portfolio was changed August 1, 2013. This index, which was created in 2013 by Bank of America Merrill Lynch, more closely matches the California State Code and the City's Investment policy in specific regard to corporate medium term notes as compared to the previously used index.

If you have any questions about the information contained in this report, please contact me at (213) 978-1774 or Tom Juarez, Chief Investment Officer, at (213) 978-4039.

Respectfully,



for

Antonette Christovale, CPA
City Treasurer

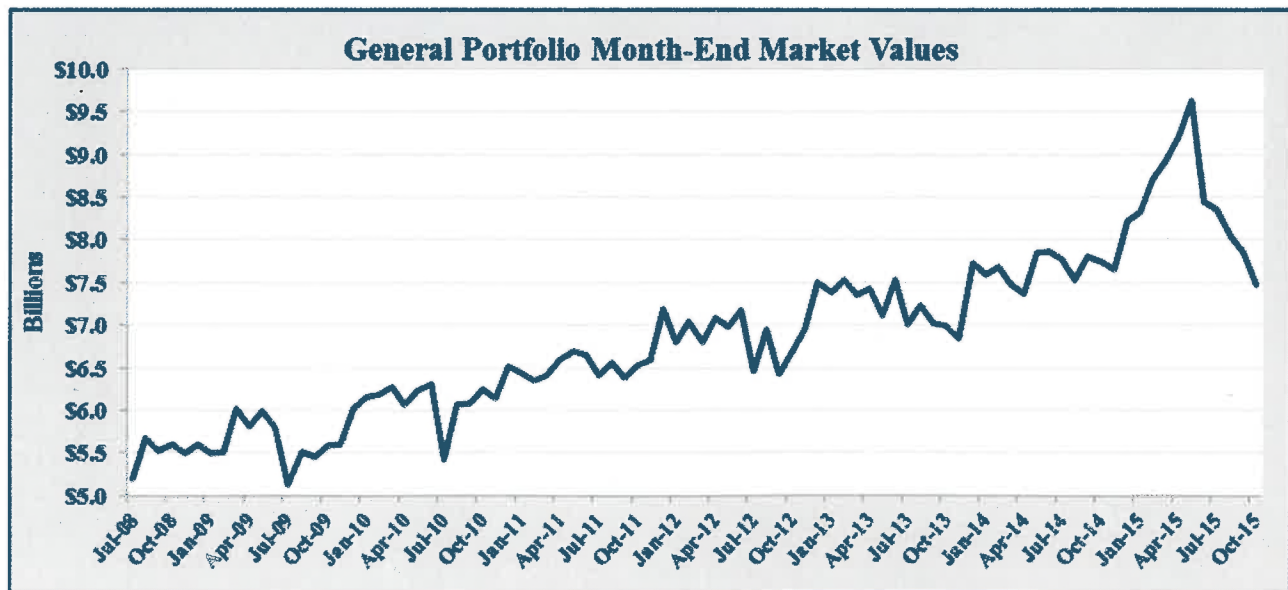
Attachments

cc: Honorable Ron Galperin, City Controller
Ana Guerrero, Mayor's Chief of Staff
Matt Szabo, Deputy Mayor of Budget and Innovation
Miguel Santana, City Administrative Officer
Sharon Tso, Chief Legislative Analyst
Investment Reports File
Chron File

GENERAL PORTFOLIO ASSET HOLDINGS
 October 31, 2015

Description	Par Value	Market Value	Percent of Total	Average Days	Weighted Years
Bank Deposits*	\$80,765,031	\$80,765,031	1.08%	1	0.0
BNYM Sweep Account	\$0	\$0	0.00%	0	0.0
L.A.I.F. (State of California)	\$0	\$0	0.00%	0	0.0
Subtotal: Cash & Overnight Inv.	\$80,765,031	\$80,765,031	1.08%	1	0.0
CDARS	\$11,000,000	\$11,000,000	0.15%	27	0.1
Commercial Paper	\$424,164,000	\$424,131,633	5.67%	16	0.0
Negotiable Cert. of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$215,000,000	\$216,655,400	2.90%	159	0.4
U.S. Agencies/Munis/Supras	\$117,045,000	\$117,677,949	1.57%	195	0.5
U.S. Treasuries	\$0	\$0	0.00%	0	0.0
Subtotal: Pooled Investments	\$767,209,000	\$769,464,982	10.29%	84	0.2
Total Short-Term Core Portfolio:	\$847,974,031	\$850,230,013	11.38%	76	0.2
Money Market Funds	\$0	\$0	0.00%	0	0.0
Commercial Paper	\$0	\$0	0.00%	0	0.0
Negotiable Cert. of Deposit	\$0	\$0	0.00%	0	0.0
Corporate Notes	\$1,275,909,000	\$1,282,949,744	17.16%	1,065	2.9
U.S. Agencies/Munis/Supras	\$643,830,000	\$649,469,443	8.69%	915	2.5
U.S. Treasuries	\$4,637,000,000	\$4,691,848,190	62.77%	994	2.7
Total Long-Term Reserve Portfolio	\$6,556,739,000	\$6,624,267,376	88.62%	1,000	2.7
Total Cash & Pooled Investments	\$7,404,713,031	\$7,474,497,390	100.00%	895	2.5

*Collected Balance for Wells Fargo Active Accounts.
 Figures may not total due to rounding.

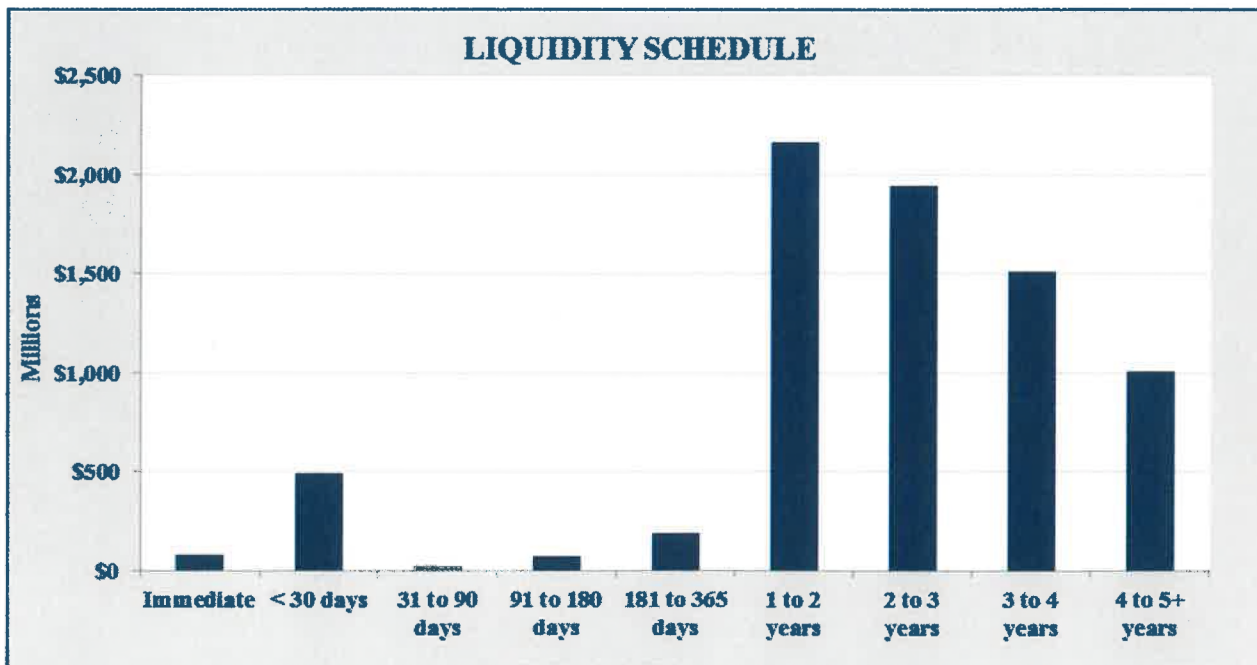


GENERAL PORTFOLIO LIQUIDITY SCHEDULE

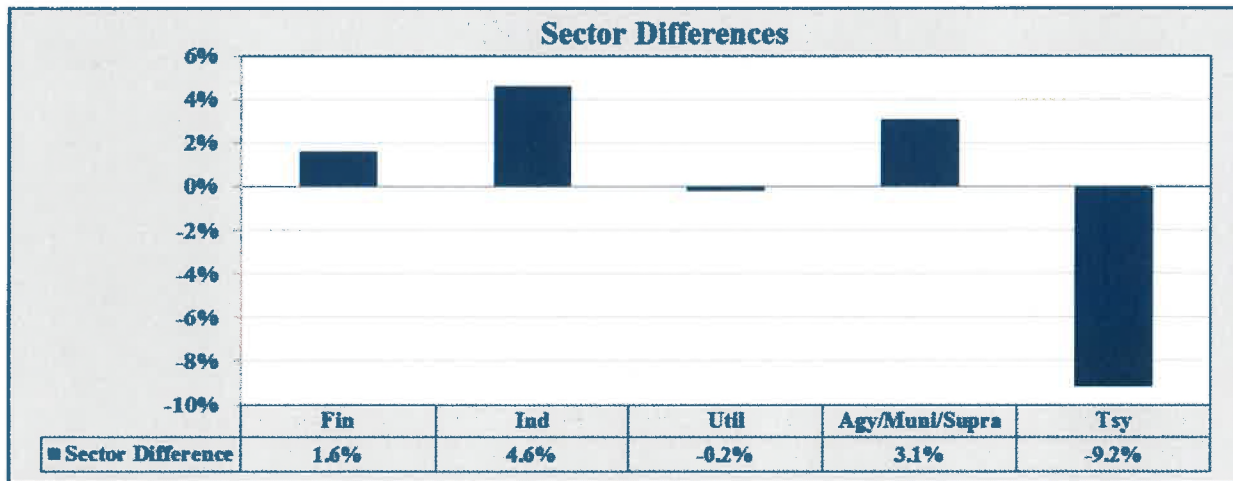
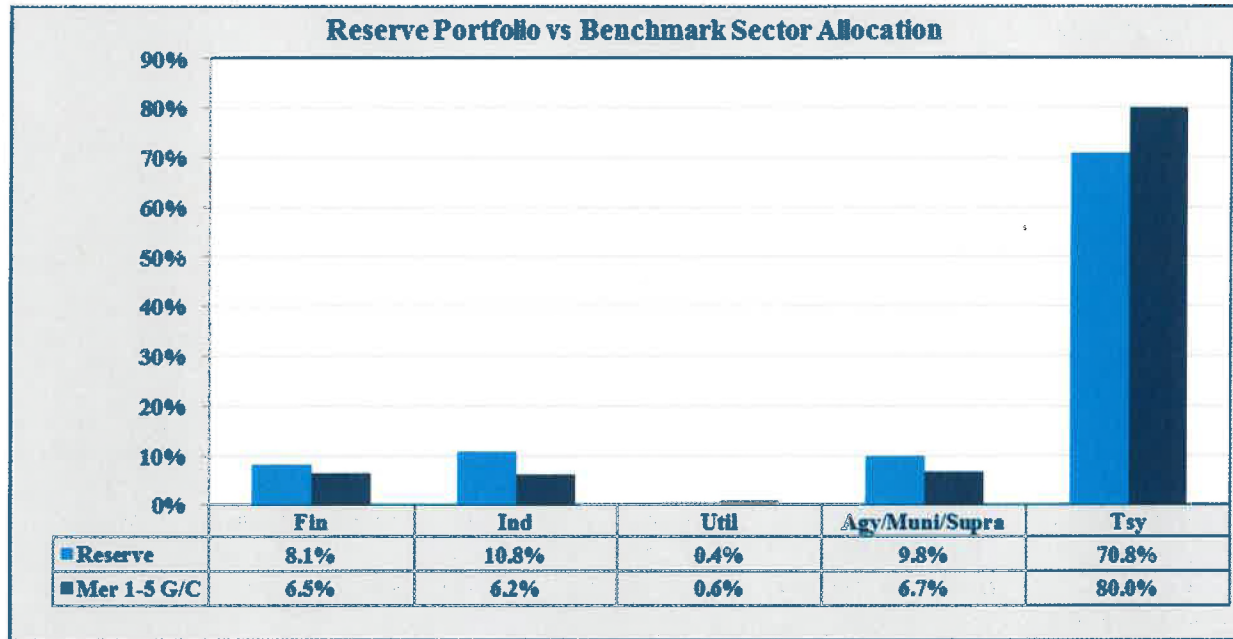
October 31, 2015

Description	Availability	Market Value	Cumulative	Percent of Total Funds
L.A.I.F. State of California		\$0	\$0	0%
BNYM Sweep Account		\$0	\$0	0%
Bank Deposits*		\$80,765,031	\$80,765,031	1.08%
Subtotal			\$80,765,031	1.08%
 Pooled Investments Maturing:				
	<30 days	\$491,159,303	\$571,924,334	7.65%
	31 to 90 days	\$21,072,750	\$592,997,084	7.93%
	91 to 180 days	\$70,461,050	\$663,458,134	8.88%
	181 to 365 days	\$186,771,879	\$850,230,013	11.38%
	1 to 2 years	\$2,160,670,972	\$3,010,900,986	40.28%
	2 to 3 years	\$1,945,808,696	\$4,956,709,682	66.31%
	3 to 4 years	\$1,509,951,006	\$6,466,660,687	86.52%
	4 to 5+ years	\$1,007,836,703	\$7,474,497,390	100.00%
Total Cash and Pooled Investments		\$7,474,497,390		

*Collected Balance for Wells Fargo Active Accounts.
 Figures may not total due to rounding.



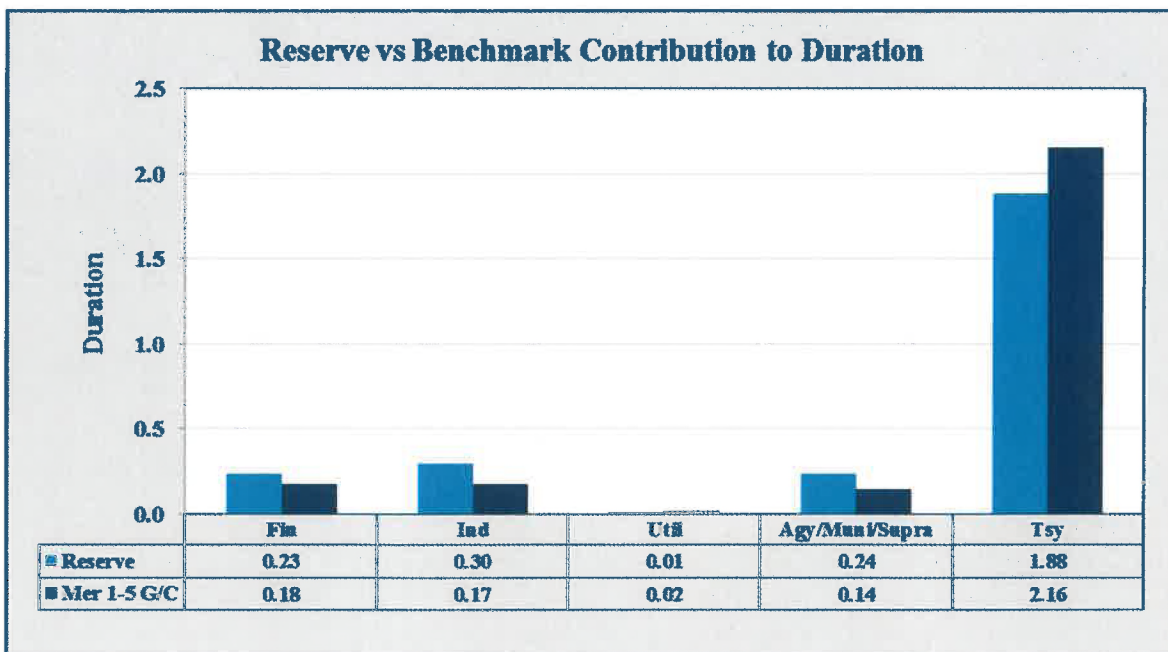
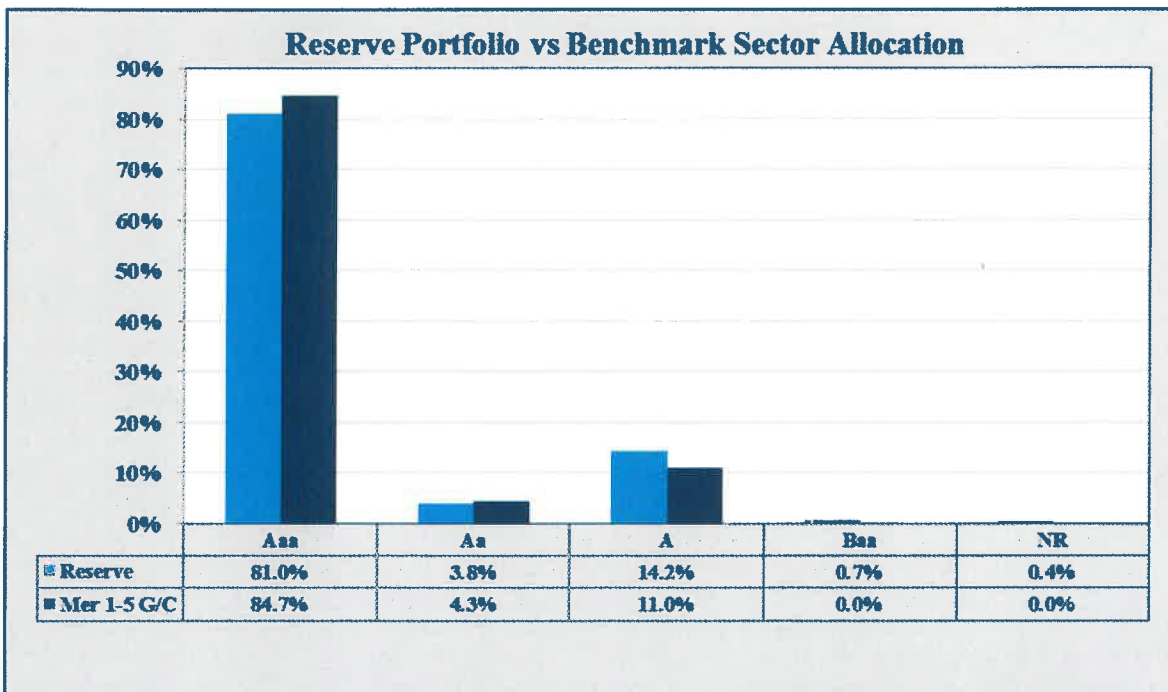
RESERVE PORTFOLIO SECTOR ALLOCATION
 October 31, 2015



Sector Allocation Chart - Highlights the portfolio differences versus the benchmark with respect to the percentage of assets in each sector. Figures may not total due to rounding.

- Fin – Financial Services
- Ind – Industrial
- Util – Utilities
- Agy/Muni/Supra - Government Agencies, Municipalities, and Supranationals
- Tsy – Treasury Notes and Bonds
- Mer 1-5 G/C – Merrill Lynch 1-5 year Government and U.S. Corporate A-AAA Index

RESERVE CREDIT RATINGS and DURATION
 October 31, 2015



Credit Ratings Chart – Highlights the portfolio differences versus the benchmark with respect to percentage of assets in each of the Moody’s Credit Ratings allocations. Figures may not total due to rounding.

Contribution to Duration Chart – Highlights the portfolio differences versus the benchmark based on the contribution to the overall portfolio duration. This measure explains the sensitivity of each sector to changes in interest rates.

INVESTMENT PERFORMANCE
 October 31, 2015

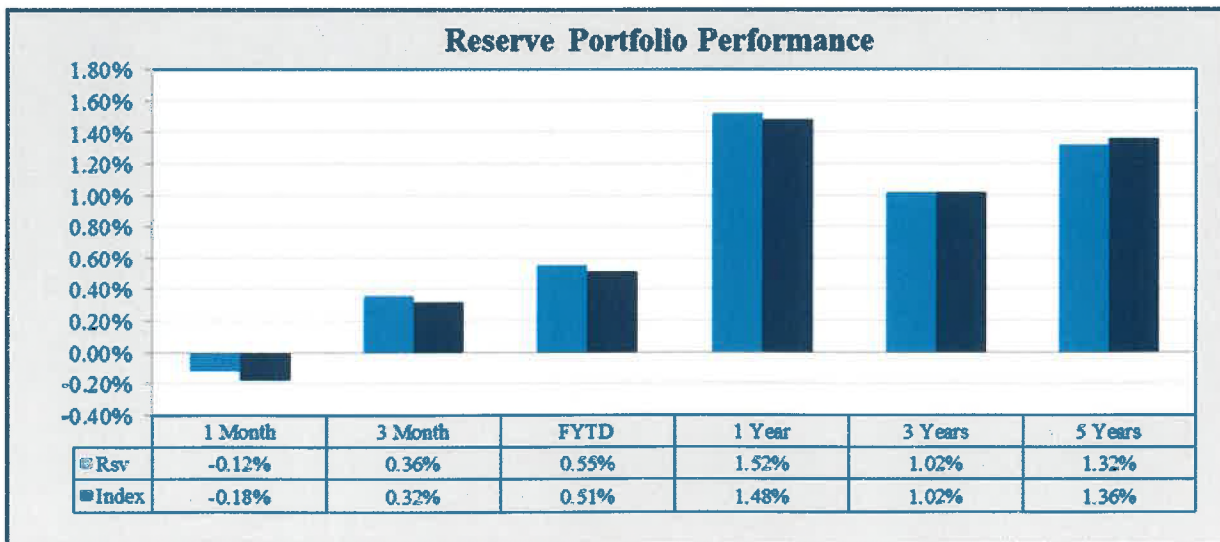
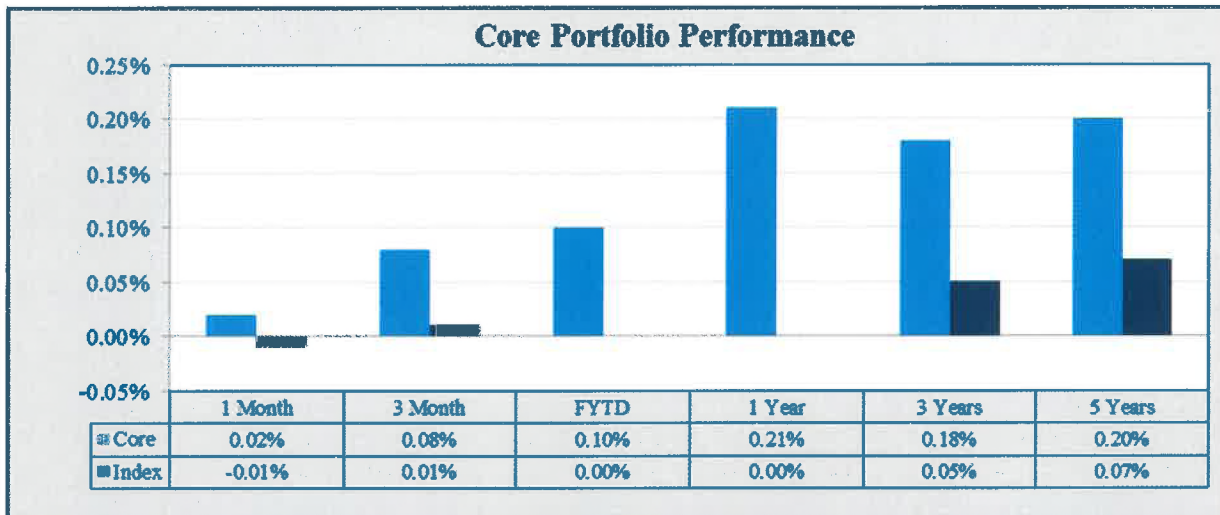
	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Core Portfolio	0.02%	0.08%	0.10%	0.21%	0.18%	0.20%
3 Month Treasury Bill Index*	-0.01%	0.01%	0.00%	0.00%	0.05%	0.07%
Variance	0.03%	0.07%	0.10%	0.21%	0.13%	0.13%

	1 Month	3 Months	FYTD	1 Year	3 Years	5 Years
Reserve Portfolio	-0.12%	0.36%	0.55%	1.52%	1.02%	1.32%
1-5 Year Govt/Corp Index**	-0.18%	0.32%	0.51%	1.48%	1.02%	1.36%
Variance	0.06%	0.04%	0.04%	0.04%	0.00%	-0.04%

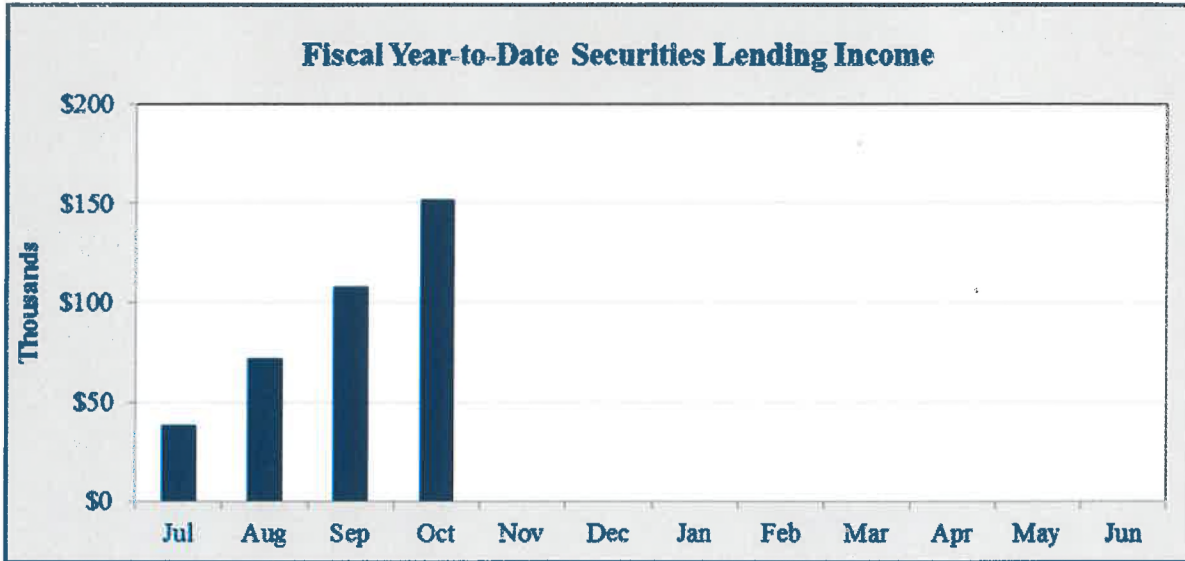
1Y, 3Y, 5Y returns are annualized rates of return

*Core Benchmark: Merrill Lynch 3 Month Treasury Bill Index (G001).g

**Reserve Benchmark: Merrill Lynch 1-5 Year Government and U.S. Corporate A-AAA Index (BU10) August 2013 and forward
 Merrill Lynch 1-5 Year Government and Corporate A-AAA Index (BV10) – Prior to August 2013

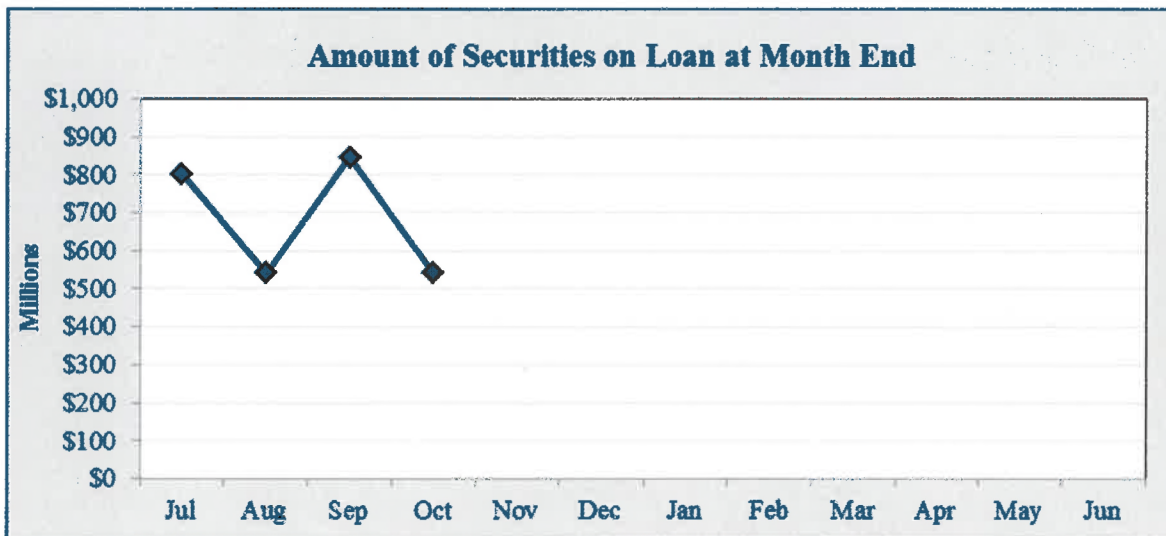


SECURITIES LENDING INFORMATION
 October 31, 2015



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$38	\$34	\$36	\$44								
FYTD*	\$38	\$72	\$108	\$152								

*Amounts in Thousands



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Monthly*	\$802	\$541	\$846	\$540								

*Amounts in Millions

Bank of New York Mellon is the securities lending agent for the City. Figures may not total due to rounding.

Portfolio: Core 9218-1
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Wells Fargo Bank			Bank				80,765,031	80,765,031	80,765,031		
Colgate-Palmolive	1.375	11/1/2015	Corp	AA-	Aa3	19416QDQ0	10,000,000	9,984,943	10,000,000	68,750	1.527
BNP Paribas	0.000	11/2/2015	CP	A-1	P-1	09659CY28	32,133,000	32,128,296	32,132,665	0	0.175
BNP Paribas	0.000	11/3/2015	CP	A-1	P-1	09659CY36	17,558,000	17,557,902	17,557,752	0	0.051
General Electric	2.250	11/9/2015	Corp	AA+	A1	36962G4T8	15,000,000	14,997,750	15,004,350	161,250	2.265
Bank Tokyo-Mitsubishi	0.000	11/10/2015	CP	A-1	P-1	06538CYA3	60,007,000	60,000,399	60,003,993	0	0.185
BNP Paribas	0.000	11/10/2015	CP	A-1	P-1	09659CYA0	24,815,000	24,812,070	24,813,954	0	0.175
Exxon Mobil	0.000	11/10/2015	CP	A-1+	P-1	30229BYA9	15,100,000	15,098,431	15,099,446	0	0.113
Exxon Mobil	0.000	11/10/2015	CP	A-1+	P-1	30229BYA9	30,003,000	29,999,700	30,001,900	0	0.113
General Electric	0.000	11/10/2015	CP	A-1+	P-1	36960MYA5	8,000,000	7,999,144	7,999,707	0	0.113
Bank Tokyo-Mitsubishi	0.000	11/12/2015	CP	A-1	P-1	06538CYC9	35,000,000	34,997,356	34,997,889	0	0.164
Manufacturers Bank	0.250	11/12/2015	CDARS	NR	NR		5,000,000	5,000,000	5,000,000	5,859	0.250
Bank Tokyo-Mitsubishi	0.000	11/13/2015	CP	A-1	P-1	06538CYD7	17,000,000	16,998,640	16,998,883	0	0.164
BNP Paribas	0.000	11/13/2015	CP	A-1	P-1	09659CYD4	22,000,000	21,998,729	21,998,777	0	0.134
FFCB Note	1.500	11/16/2015	Agy	AA+	Aaa	31331J2S1	7,000,000	6,997,508	7,003,920	48,125	1.536
FFCB Note	1.500	11/16/2015	Agy	AA+	Aaa	31331J2S1	10,000,000	9,996,440	10,005,600	68,750	1.536
Goldman Sachs	1.600	11/23/2015	Corp	A-	A3	38141EB32	20,000,000	20,039,209	20,013,800	140,444	1.402
Bank Tokyo-Mitsubishi	0.000	11/24/2015	CP	A-1	P-1	06538CYQ8	6,979,000	6,978,128	6,978,128	0	0.185
Bank Tokyo-Mitsubishi	0.000	11/25/2015	CP	A-1	P-1	06538CYR6	21,032,000	21,028,442	21,029,190	0	0.216
Bank Tokyo-Mitsubishi	0.000	11/25/2015	CP	A-1	P-1	06538CYR6	42,000,000	41,993,467	41,994,388	0	0.206
BNP Paribas	0.000	11/25/2015	CP	A-1	P-1	09659CYR3	10,000,000	9,998,800	9,998,823	0	0.164
BNP Paribas	0.000	11/25/2015	CP	A-1	P-1	09659CYR3	17,531,000	17,528,020	17,528,936	0	0.185
BNP Paribas	0.000	11/25/2015	CP	A-1	P-1	09659CYR3	35,006,000	34,999,524	35,001,879	0	0.185
Praxair	0.000	11/30/2015	CP	A-1	P-1	74005JYW2	30,000,000	29,997,067	29,995,324	0	0.113
California United Bank	0.350	12/10/2015	CDARS	NR	NR		1,000,000	1,000,000	1,000,000	3,116	0.350
Promerica Bank	0.390	12/10/2015	CDARS	NR	NR		5,000,000	5,000,000	5,000,000	17,363	0.390
Toyota	2.800	1/11/2016	Corp	AA-	Aa3	89233P4R4	15,000,000	14,995,830	15,072,750	128,333	2.828
FHLB Note	2.650	2/26/2016	Agy	AA+	Aaa	313372Q56	25,000,000	25,006,958	25,188,500	119,618	2.896
JPMorgan Chase & Co	1.125	2/26/2016	Corp	A	A3	46623EJU4	15,000,000	14,993,950	15,028,650	30,469	1.166
Medtronic	2.625	3/15/2016	Corp	A	A3	585055AU0	15,000,000	14,986,470	15,110,700	50,313	2.717
Caterpillar	2.650	4/1/2016	Corp	A	A2	14912L4S7	5,000,000	4,998,230	5,044,400	11,042	2.688
Caterpillar	2.650	4/1/2016	Corp	A	A2	14912L4S7	10,000,000	9,995,540	10,088,800	22,083	2.696
General Electric	2.950	5/9/2016	Corp	AA+	A1	36962G5C4	35,000,000	34,986,420	35,431,200	493,306	2.990
Johnson & Johnson	2.150	5/15/2016	Corp	AAA	Aaa	478160AY0	15,000,000	14,990,825	15,140,850	148,708	2.212
FHLMC Note	2.500	5/27/2016	Agy	AA+	Aaa	3137EACT4	25,000,000	25,140,728	25,302,000	267,361	1.929

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Core 9218-1 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
John Deere	2.250	6/7/2016	Corp	A	A2	24422ERC5	15,000,000	14,994,090	15,155,850	135,000	2.290
FNMA DN	0.000	6/30/2016	Agy	A-1+	P-1	313588YU3	25,045,000	24,999,832	25,005,429	0	0.252
General Dynamics	2.250	7/15/2016	Corp	A+	A2	369550AQ1	10,000,000	9,997,540	10,113,100	66,250	2.275
American Express	1.300	7/29/2016	Corp	A-	A2	0258M0DG1	10,000,000	9,999,233	10,041,200	33,222	1.308
American Honda	2.600	9/20/2016	Corp	A+	A1	02666QJ61	25,000,000	24,999,750	25,409,750	74,028	2.601
FNMA Note	1.250	9/28/2016	Agy	AA+	Aaa	3135G0CM3	25,000,000	25,148,777	25,172,500	28,646	0.652
							847,974,031	848,129,168	850,230,013	2,122,037	0.960

Portfolio: Reserve 9218-2
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	0.875	11/30/2016	Tsy	AA+	Aaa	912828RU6	5,000,000	5,030,469	5,021,200	18,408	0.443
U.S. Treasury Note	2.750	11/30/2016	Tsy	AA+	Aaa	912828MA5	65,000,000	70,664,648	66,580,150	752,117	0.960
U.S. Treasury Note	0.875	11/30/2016	Tsy	AA+	Aaa	912828RU6	75,000,000	75,518,555	75,318,000	276,127	0.539
U.S. Treasury Note	0.875	12/31/2016	Tsy	AA+	Aaa	912828RX0	10,000,000	9,980,859	10,043,200	29,484	0.933
U.S. Treasury Note	0.875	12/31/2016	Tsy	AA+	Aaa	912828RX0	35,000,000	35,537,305	35,151,200	103,193	0.523
U.S. Treasury Note	0.875	12/31/2016	Tsy	AA+	Aaa	912828RX0	35,000,000	35,550,977	35,151,200	103,193	0.500
U.S. Treasury Note	0.875	12/31/2016	Tsy	AA+	Aaa	912828RX0	60,000,000	60,314,063	60,259,200	176,902	0.663
Pfizer	0.900	1/15/2017	Corp	AA	A1	717081DD2	20,000,000	19,968,000	20,010,800	53,000	0.945
FNMA Note	1.250	1/30/2017	Agy	AA+	Aaa	3135G0GY3	30,000,000	30,497,520	30,249,600	94,792	0.881
FNMA Note	1.250	1/30/2017	Agy	AA+	Aaa	3135G0GY3	80,000,000	81,599,920	80,665,600	252,778	0.741
M&T Trust	1.250	1/30/2017	Corp	A	A2	55279HAD2	10,000,000	9,999,100	10,003,300	31,597	1.253
Bershire Hathaway	1.900	1/31/2017	Corp	AA	Aa2	084670BD9	25,000,000	24,998,750	25,329,000	120,069	1.901
U.S. Treasury Note	0.875	1/31/2017	Tsy	AA+	Aaa	912828SC5	10,000,000	9,972,266	10,044,400	22,113	0.957
U.S. Treasury Note	0.875	1/31/2017	Tsy	AA+	Aaa	912828SC5	35,000,000	35,560,547	35,155,400	77,395	0.444
U.S. Treasury Note	0.875	1/31/2017	Tsy	AA+	Aaa	912828SC5	50,000,000	50,285,156	50,222,000	110,564	0.618
IBM	1.250	2/6/2017	Corp	AA-	Aa3	459200HC8	7,000,000	6,968,990	7,036,050	20,660	1.342
AT&T	1.600	2/15/2017	Corp	BBB+	Baa1	00206RBC5	10,000,000	9,988,000	10,039,200	33,778	1.625
JPMorgan Chase & Co	1.350	2/15/2017	Corp	A	A3	46623EJY6	15,000,000	14,992,500	15,025,950	42,750	1.367
Walt Disney	1.125	2/15/2017	Corp	A	A2	25468PCS3	10,000,000	9,904,000	10,049,800	23,750	1.324
U.S. Treasury Note	0.875	2/28/2017	Tsy	AA+	Aaa	912828SJ0	40,000,000	39,996,875	40,169,200	59,615	0.877
U.S. Treasury Note	3.000	2/28/2017	Tsy	AA+	Aaa	912828MS6	50,000,000	55,162,109	51,612,500	255,495	0.884
U.S. Treasury Note	0.875	2/28/2017	Tsy	AA+	Aaa	912828SJ0	75,000,000	75,427,734	75,317,250	111,779	0.556
Cisco	1.100	3/3/2017	Corp	AA-	A1	17275RAT9	5,000,000	4,999,700	5,025,000	8,861	1.102

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S & P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Exxon Mobil	0.921	3/15/2017	Corp	AAA	Aaa	30231GAA0	10,000,000	10,000,000	10,030,900	11,768	0.921
John Deere	1.400	3/15/2017	Corp	A	A2	24422ERN1	15,000,000	14,995,650	15,081,750	26,833	1.406
PACCAR	1.600	3/15/2017	Corp	A+	A1	69371RK54	10,000,000	9,998,100	10,070,900	20,444	1.604
Philip Morris	1.625	3/20/2017	Corp	A	A2	718172AN9	8,754,000	8,946,150	8,842,590	16,201	1.069
U.S. Treasury Note	1.000	3/31/2017	Tsy	AA+	Aaa	912828SM3	25,000,000	25,123,047	25,142,250	21,858	0.827
U.S. Treasury Note	1.000	3/31/2017	Tsy	AA+	Aaa	912828SM3	40,000,000	40,401,563	40,227,600	34,973	0.791
U.S. Treasury Note	1.000	3/31/2017	Tsy	AA+	Aaa	912828SM3	60,000,000	60,930,469	60,341,400	52,459	0.643
FNMA Note	1.125	4/27/2017	Agy	AA+	Aaa	3135G0JA2	40,000,000	40,834,000	40,262,000	5,000	0.661
General Electric	2.300	4/27/2017	Corp	AA+	A1	36962G5W0	10,000,000	9,986,900	10,186,200	2,556	2.328
FHLMC Note	0.700	4/28/2017	Agy	AA+	Aaa	3134G6UC5	12,000,000	11,994,000	11,964,000	700	0.725
U.S. Treasury Note	0.875	4/30/2017	Tsy	AA+	Aaa	912828SS0	90,000,000	90,312,891	90,336,600	395,913	0.754
Apple	0.900	5/12/2017	Corp	AA+	Aa1	037833BB5	5,000,000	4,996,550	5,011,350	21,000	0.935
FHLMC Note	1.250	5/12/2017	Agy	AA+	Aaa	3137EADF3	50,000,000	51,124,300	50,428,500	293,403	0.705
Altera	1.750	5/15/2017	Corp	A-	Baa1	021441AD2	8,050,000	8,077,934	8,088,962	64,959	1.677
Bershire Hathaway	1.600	5/15/2017	Corp	AA	Aa2	084664BS9	10,000,000	10,183,900	10,101,800	73,778	1.193
General Electric	1.250	5/15/2017	Corp	AA+	A1	36962G7J7	12,000,000	11,998,200	12,044,160	69,167	1.255
US Bancorp	1.650	5/15/2017	Corp	A+	A1	91159HHD5	10,000,000	9,981,300	10,086,200	76,083	1.689
Toyota	1.750	5/22/2017	Corp	AA-	Aa3	89233P6D3	10,000,000	9,963,400	10,106,500	77,292	1.827
U.S. Treasury Note	0.625	5/31/2017	Tsy	AA+	Aaa	912828SY7	50,000,000	49,666,016	49,985,000	131,489	0.853
U.S. Treasury Note	0.625	5/31/2017	Tsy	AA+	Aaa	912828SY7	50,000,000	49,986,328	49,985,000	131,489	0.638
AT&T	1.700	6/1/2017	Corp	BBB+	Baa1	00206RBF8	15,000,000	14,970,900	15,073,050	106,250	1.741
United Tech	1.800	6/1/2017	Corp	A-	A3	913017BU2	3,000,000	2,997,420	3,035,730	22,500	1.818
Wells Fargo & Co	1.150	6/2/2017	Corp	A+	A2	94974BFW5	25,000,000	24,968,500	25,018,250	118,993	1.193
FHLB Note	1.000	6/21/2017	Agy	AA+	Aaa	313379DD8	12,000,000	11,960,640	12,056,760	43,333	1.066
U.S. Treasury Note	0.750	6/30/2017	Tsy	AA+	Aaa	912828TB6	25,000,000	24,591,797	25,036,750	63,179	1.184
U.S. Treasury Note	0.750	6/30/2017	Tsy	AA+	Aaa	912828TB6	50,000,000	50,046,875	50,073,500	126,359	0.731
U.S. Treasury Note	0.750	6/30/2017	Tsy	AA+	Aaa	912828TB6	50,000,000	50,083,984	50,073,500	126,359	0.672
U.S. Treasury Note	2.375	7/31/2017	Tsy	AA+	Aaa	912828NR7	50,000,000	53,923,828	51,457,500	300,102	0.633
U.S. Treasury Note	0.625	7/31/2017	Tsy	AA+	Aaa	912828XP0	80,000,000	79,925,000	79,936,800	126,359	0.672
Philip Morris	1.250	8/11/2017	Corp	A	A2	718172BP3	6,000,000	5,984,880	6,020,520	16,667	1.378
BB&T Corp	1.600	8/15/2017	Corp	A-	A2	05531FAL7	5,000,000	4,990,900	5,023,250	16,889	1.638
U.S. Treasury Note	1.875	8/31/2017	Tsy	AA+	Aaa	912828NW6	125,000,000	132,416,992	127,620,000	399,210	0.664
U.S. Treasury Note	1.000	9/15/2017	Tsy	AA+	Aaa	912828D98	45,000,000	44,949,023	45,222,750	58,104	1.039
U.S. Treasury Note	1.000	9/15/2017	Tsy	AA+	Aaa	912828D98	50,000,000	49,941,406	50,247,500	64,560	1.040
FHLMC Note	1.000	9/29/2017	Agy	AA+	Aaa	3137EADL0	25,000,000	25,230,500	25,081,500	22,222	0.794
U.S. Treasury Note	1.875	9/30/2017	Tsy	AA+	Aaa	912828PA2	35,000,000	37,147,852	35,752,850	57,377	0.626

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	1.875	9/30/2017	Tsy	AA+	Aaa	912828PA2	75,000,000	79,066,406	76,613,250	122,951	0.671
Branch Banking and Trust	1.350	10/1/2017	Corp	A	A1	07330NAK1	10,000,000	9,993,800	9,998,000	11,250	1.370
Intercontinental Exg	2.000	10/5/2017	Corp	A	A2	629491AB7	7,000,000	6,976,830	7,079,450	10,111	2.070
Oracle	1.200	10/15/2017	Corp	AA-	A1	68389XAN5	10,000,000	9,982,700	10,037,200	5,333	1.236
U.S. Treasury Note	1.875	10/31/2017	Tsy	AA+	Aaa	912828PF1	75,000,000	77,689,453	76,650,000	706,988	0.939
U.S. Treasury Note	1.875	10/31/2017	Tsy	AA+	Aaa	912828PF1	80,000,000	81,984,375	81,760,000	754,121	0.757
Southern Cal Edison	1.250	11/1/2017	Corp	A	Aa3	842400GC1	5,000,000	4,990,800	4,966,750	31,250	1.313
Caterpillar	1.250	11/6/2017	Corp	A	A2	14912L5J6	5,000,000	4,993,250	5,016,100	30,382	1.278
Johnson & Johnson	1.125	11/21/2017	Corp	AAA	Aaa	478160BL7	15,000,000	14,988,150	15,043,800	75,000	1.152
U.S. Treasury Note	2.250	11/30/2017	Tsy	AA+	Aaa	912828PK0	115,000,000	124,204,492	118,438,500	1,088,730	0.619
American Honda	1.550	12/11/2017	Corp	A+	A1	02665WAQ4	15,000,000	14,986,050	15,052,500	90,417	1.582
Costco	1.125	12/15/2017	Corp	A+	A1	22160KAE5	16,000,000	15,996,800	15,968,160	68,000	1.129
Intel	1.350	12/15/2017	Corp	A+	A1	458140AL4	15,000,000	14,984,100	15,065,250	76,500	1.372
John Deere	1.550	12/15/2017	Corp	A	A2	24422ESR1	10,000,000	9,997,600	10,057,200	58,556	1.557
Sherwin-Williams	1.350	12/15/2017	Corp	A	A2	824348AP1	15,000,000	14,980,350	14,923,050	76,500	1.377
UnitedHealth Group	1.400	12/15/2017	Corp	A+	A3	91324PCF7	7,000,000	6,990,340	7,012,740	37,022	1.447
Farmer Mac Note	1.200	12/29/2017	Agy	NR	NR	31315P3L1	25,000,000	25,000,000	25,158,750	101,667	1.200
U.S. Treasury Note	2.750	12/31/2017	Tsy	AA+	Aaa	912828PN4	60,000,000	63,820,313	62,485,200	555,978	1.081
JPMorgan Chase & Co	1.800	1/25/2018	Corp	A	A3	46625HJG6	25,000,000	24,983,250	25,091,000	120,000	1.814
US Bank	1.350	1/26/2018	Corp	AA-	A1	90331HMQ3	10,000,000	9,984,800	9,999,600	35,625	1.402
U.S. Treasury Note	2.625	1/31/2018	Tsy	AA+	Aaa	912828PT1	62,000,000	64,777,891	64,437,840	411,298	1.263
IBM	1.250	2/8/2018	Corp	AA-	Aa3	459200HK0	10,000,000	9,954,200	9,991,500	28,819	1.345
U.S. Treasury Note	1.000	2/15/2018	Tsy	AA+	Aaa	912828H94	10,000,000	9,984,766	10,028,100	21,196	1.052
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	100,000,000	109,789,063	104,302,000	468,407	0.719
Charles Schwab	1.500	3/10/2018	Corp	A	A2	808513AK1	10,000,000	9,987,400	10,019,200	21,250	1.543
U.S. Treasury Note	1.000	3/15/2018	Tsy	AA+	Aaa	912828J68	55,000,000	55,189,063	55,133,650	71,016	0.882
Medtronic	1.375	4/1/2018	Corp	A	A3	585055BA3	5,000,000	4,992,500	5,008,900	5,729	1.406
Stryker	1.300	4/1/2018	Corp	A+	A3	863667AD3	20,000,000	19,913,000	19,936,600	21,667	1.390
FFCB Note	0.980	4/17/2018	Agy	AA+	Aaa	3133EEZE3	25,000,000	24,995,500	25,052,000	9,528	0.986
FHLB Note	1.125	4/25/2018	Agy	AA+	Aaa	3130A4GJ5	20,000,000	19,990,800	20,105,000	3,750	1.140
U.S. Treasury Note	2.625	4/30/2018	Tsy	AA+	Aaa	912828QG8	95,000,000	100,314,063	99,028,950	1,253,726	1.158
Texas Instrument	1.000	5/1/2018	Corp	A+	A1	882508AV6	10,000,000	9,907,000	9,903,700	50,000	1.193
Apple	1.000	5/3/2018	Corp	AA+	Aa1	037833AJ9	10,000,000	9,963,100	9,971,500	49,444	1.076
Corning	1.500	5/8/2018	Corp	BBB+	Baa1	219350BA2	5,000,000	4,995,350	4,941,450	36,042	1.531
ConocoPhillips	1.500	5/15/2018	Corp	A	A2	20826FAL0	5,000,000	4,999,400	4,996,050	33,958	1.504
JPMorgan Chase & Co	1.625	5/15/2018	Corp	A	A3	46625HJL5	15,000,000	14,975,700	14,952,150	112,396	1.659

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
State Street	1.350	5/15/2018	Corp	A+	A2	857477AK9	6,000,000	5,994,240	5,984,880	37,350	1.370
Univ of California	1.296	5/15/2018	Muni	AA	Aa2	91412GPZ2	5,000,000	5,000,000	5,011,400	29,880	1.296
Merck	1.300	5/18/2018	Corp	AA	A2	58933YAG0	5,000,000	4,988,450	5,011,300	29,431	1.348
U.S. Treasury Note	1.000	5/31/2018	Tsy	AA+	Aaa	912828VE7	40,000,000	39,151,563	40,040,800	168,306	1.499
U.S. Treasury Note	1.000	5/31/2018	Tsy	AA+	Aaa	912828VE7	100,000,000	100,156,250	100,102,000	420,765	0.944
PNC Bank	1.600	6/1/2018	Corp	A	A2	69353REM6	15,000,000	14,989,950	14,972,700	100,000	1.623
Baxter International	1.850	6/15/2018	Corp	A-	Baa2	071813BJ7	5,000,000	4,999,500	5,004,250	34,944	1.852
Cisco	1.650	6/15/2018	Corp	AA-	A1	17275RAU6	10,000,000	9,998,300	10,080,800	61,417	1.656
Intl Bk Recon & Dev Note	1.000	6/15/2018	Supra	AAA	Aaa	459058EJ8	35,000,000	34,940,150	34,920,200	132,222	0.987
Pfizer	1.500	6/15/2018	Corp	AA	A1	71708IDG5	5,000,000	4,997,100	5,005,800	28,333	1.512
U.S. Treasury Note	1.125	6/15/2018	Tsy	AA+	Aaa	912828XF2	50,000,000	50,228,516	50,195,500	213,627	0.968
Wisconsin Electric Power	1.700	6/15/2018	Corp	A-	A1	976656CF3	10,000,000	10,000,000	10,013,700	64,222	1.700
Caterpillar	1.700	6/16/2018	Corp	A	A2	14912L6L0	10,000,000	9,999,100	10,049,200	63,750	1.703
BB&T Corp	2.050	6/19/2018	Corp	A-	A2	05531FAN3	5,000,000	4,992,700	5,040,050	37,583	2.081
Chevron	1.718	6/24/2018	Corp	AA	Aa1	166764AE0	10,000,000	10,000,000	10,103,500	60,607	1.718
U.S. Treasury Note	1.375	6/30/2018	Tsy	AA+	Aaa	912828VK3	30,000,000	30,404,297	30,315,600	138,995	0.873
U.S. Treasury Note	1.375	6/30/2018	Tsy	AA+	Aaa	912828VK3	40,000,000	40,262,500	40,420,800	185,326	1.230
U.S. Treasury Note	1.375	6/30/2018	Tsy	AA+	Aaa	912828VK3	100,000,000	99,777,344	101,052,000	463,315	1.421
Toyota	1.550	7/13/2018	Corp	AA-	Aa3	89236TCP8	10,000,000	9,991,500	10,046,900	46,500	1.579
UnitedHealth Group	1.900	7/16/2018	Corp	A+	A3	91324PCL4	5,000,000	4,993,650	5,059,350	25,861	1.944
Goldman Sachs	2.900	7/19/2018	Corp	A-	A3	38147MAA3	10,000,000	9,991,700	10,275,800	82,167	2.918
Charles Schwab	2.200	7/25/2018	Corp	A	A2	808513AJ4	5,000,000	4,998,600	5,054,450	29,333	2.206
U.S. Treasury Note	2.250	7/31/2018	Tsy	AA+	Aaa	912828QY9	100,000,000	104,031,250	103,435,000	568,614	1.412
Daimler	2.375	8/1/2018	Corp	A-	A3	233851BA1	5,000,000	4,987,600	5,020,950	29,688	2.428
Inter-Amer Dev Bk Note	1.125	8/28/2018	Supra	AAA	Aaa	4581X0CQ9	20,000,000	19,977,600	19,932,600	39,375	1.163
U.S. Treasury Note	1.500	8/31/2018	Tsy	AA+	Aaa	912828RE2	125,000,000	124,423,828	126,706,250	319,368	1.596
Gilead Sciences	1.850	9/4/2018	Corp	A-	A3	375558BE2	5,000,000	4,999,450	5,050,450	12,076	1.854
Home Depot	2.250	9/10/2018	Corp	A	A2	437076BB7	5,000,000	4,992,950	5,145,900	15,938	2.280
Danaher	1.650	9/15/2018	Corp	A	A2	235851AN2	5,000,000	4,993,300	5,018,900	10,542	1.696
U.S. Treasury Note	1.000	9/15/2018	Tsy	AA+	Aaa	912828L40	30,000,000	30,070,313	29,975,700	38,736	0.919
FNMA Note	1.875	9/18/2018	Agy	AA+	Aaa	3135G0YM9	10,000,000	9,982,700	10,231,600	22,396	1.911
FNMA Note	1.875	9/18/2018	Agy	AA+	Aaa	3135G0YM9	25,000,000	25,022,500	25,579,000	55,990	1.856
Ralph Lauren	2.125	9/26/2018	Corp	A	A2	751212AA9	20,000,000	20,322,400	20,278,800	41,319	1.673
U.S. Treasury Note	1.375	9/30/2018	Tsy	AA+	Aaa	912828RH5	30,000,000	30,386,719	30,300,000	36,066	0.935
U.S. Treasury Note	1.375	9/30/2018	Tsy	AA+	Aaa	912828RH5	75,000,000	75,263,672	75,750,000	90,164	1.300
Intl Bk Recon & Dev Note	1.000	10/5/2018	Supra	AAA	Aaa	459058ER0	25,000,000	24,957,500	24,870,500	16,667	1.058

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Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Branch Banking and Trust	2.300	10/15/2018	Corp	A	A1	07330NAD7	5,000,000	4,999,000	5,062,800	5,111	2.304
Intercontinental Exg	2.500	10/15/2018	Corp	A	A2	45866FAB0	3,000,000	2,997,330	3,052,890	3,333	2.519
Intercontinental Exg	2.500	10/15/2018	Corp	A	A2	45866FAB0	17,200,000	17,514,416	17,503,236	19,111	1.904
TVA Note	1.750	10/15/2018	Agy	AA+	Aaa	880591EQ1	20,000,000	19,904,800	20,268,600	15,556	1.849
U.S. Treasury Note	1.750	10/31/2018	Tsy	AA+	Aaa	912828RP7	35,000,000	35,974,805	35,731,850	307,933	0.990
U.S. Treasury Note	1.750	10/31/2018	Tsy	AA+	Aaa	912828RP7	50,000,000	50,523,438	51,045,500	439,904	1.508
Coca Cola	1.650	11/1/2018	Corp	AA	Aa3	191216BF6	22,000,000	21,968,540	22,215,820	181,500	1.680
Microsoft	1.300	11/3/2018	Corp	AAA	Aaa	594918BF0	5,000,000	4,995,000	5,003,850	0	1.334
American Express	1.875	11/5/2018	Corp	A-	A2	0258M0DZ9	10,000,000	9,999,100	10,005,100	0	1.878
FNMA Note	1.625	11/27/2018	Agy	AA+	Aaa	3135G0YT4	35,000,000	34,865,950	35,559,650	243,299	1.547
U.S. Treasury Note	1.250	11/30/2018	Tsy	AA+	Aaa	912828A34	50,000,000	49,558,594	50,256,500	262,978	1.465
U.S. Treasury Note	1.250	11/30/2018	Tsy	AA+	Aaa	912828A34	65,000,000	65,302,148	65,333,450	341,872	1.120
Johnson & Johnson	1.650	12/5/2018	Corp	AAA	Aaa	478160BG8	10,000,000	9,978,000	10,132,000	66,917	1.696
Microsoft	1.625	12/6/2018	Corp	AAA	Aaa	594918AV6	15,000,000	14,913,450	15,175,500	98,177	1.746
Morgan Stanley	2.200	12/7/2018	Corp	A-	A3	6174468B8	5,000,000	4,996,150	5,037,600	43,694	2.223
U.S. Treasury Note	1.500	12/31/2018	Tsy	AA+	Aaa	912828A75	40,000,000	40,017,188	40,476,000	202,174	1.490
U.S. Treasury Note	1.500	12/31/2018	Tsy	AA+	Aaa	912828A75	70,000,000	70,527,734	70,833,000	353,804	1.298
Wells Fargo & Co	2.150	1/15/2019	Corp	A+	A2	94974BFQ8	15,000,000	14,967,150	15,151,350	94,958	2.195
Toyota	2.100	1/17/2019	Corp	AA-	Aa3	89236TBB0	15,000,000	14,987,250	15,162,450	91,000	2.118
M&T Trust	2.300	1/30/2019	Corp	A	A2	55279HAE0	6,000,000	5,989,860	6,054,360	34,883	2.336
U.S. Treasury Note	1.500	1/31/2019	Tsy	AA+	Aaa	912828B33	25,000,000	24,998,047	25,283,250	94,769	1.502
U.S. Treasury Note	1.500	1/31/2019	Tsy	AA+	Aaa	912828B33	50,000,000	49,957,031	50,566,500	189,538	1.520
FNMA Note	1.875	2/19/2019	Agy	AA+	Aaa	3135G0ZA4	25,000,000	24,879,500	25,533,500	93,750	1.791
U.S. Treasury Note	1.500	2/28/2019	Tsy	AA+	Aaa	912828C24	60,000,000	59,922,656	60,646,800	153,297	1.527
Cisco	2.125	3/1/2019	Corp	AA-	A1	17275RAR3	5,000,000	4,996,450	5,070,750	17,708	2.140
Eli Lilly	1.950	3/15/2019	Corp	AA-	A2	532457BF4	5,000,000	4,991,350	5,054,450	12,458	1.986
Exxon Mobil	1.819	3/15/2019	Corp	AAA	Aaa	30231GAD4	15,000,000	15,000,000	15,129,900	34,864	1.819
American Express	2.125	3/18/2019	Corp	A-	A2	0258M0DK2	7,000,000	6,986,770	7,033,530	17,767	2.165
U.S. Treasury Note	1.500	3/31/2019	Tsy	AA+	Aaa	912828SN1	45,000,000	44,541,211	45,472,050	59,016	1.713
U.S. Treasury Note	1.500	3/31/2019	Tsy	AA+	Aaa	912828SN1	75,000,000	75,416,016	75,786,750	98,361	1.360
Mastercard	2.000	4/1/2019	Corp	A	A2	57636QAA2	3,000,000	2,988,510	3,026,280	5,000	2.081
Wells Fargo & Co	2.125	4/22/2019	Corp	A+	A2	94974BFU9	10,000,000	9,978,800	10,054,200	5,313	2.170
U.S. Treasury Note	1.625	4/30/2019	Tsy	AA+	Aaa	912828D23	40,000,000	39,889,063	40,546,800	326,786	1.683
State of California	2.250	5/1/2019	Muni	AA-	Aa3	13063CKL3	20,000,000	20,014,000	20,475,800	225,000	2.235
U.S. Treasury Note	1.500	5/31/2019	Tsy	AA+	Aaa	912828WL0	50,000,000	49,914,063	50,439,000	315,574	1.536
3M Company	1.625	6/15/2019	Corp	AA-	Aa3	88579YAG6	20,000,000	19,886,800	20,056,400	122,778	1.743

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Home Depot	2.000	6/15/2019	Corp	A	A2	437076BE1	10,000,000	9,961,700	10,156,000	75,556	2.081
FNMA Note	1.750	6/20/2019	Agy	AA+	Aaa	3135G0ZE6	25,000,000	24,986,750	25,381,750	159,201	1.761
Target	2.300	6/26/2019	Corp	A	A2	87612EBB1	7,000,000	6,984,250	7,143,220	55,903	2.348
U.S. Treasury Note	1.625	6/30/2019	Tsy	AA+	Aaa	912828WS5	75,000,000	75,164,063	75,930,000	410,666	1.574
Toyota	2.125	7/18/2019	Corp	AA-	Aa3	89236TBP9	10,000,000	9,972,700	10,079,300	60,799	2.183
Morgan Stanley	2.375	7/23/2019	Corp	A-	A3	61746BDR4	10,110,000	10,050,351	10,158,023	65,364	2.527
M&T Trust	2.250	7/25/2019	Corp	A	A2	55279HAG5	10,000,000	9,970,400	10,025,800	60,000	2.313
U.S. Treasury Note	1.625	7/31/2019	Tsy	AA+	Aaa	912828WW6	80,000,000	79,496,875	80,941,600	328,533	1.757
Bershire Hathaway	2.100	8/14/2019	Corp	AA	Aa2	084670BL1	10,000,000	9,999,100	10,139,900	44,917	2.102
American Express	2.250	8/15/2019	Corp	A-	A2	0258M0DP1	15,000,000	14,990,850	15,060,600	71,250	2.263
American Honda	2.250	8/15/2019	Corp	A+	A1	02665WAH4	15,000,000	14,972,250	15,043,200	71,250	2.290
Public Service Electric	2.000	8/15/2019	Corp	A	Aa3	74456QBJ4	12,000,000	11,975,520	12,037,440	50,667	2.043
U.S. Treasury Note	1.625	8/31/2019	Tsy	AA+	Aaa	912828D80	35,000,000	34,989,063	35,407,400	96,875	1.632
U.S. Treasury Note	1.625	8/31/2019	Tsy	AA+	Aaa	912828D80	100,000,000	101,210,938	101,164,000	276,786	1.331
Bank of New York Mellon	2.300	9/11/2019	Corp	A+	A1	06406HCW7	15,000,000	14,997,150	15,177,750	47,917	2.304
FNMA Note	1.750	9/12/2019	Agy	AA+	Aaa	3135G0ZG1	25,000,000	24,859,250	25,334,250	59,549	1.855
U.S. Treasury Note	1.750	9/30/2019	Tsy	AA+	Aaa	912828F39	50,000,000	49,968,750	50,785,000	76,503	1.763
U.S. Treasury Note	1.750	9/30/2019	Tsy	AA+	Aaa	912828F39	60,000,000	60,764,063	60,942,000	91,803	1.440
Oracle	2.250	10/8/2019	Corp	AA-	A1	68389XAX3	15,000,000	14,983,200	15,196,500	21,563	2.273
PNC Bank	2.400	10/18/2019	Corp	A	A2	69353RDZ8	10,000,000	9,992,700	10,071,700	8,667	2.415
JPMorgan Chase & Co	2.200	10/22/2019	Corp	A	A3	48127HAA7	10,000,000	9,978,800	9,967,300	5,500	2.245
Goldman Sachs	2.550	10/23/2019	Corp	A-	A3	38148FAB5	16,795,000	16,784,386	16,919,283	9,517	2.565
US Bank	2.125	10/28/2019	Corp	AA-	A1	90331HML4	10,000,000	9,991,000	10,054,900	1,771	2.144
U.S. Treasury Note	1.500	10/31/2019	Tsy	AA+	Aaa	912828F62	50,000,000	49,730,469	50,261,500	377,060	1.613
Procter & Gamble	1.900	11/1/2019	Corp	AA-	Aa3	742718EG0	5,000,000	4,992,400	5,046,250	47,500	1.932
FNMA Note	1.750	11/26/2019	Agy	AA+	Aaa	3135G0ZY2	10,000,000	9,955,400	10,111,600	75,347	1.670
U.S. Treasury Note	1.500	11/30/2019	Tsy	AA+	Aaa	912828G61	90,000,000	90,052,734	90,423,900	568,033	1.488
Caterpillar	2.250	12/1/2019	Corp	A	A2	14912L6F3	5,000,000	4,996,000	5,028,800	46,875	2.267
UnitedHealth Group	2.300	12/15/2019	Corp	A+	A3	91324PCG5	4,000,000	3,992,840	4,044,760	34,756	2.338
U.S. Treasury Note	1.625	12/31/2019	Tsy	AA+	Aaa	912828G95	30,000,000	30,139,453	30,265,500	164,266	1.526
U.S. Treasury Note	1.625	12/31/2019	Tsy	AA+	Aaa	912828G95	100,000,000	100,792,969	100,885,000	547,554	1.439
General Electric	2.200	1/9/2020	Corp	AA+	A1	36962G7M0	8,000,000	7,995,120	8,079,200	54,756	2.213
Wells Fargo & Co	2.150	1/30/2020	Corp	A+	A2	94974BGF1	10,000,000	9,986,400	9,971,800	54,347	2.179
Bank of New York Mellon	2.150	2/24/2020	Corp	A+	A1	06406HCZ0	10,000,000	9,984,400	10,001,900	40,014	1.958
U.S. Treasury Note	1.375	2/29/2020	Tsy	AA+	Aaa	912828J50	50,000,000	49,677,734	49,890,500	117,102	1.509
U.S. Treasury Note	1.375	2/29/2020	Tsy	AA+	Aaa	912828J50	90,000,000	89,746,875	89,802,900	210,783	1.440

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Exxon Mobil	1.912	3/6/2020	Corp	AAA	Aaa	30231GAG7	10,000,000	10,000,000	10,052,900	29,211	1.912
John Deere	2.050	3/10/2020	Corp	A	A2	24422ESW0	10,000,000	9,978,300	9,949,700	29,042	2.096
U.S. Treasury Note	1.375	3/31/2020	Tsy	AA+	Aaa	912828J84	15,000,000	14,996,484	14,946,900	18,033	1.380
U.S. Treasury Note	1.375	3/31/2020	Tsy	AA+	Aaa	912828J84	25,000,000	25,072,266	24,911,500	30,055	1.309
State of California	1.800	4/1/2020	Muni	AA-	Aa3	13063CSQ4	14,830,000	14,694,009	14,870,783	22,245	2.000
Pepsico	1.850	4/30/2020	Corp	A	A1	713448CS5	7,000,000	6,996,010	6,969,830	360	1.862
U.S. Treasury Note	1.375	4/30/2020	Tsy	AA+	Aaa	912828K58	15,000,000	14,922,070	14,938,200	103,692	1.483
Apple	2.000	5/6/2020	Corp	AA+	Aa1	037833BD1	10,000,000	9,984,500	10,028,300	93,333	2.033
Qualcomm	2.250	5/20/2020	Corp	A+	A1	747525AD5	15,000,000	14,988,000	14,920,950	150,938	2.267
American Express	2.375	5/26/2020	Corp	A-	A2	0258M0DT3	5,000,000	4,995,100	4,993,350	51,128	2.396
U.S. Treasury Note	1.375	5/31/2020	Tsy	AA+	Aaa	912828VF4	50,000,000	49,734,375	49,745,000	289,276	1.486
PNC Bank	2.300	6/1/2020	Corp	A	A2	69353REP9	20,000,000	19,954,000	19,930,600	191,667	2.349
Cisco	2.450	6/15/2020	Corp	AA-	A1	17275RAX0	10,000,000	9,986,500	10,171,500	91,194	2.479
Precision Castparts	2.250	6/15/2020	Corp	A-	A2	740189AL9	15,000,000	14,998,500	15,060,450	132,188	2.252
Inter-Amer Dev Bk Note	1.875	6/16/2020	Supra	AAA	Aaa	4581X0CP1	30,000,000	29,985,600	30,364,500	210,938	1.885
Morgan Stanley	2.800	6/16/2020	Corp	A-	A3	61761JB32	25,000,000	24,970,000	25,210,000	262,500	2.826
JPMorgan Chase & Co	2.750	6/23/2020	Corp	A	A3	46625HLW8	10,000,000	9,982,800	10,083,200	97,778	2.787
BB&T Corp	2.625	6/29/2020	Corp	A-	A2	05531FAU7	10,000,000	9,994,400	10,154,400	88,958	2.637
U.S. Treasury Note	1.625	6/30/2020	Tsy	AA+	Aaa	912828XH8	60,000,000	60,042,188	60,351,600	328,533	1.610
John Deere	2.375	7/14/2020	Corp	A	A2	24422ESY6	5,000,000	4,995,800	5,028,150	35,295	2.393
UnitedHealth Group	2.700	7/15/2020	Corp	A+	A3	91324PCM2	5,000,000	4,997,000	5,106,300	36,750	2.713
U.S. Treasury Note	1.625	7/31/2020	Tsy	AA+	Aaa	912828XM7	30,000,000	30,108,984	30,167,100	123,200	1.549
State Street	2.550	8/18/2020	Corp	A+	A2	857477AS2	10,000,000	9,977,200	10,102,900	51,708	2.599
U.S. Treasury Note	1.375	8/31/2020	Tsy	AA+	Aaa	912828L32	90,000,000	89,360,156	89,505,000	210,783	1.523
Gilead Sciences	2.550	9/1/2020	Corp	A-	A3	375558BB8	10,000,000	9,982,000	10,095,100	33,292	2.589
Automatic Data Processing	2.250	9/15/2020	Corp	AA	Aa3	053015AD5	5,000,000	4,995,550	5,046,000	14,375	2.269
Danaher	2.400	9/15/2020	Corp	A	A2	235851AP7	5,000,000	4,987,850	5,052,200	15,333	2.452
U.S. Treasury Note	1.375	9/30/2020	Tsy	AA+	Aaa	912828L65	50,000,000	49,988,281	49,657,500	60,109	1.380
U.S. Treasury Note	1.375	10/31/2020	Tsy	AA+	Aaa	912828L99	20,000,000	19,855,469	19,853,600	755	1.526
Microsoft	2.000	11/3/2020	Corp	AAA	Aaa	594918BG8	7,000,000	6,994,400	7,017,080	0	2.017
		2.740					6,556,739,000	6,634,083,941	6,624,267,376	28,249,523	1.278

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Wastewater 208
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		416	416	416	0	0.010
FNMA DN	0.000	11/3/2015	Agy	A-1+	P-1	313588NU5	28,000,000	27,989,430	28,000,000	0	0.093
Toyota	0.000	11/10/2015	CP	A-1+	P-1	89233HYA6	9,888,000	9,882,501	9,887,752	0	0.267
Exxon Mobil	0.000	11/17/2015	CP	A-1+	P-1	30229BYH4	7,964,000	7,961,445	7,963,502	0	0.154
FHLB DN	0.000	11/24/2015	Agy	A-1+	P-1	313384PR4	3,300,000	3,299,197	3,299,934	0	0.087
FHLB DN	0.000	11/24/2015	Agy	A-1+	P-1	313384PR4	13,907,000	13,902,187	13,906,722	0	0.144
FHLB DN	0.000	11/30/2015	Agy	A-1+	P-1	313384PX1	10,403,000	10,399,379	10,402,792	0	0.072
Caterpillar	0.000	12/1/2015	CP	A-1	P-1	14912EZ18	1,937,000	1,935,870	1,936,740	0	0.288
Farmer Mac DN	0.000	12/1/2015	Agy	NR	NR	31315KPY0	30,968,000	30,948,129	30,967,071	0	0.154
FHLB DN	0.000	12/1/2015	Agy	A-1+	P-1	313384PY9	11,306,000	11,300,016	11,305,661	0	0.190
General Electric	0.000	12/1/2015	CP	A-1+	P-1	36959JZ14	11,591,000	11,577,178	11,589,424	0	0.278
Praxair	0.000	12/1/2015	CP	A-1	P-1	74005JZ19	6,414,000	6,412,587	6,412,957	0	0.134
US Bank	0.000	12/1/2015	CP	A-1+	P-1	9033E1Z15	28,000,000	27,963,802	27,996,192	0	0.268
Exxon Mobil	0.000	12/8/2015	CP	A-1+	P-1	30229BZ83	9,044,000	9,040,141	9,042,413	0	0.165
Inter-Amer Dev Bk DN	0.000	12/15/2015	Supra	A-1+	P-1	45818KQN5	8,575,000	8,571,534	8,574,571	0	0.154
FHLB DN	0.000	12/22/2015	Agy	A-1+	P-1	313384QV4	9,045,000	9,040,471	9,044,457	0	0.180
FHLB DN	0.000	12/28/2015	Agy	A-1+	P-1	313384RB7	9,045,000	9,039,362	9,044,457	0	0.226
FHLB DN	0.000	12/29/2015	Agy	A-1+	P-1	313384RC5	6,746,000	6,741,376	6,745,595	0	0.242
General Electric	0.000	12/29/2015	CP	A-1+	P-1	36960MZV8	3,854,000	3,852,651	3,852,780	0	0.185
Inter-Amer Dev Bk DN	0.000	1/4/2016	CP	A-1+	P-1	45818KRJ3	9,044,000	9,039,940	9,042,553	0	0.165
FHLMC DN	0.000	1/5/2016	Agy	A-1+	P-1	313396RK1	28,000,000	27,980,027	27,995,520	0	0.123
Toyota	0.000	1/12/2016	CP	A-1+	P-1	89233GAC0	8,421,000	8,415,526	8,417,400	0	0.267
FHLB DN	0.000	1/20/2016	Agy	A-1+	P-1	313384SA8	12,260,000	12,254,805	12,257,548	0	0.139
Exxon Mobil	0.000	1/26/2016	CP	A-1+	P-1	30229AAS8	12,322,000	12,318,040	12,315,163	0	0.134
FHLB DN	0.000	1/26/2016	Agy	A-1+	P-1	313384SG5	5,090,000	5,086,971	5,088,931	0	0.175
FNMA DN	0.000	2/2/2016	Agy	A-1+	P-1	313588SP1	28,000,000	27,971,767	27,991,320	0	0.154
FHLB DN	0.000	2/23/2016	Agy	A-1+	P-1	313384TL3	11,304,000	11,300,100	11,299,704	0	0.093
FNMA DN	0.000	2/23/2016	Agy	A-1+	P-1	313588TL9	5,910,000	5,906,782	5,907,754	0	0.144
FNMA DN	0.000	3/1/2016	Agy	A-1+	P-1	313588TT2	15,000,000	14,974,688	14,990,700	0	0.232
FNMA DN	0.000	3/1/2016	Agy	A-1+	P-1	313588TT2	23,014,000	22,999,904	22,999,731	0	0.154
US Bank	0.000	3/1/2016	CP	A-1+	P-1	9033E0C12	13,000,000	12,967,825	12,986,942	0	0.340
FNMA Note	0.500	3/30/2016	Agy	AA+	Aaa	3135G0VA8	15,000,000	14,979,942	15,016,950	6,458	0.554
FNMA DN	0.000	4/5/2016	Agy	A-1+	P-1	313588VE2	28,000,000	27,945,439	27,977,040	0	0.237
FNMA DN	0.000	5/3/2016	Agy	A-1+	P-1	313588WJ0	12,250,000	12,221,672	12,236,035	0	0.257
FNMA DN	0.000	6/1/2016	Agy	A-1+	P-1	313588XP5	1,554,000	1,551,930	1,551,840	0	0.226

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Wastewater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S & P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
FNMA DN	0.000	6/1/2016	Agy	A-1+	P-1	313588XP5	11,317,000	11,300,175	11,301,269	0	0.247
FNMA Note	1.250	1/30/2017	Agy	AA+	Aaa	3135G0GY3	23,000	23,185	23,191	73	1.082
FNMA Note	1.250	1/30/2017	Agy	AA+	Aaa	3135G0GY3	165,000	166,665	166,373	521	1.041
U.S. Treasury Note	1.000	3/31/2017	Tsy	AA+	Aaa	912828SM3	16,328,000	16,435,153	16,420,906	14,276	0.807
FNMA Note	5.375	6/12/2017	Agy	AA+	Aaa	31398ADM1	76,000	92,489	81,626	1,577	1.437
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	11,000	11,935	11,473	52	1.378
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	334,000	360,642	348,369	1,564	1.435
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	334,000	360,916	348,369	1,564	1.331
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	358,000	391,031	373,401	1,677	1.127
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	391,000	386,739	407,821	1,831	2.925
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	490,000	526,635	511,080	2,295	1.434
U.S. Treasury Note	2.750	2/28/2018	Tsy	AA+	Aaa	912828PY0	506,000	520,607	527,768	2,370	2.283
FHLMC Note	0.875	3/7/2018	Agy	AA+	Aaa	3137EADP1	10,141,000	9,980,640	10,128,121	13,310	1.221
U.S. Treasury Note	2.875	3/31/2018	Tsy	AA+	Aaa	912828QB9	360,000	361,927	377,100	905	2.789
U.S. Treasury Note	1.500	8/31/2018	Tsy	AA+	Aaa	912828RE2	359,000	361,496	363,900	917	1.394
U.S. Treasury Note	1.500	8/31/2018	Tsy	AA+	Aaa	912828RE2	435,000	434,286	440,938	1,111	1.525
U.S. Treasury Note	1.750	10/31/2018	Tsy	AA+	Aaa	912828RP7	502,000	525,708	512,497	4,417	0.984
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	40,000	41,105	40,356	231	0.919
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	90,000	92,486	90,802	521	0.917
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	165,000	167,933	166,470	955	1.082
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	353,000	359,867	356,145	2,042	1.046
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	355,000	366,011	358,163	2,054	0.857
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	358,000	360,042	361,190	2,071	1.285
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	375,000	385,269	378,341	2,170	0.915
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	423,000	431,873	426,769	2,447	1.025
U.S. Treasury Note	1.375	11/30/2018	Tsy	AA+	Aaa	912828RT9	525,000	524,528	529,678	3,037	1.389
U.S. Treasury Note	1.375	2/28/2019	Tsy	AA+	Aaa	912828SH4	3,560,000	3,542,756	3,583,994	8,338	1.469
FHLMC Note	3.750	3/27/2019	Agy	AA+	Aaa	3137EACA5	89,000	91,181	96,359	315	3.399
FHLMC Note	3.750	3/27/2019	Agy	AA+	Aaa	3137EACA5	155,000	157,756	167,817	549	3.496
FHLMC Note	3.750	3/27/2019	Agy	AA+	Aaa	3137EACA5	344,000	354,857	372,445	1,218	3.298
FHLMC Note	3.750	3/27/2019	Agy	AA+	Aaa	3137EACA5	373,000	390,874	403,843	1,321	3.072
FHLMC Note	1.250	10/2/2019	Agy	AA+	Aaa	3137EADM8	13,394,000	13,280,285	13,296,358	13,487	1.386
U.S. Treasury Note	1.250	2/29/2020	Tsy	AA+	Aaa	912828UQ1	5,000,000	4,818,164	4,959,450	10,646	1.855
U.S. Treasury Note	2.625	8/15/2020	Tsy	AA+	Aaa	912828NT3	173,000	180,697	181,693	963	2.053
U.S. Treasury Note	2.625	8/15/2020	Tsy	AA+	Aaa	912828NT3	369,000	391,399	387,542	2,053	1.878
U.S. Treasury Note	2.625	8/15/2020	Tsy	AA+	Aaa	912828NT3	12,207,000	12,150,257	12,820,402	67,918	2.678

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Wastewater 208 (Cont.)

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
U.S. Treasury Note	2.000	2/28/2021	Tsy	AA+	Aaa	912828B90	6,100,000	5,989,199	6,218,035	20,780	2.285
U.S. Treasury Note	2.000	2/15/2022	Tsy	AA+	Aaa	912828SF8	6,258,000	6,053,148	6,334,097	26,528	2.459
U.S. Treasury Note	2.000	2/15/2023	Tsy	AA+	Aaa	912828UN8	5,512,000	5,275,156	5,542,426	23,366	2.549
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,654,000	8,662,299	8,855,552	34,706	2.613
FNMA Note	2.625	9/6/2024	Agy	AA+	Aaa	3135G0ZR7	8,768,000	8,900,844	8,972,207	35,163	2.441
							553,926,416	552,981,243	555,292,904	317,800	0.512

Portfolio: MICLA 2006-A POL HQ FD 26A

Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		18,782	18,782	18,782	0	0.010
							18,782	18,782	18,782	0	0.010

Portfolio: MICLA SER 2010A-D 26J

Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		1,154,709	1,154,709	1,154,709	12	0.010
							1,154,709	1,154,709	1,154,709	12	0.010

Portfolio: MICLA CONST Fund 26K

Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		491,424	491,424	491,424	5	0.010
							491,424	491,424	491,424	5	0.010

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: Batiquitos LT 72W
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		304	304	304	0	0.010
FNMA DN	0.000	12/23/2015	Agy	A-1+	P-1	313588QW8	6,017,000	6,012,613	6,016,639	0	0.154
		0.145					6,017,304	6,012,917	6,016,943	0	0.154

Portfolio: Harbor Emergency FD 751
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		533	533	533	0	0.010
FHLB DN	0.000	11/4/2015	Agy	A-1+	P-1	313384NV7	2,963,000	2,961,033	2,963,000	0	0.139
FHLB DN	0.000	1/27/2016	Agy	A-1+	P-1	313384SH3	7,099,000	7,092,443	7,097,438	0	0.195
FHLB DN	0.000	2/26/2016	Agy	A-1+	P-1	313384TP4	37,541,000	37,487,473	37,487,470	0	0.299
		0.292					47,603,533	47,541,482	47,548,441	0	0.273

Portfolio: Harbor Foods Restoration 70L
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		469	469	469	0	0.010
FHLB DN	0.000	1/27/2016	Agy	A-1+	P-1	313384SH3	561,000	560,449	560,877	0	0.208
		0.241					561,469	560,918	561,346	0	0.208

Portfolio: LADWP PWR REV 2014E J6W
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		3,014	3,014	3,014	0	0.010
		0.003					3,014	3,014	3,014	0	0.010

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

Portfolio: City of LA LADWP WRB 2014 A MID
Pricing Date: 10/30/15

Issuer	Coupon	Maturity	Type	S&P	Moody's	CUSIP	Par Value	Original Cost	MV w/o Accrued*	Accr Income	Yld Mat
Bk of New York Mellon - Sweep	0.010	11/1/2015	MMF	AAAm	Aaa-mf		767	767	767	0	0.010
FHLB DN	0.000	11/17/2015	Agy	A-1+	P-1	313384PJ2	20,355,000	20,353,643	20,354,796	0	0.051
FHLB DN	0.000	11/25/2015	Agy	A-1+	P-1	313384PS2	17,253,000	17,252,597	17,252,655	0	0.031
		0.057					37,608,767	37,607,007	37,608,218	0	0.042

*MV w/o Accrued includes the Bank of New York Mellon accrued interest for treasury bills, discount notes, and commercial paper. Original Cost does not include accrued interest.

MONTHLY TRANSACTIONS

Portfolio: Core 9218-1

Issuer	Side	Type	CUSIP	Trade Date	Settlement Date	Maturity Date	Par Value
BNP Paribas	Buy	CP	09659CX78	10/1/2015	10/1/2015	10/7/2015	13,000,000
Praxair	Buy	CP	74005JXV5	10/1/2015	10/1/2015	10/29/2015	30,000,000
BNP Paribas	Buy	CP	09659CY28	10/2/2015	10/2/2015	11/2/2015	32,133,000
BNP Paribas	Buy	CP	09659CX94	10/5/2015	10/5/2015	10/9/2015	85,002,000
Prudential	Buy	CP	74433HX82	10/5/2015	10/5/2015	10/8/2015	19,401,000
Exxon Mobil	Buy	CP	30229BYA9	10/5/2015	10/5/2015	11/10/2015	30,003,000
General Electric	Buy	CP	36960MYA5	10/6/2015	10/6/2015	11/10/2015	8,000,000
Exxon Mobil	Buy	CP	30229BYA9	10/7/2015	10/7/2015	11/10/2015	15,100,000
BNP Paribas	Buy	CP	09659CXE3	10/9/2015	10/9/2015	10/14/2015	46,035,000
FNMA DN	Buy	Agy	313588YU3	10/9/2015	10/9/2015	6/30/2016	25,045,000
Prudential	Buy	CP	74433HXF6	10/13/2015	10/13/2015	10/15/2015	43,306,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CXP1	10/15/2015	10/15/2015	10/23/2015	32,000,000
BNP Paribas	Buy	CP	09659CYA0	10/16/2015	10/16/2015	11/10/2015	24,815,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CYA3	10/19/2015	10/19/2015	11/10/2015	60,007,000
BNP Paribas	Buy	CP	09659CYR3	10/19/2015	10/19/2015	11/25/2015	35,006,000
BNP Paribas	Buy	CP	09659CXW3	10/20/2015	10/20/2015	10/30/2015	24,500,000
BNP Paribas	Buy	CP	09659CXW3	10/21/2015	10/21/2015	10/30/2015	40,500,000
BNP Paribas	Buy	CP	09659CYR3	10/22/2015	10/22/2015	11/25/2015	17,531,000
BNP Paribas	Buy	CP	09659CXU7	10/23/2015	10/23/2015	10/28/2015	34,792,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CYD7	10/26/2015	10/26/2015	11/13/2015	17,000,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CYC9	10/26/2015	10/26/2015	11/12/2015	35,000,000
BNP Paribas	Buy	CP	09659CXV5	10/26/2015	10/26/2015	10/29/2015	26,500,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CYR6	10/27/2015	10/27/2015	11/25/2015	21,032,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CYR6	10/28/2015	10/28/2015	11/25/2015	42,000,000
BNP Paribas	Buy	CP	09659CYD4	10/28/2015	10/28/2015	11/13/2015	22,000,000
BNP Paribas	Buy	CP	09659CYR3	10/29/2015	10/29/2015	11/25/2015	10,000,000
Praxair	Buy	CP	74005JYW2	10/29/2015	10/29/2015	11/30/2015	30,000,000
Bank Tokyo-Mitsubishi	Buy	CP	06538CYQ8	10/30/2015	10/30/2015	11/24/2015	6,979,000
BNP Paribas	Buy	CP	09659CY36	10/30/2015	10/30/2015	11/3/2015	17,558,000

Portfolio: Reserve 9218-2

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Sell	Tsy	912828H52	10/2/2015	10/5/2015	1/31/2020	25,000,000
U.S. Treasury Note	Sell	Tsy	912828SY7	10/2/2015	10/5/2015	5/31/2017	60,000,000

Portfolio: Reserve 9218-2 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
U.S. Treasury Note	Buy	Tsy	912828RH5	10/8/2015	10/9/2015	9/30/2018	30,000,000
U.S. Treasury Note	Buy	Tsy	912828VK3	10/8/2015	10/9/2015	6/30/2018	30,000,000
Costco	Sell	Corp	22160KAG0	10/14/2015	10/19/2015	2/15/2020	7,000,000
American Honda	Sell	Corp	02665WAC5	10/14/2015	10/19/2015	10/10/2018	5,000,000
BB&T Corp	Sell	Corp	05531FAM5	10/14/2015	10/19/2015	1/12/2018	12,000,000
PNC Bank	Sell	Corp	69353RDD7	10/14/2015	10/19/2015	7/2/2019	5,000,000
National Oilwell Varco	Sell	Corp	637071AL5	10/14/2015	10/19/2015	12/1/2017	3,000,000
Microsoft	Buy	Corp	594918BG8	10/29/2015	11/3/2015	11/3/2020	7,000,000
Microsoft	Buy	Corp	594918BF0	10/29/2015	11/3/2015	11/3/2018	5,000,000
JPMorgan Chase & Co	Sell	Corp	46625HKA7	10/29/2015	11/3/2015	1/23/2020	10,000,000
US Bank	Sell	Corp	91159HHE3	10/29/2015	11/3/2015	11/15/2018	5,000,000
Monsanto	Sell	Corp	61166WAM3	10/29/2015	11/3/2015	11/15/2018	7,000,000
PNC Bank	Sell	Corp	69353RDZ8	10/29/2015	11/3/2015	10/18/2019	7,000,000
Toyota	Sell	Corp	89233P6S0	10/29/2015	11/3/2015	10/5/2017	7,000,000
American Express Credit	Buy	Corp	0258M0DZ9	10/29/2015	11/5/2015	11/5/2018	10,000,000
Wells Fargo	Sell	Corp	94974BFW5	10/29/2015	11/3/2015	6/2/2017	15,000,000
Exxon Mobil	Sell	Corp	30231GAA0	10/29/2015	11/3/2015	3/15/2017	10,000,000
Caterpillar	Sell	Corp	14912L5W7	10/29/2015	11/3/2015	11/25/2016	10,000,000
US Bank	Sell	Corp	91159HHB9	10/29/2015	11/3/2015	11/15/2016	5,000,000
Becton Dickinson	Sell	Corp	075887BB4	10/29/2015	11/3/2015	11/8/2016	8,000,000
FHLB Note	Sell	Agy	3130A3J70	10/30/2015	11/2/2015	11/23/2016	15,000,000
U.S. Treasury Note	Buy	Tsy	912828L99	10/30/2015	11/2/2015	10/31/2020	20,000,000
U.S. Treasury Note	Sell	Tsy	912828RU6	10/30/2015	11/2/2015	11/30/2016	30,000,000
U.S. Treasury Note	Sell	Tsy	912828SY7	10/30/2015	11/2/2015	5/31/2017	20,000,000
U.S. Treasury Note	Sell	Tsy	912828RM4	10/30/2015	11/2/2015	10/31/2016	165,000,000
Univ of California	Sell	Muni	91412GPY5	10/30/2015	11/4/2015	5/15/2017	2,500,000

Portfolio: Wastewater 208

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Praxair	Buy	CP	74005JZ19	10/1/2015	10/1/2015	12/1/2015	6,414,000
FNMA DN	Buy	Agy	313588TT2	10/6/2015	10/6/2015	3/1/2016	23,014,000
FNMA DN	Buy	Agy	313588TL9	10/6/2015	10/6/2015	2/23/2016	5,910,000
FHLB DN	Buy	Agy	313384TL3	10/8/2015	10/8/2015	2/23/2016	11,304,000
Toyota	Buy	CP	89233GAC0	10/14/2015	10/14/2015	1/12/2016	8,421,000
BNP Paribas	Buy	CP	09659CXL7	10/15/2015	10/15/2015	10/20/2015	11,300,000
General Electric	Buy	CP	36960MZV8	10/20/2015	10/20/2015	12/29/2015	3,854,000

Portfolio: Wastewater 208 (Cont.)

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
FNMA DN	Buy	Agy	313588XP5	10/22/2015	10/22/2015	6/1/2016	11,317,000
FNMA DN	Buy	Agy	313588XP5	10/27/2015	10/27/2015	6/1/2016	1,554,000
Exxon Mobil	Buy	CP	30229AAS8	10/29/2015	10/29/2015	1/26/2016	12,322,000

Portfolio: LADWP WRB2014 A-MID

Issuer	Side	Type	Cusip	Trade Date	Settlement Date	Maturity Date	Par Value
Bank Tokyo-Mitsubishi	Buy	CP	06538CXU0	10/1/2015	10/1/2015	10/1/2015	3,501,000
Prudential	Buy	CP	74433HXU3	10/1/2015	10/1/2015	10/28/2015	3,000,000
Praxair	Buy	CP	74005JXU7	10/1/2015	10/1/2015	10/28/2015	3,500,000
FHLB DN	Buy	Agy	313384PS2	10/28/2015	10/28/2015	11/25/2015	17,253,000

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39. DAIMLER FINANCE NORTH AMERICA LLC
40. DANAHER CORP
41. DEERE & CO
42. DOVER CORP
43. DU PONT (E.I.) DE NEMOURS
44. EATON VANCE CORP
45. ELI LILLY & CO
46. EMC CORP/MA
47. EMERSON ELECTRIC CO
48. EOG RESOURCES INC
49. ESTEE LAUDER COMPANIES-CL A
50. EXXON MOBIL CORP
51. FLORIDA POWER & LIGHT
52. FLUOR CORP
53. FRANKLIN RESOURCES INC
54. GENERAL DYNAMICS CORP
55. GENERAL ELECTRIC CO
56. GEORGIA POWER CO
57. GILEAD SCIENCES INC
58. GOLDMAN SACHS GROUP INC
59. GOOGLE INC
60. HALLIBURTON CO
61. HARLEY-DAVIDSON INC
62. HERSHEY CO
63. HOME DEPOT INC
64. HONEYWELL INTERNATIONAL INC
65. HORMEL FOODS CORP
66. HUBBELL INC -CL B
67. INT'L BUSINESS MACHINES CORP
68. ILLINOIS TOOL WORKS
69. INTEL CORP
70. INTERCONTINENTAL EXCHANGE, INC
71. JOHNSON & JOHNSON
72. JPMORGAN CHASE & CO
73. KIMBERLY-CLARK CORP
74. LOEWS CORP
75. LOWE'S COS INC
76. M&T BANK CORP
77. MASTERCARD INC
78. MCCORMICK & CO INC
79. MERCK & CO INC
80. METLIFE INC
81. MGE ENERGY INC
82. MICROSOFT CORP
83. MIDAMERICAN ENERGY CO
84. MORGAN STANLEY
85. NATIONAL OILWELL VARCO INC
86. NIKE INC
87. NORTHERN STATES PWR-MINN
88. NORTHERN TRUST CORP
89. NORTHWEST NATURAL GAS CO
90. OCCIDENTAL PETROLEUM CORP
91. OGE ENERGY CORP
92. ORACLE CORP
93. PACCAR INC
94. PARKER HANNIFIN CORP
95. PEPSICO INC
96. PFIZER INC
97. PHILIP MORRIS INT'L INC
98. PIEDMONT NATURAL GAS CO
99. PNC FINANCIAL SERVICES
100. PRAXAIR INC
101. PRECISION CAST PARTS CORP
102. PROCTER & GAMBLE CO/THE
103. PROGRESSIVE CORP
104. PUBLIC SERVICE ELECTRIC & GAS CO***
105. PUBLIC STORAGE
106. QUALCOMM INC
107. QUESTAR CORP
108. RALPH LAUREN CORP
109. RAYTHEON CO
110. REGENTS OF THE UNIVERSITY OF CALIFORNIA***
111. ROCKWELL AUTOMATION INC
112. ROCKWELL COLLINS INC
113. SAN DIEGO GAS & ELECTRIC CO
114. SCHLUMBERGER LTD
115. SCHWAB (CHARLES) CORP
116. SHERWIN-WILLIAMS CO
117. SIGMA-ALDRICH
118. SNAP-ON INC
119. SOUTHERN CALIFORNIA EDISON CO***
120. SOUTHERN CALIFORNIA GAS CO
121. ST ARBUCKS CORP
122. STATE STREET CORP
123. STRYKER CORP
124. SYSCO CORP
125. TARGET CORP
126. TEXAS INSTRUMENTS INC
127. TJX COMPANIES INC
128. TOYOTA MOTOR CORP
129. TRAVELERS COS INC
130. UNION PACIFIC CORP
131. UNITED PARCEL SERVICE-CL B
132. UNITED TECHNOLOGIES CORP
133. UNITEDHEALTH GROUP INC
134. USBANCORP
135. VF CORP
136. VISA INC-CLASS A
137. WAL-MART STORES INC
138. WALT DISNEY CO
139. WELLS FARGO & CO
140. WGL HOLDINGS INC
141. WW GRAINGER INC
142. XILINX INC

**Based on credit rating information as of 11/06/2015 provided by Bloomberg Professional

***Only A-rated bonds are approved for purchases

**CITY OF LOS ANGELES
OFFICE OF FINANCE
AUTHORIZED SUPRANATIONALS**

SUPRANATIONALS

1. INTER-AMERICAN DEVELOPMENT BANK
2. INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT
3. INTERNATIONAL FINANCE CORPORATION