COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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September 30, 2013

TO: Supervisor Mark Ridley-Thomas, Chairman
Supervisor Gloria Molina
Supervisor Zev Yaroslavsky
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Mark J. Saladino Joyce Kelly (for)
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF AUGUST 2013**

The Report of Investments for the month of August 2013 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of August 2013 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

If you have any questions, please contact me, or your staff may contact Nai-len Ishikawa, Assistant Treasurer and Tax Collector, at (213) 974-2139.

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2013

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 AUGUST 2013

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 AUGUST 2013

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)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 2013

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 08/31/13		
At Cost	$ 22,797,082,138	$ 111,693,251
At Market	$ 22,583,606,460	$ 108,576,094
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	18.96%	0.00%
United States Government and Agency Obligations	56.25%	49.83%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.43%	0.00%
Municipal Obligations	0.14%	4.43%
Corporate and Deposit Notes	1.22%	1.37%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	44.37%
1-60 days	39.31%	0.00%
61 days-1 year	23.08%	44.32%
Over 1 year	37.61%	55.68%
Weighted Average Days to Maturity	639	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 2013

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 August 31, 2013:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	23.43%
Corporate and Deposit Notes	A-1+	P-1	0.52%
	AA-	A1	0.70%
Los Angeles County Securities	AA	Aa2	0.14%
Negotiable Certificates of Deposit	A-1	P-1	17.98%
	A+	Aa3	0.97%
U.S. Agency Securities	AA+	Aaa	53.20%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	2.62%
U.S. Treasury Bills	AA+	Aaa	0.44%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	44.31%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	1.37%
Mortgage Trust Deeds	AA	Aa2	0.06%
Los Angeles County Securities	AA	Aa2	4.43%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	49.76%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.07%
			100.00%

POOLED SURPLUS EARNINGS REPORT

AUGUST 31, 2013

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 08/31/13	$	22,797,082,138
Market Value at 08/31/13	$	22,583,606,460
Average Daily Balance	$	22,564,464,718
Gains and Losses:		
For the Month	$	179,017
For the Past 12 Months	$	2,557,084
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$	-
Earnings for the Month	$	12,702,044
Earnings for the Past 12 Months	$	152,843,264
Earnings Rate for the Month		0.66%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF AUGUST 31, 2013

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	65,171,975.96	
Bank of the West - Concentration	$	147,545,518.66	(A)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	1,138,665.80	
Wells Fargo - Concentration	$	4,277,469.21	
Total Ledger Balance for all Banks	$	218,133,629.63	

(A) $145.633 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR AUGUST 2013
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, 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 August 2013

Total Deposits	$ 3,207,158,533.23
Total Disbursements	$ 4,017,336,340.61

Discretionary Funds Liquidity Withdrawal Ratio:
As of August 31, 2013 1.43

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
September	$ 6,471,456,000.00	$ 2,293,600,000.00	$ 3,910,100,000.00	$ 4,854,956,000.00
October	$ 2,739,144,000.00	$ 3,715,000,000.00	$ 4,437,900,000.00	$ 6,871,200,000.00
November	$ 1,108,185,000.00	$ 4,350,900,000.00	$ 3,684,200,000.00	$ 8,646,085,000.00
December	$ 2,097,285,000.00	$ 7,449,600,000.00	$ 5,064,100,000.00	$ 13,128,870,000.00
January	$ 545,578,000.00	$ 3,080,700,000.00	$ 5,976,600,000.00	$ 10,778,548,000.00
February	$ 170,110,000.00	$ 2,771,400,000.00	$ 4,268,200,000.00	$ 9,451,858,000.00

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 1.5 years.

In August 2013, the Treasurer placed $384.212 million in the Bank of the West Money Market Plus Account in accordance with Treasurer's authority under California Government Code Section 53633. $145.633 million remained in the account at month-end. This account is 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.

Included in the Los Angeles County General Fund's SPI are approximately $64 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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.

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.

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.

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.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR AUGUST 2013
COMPLIANCE REPORT

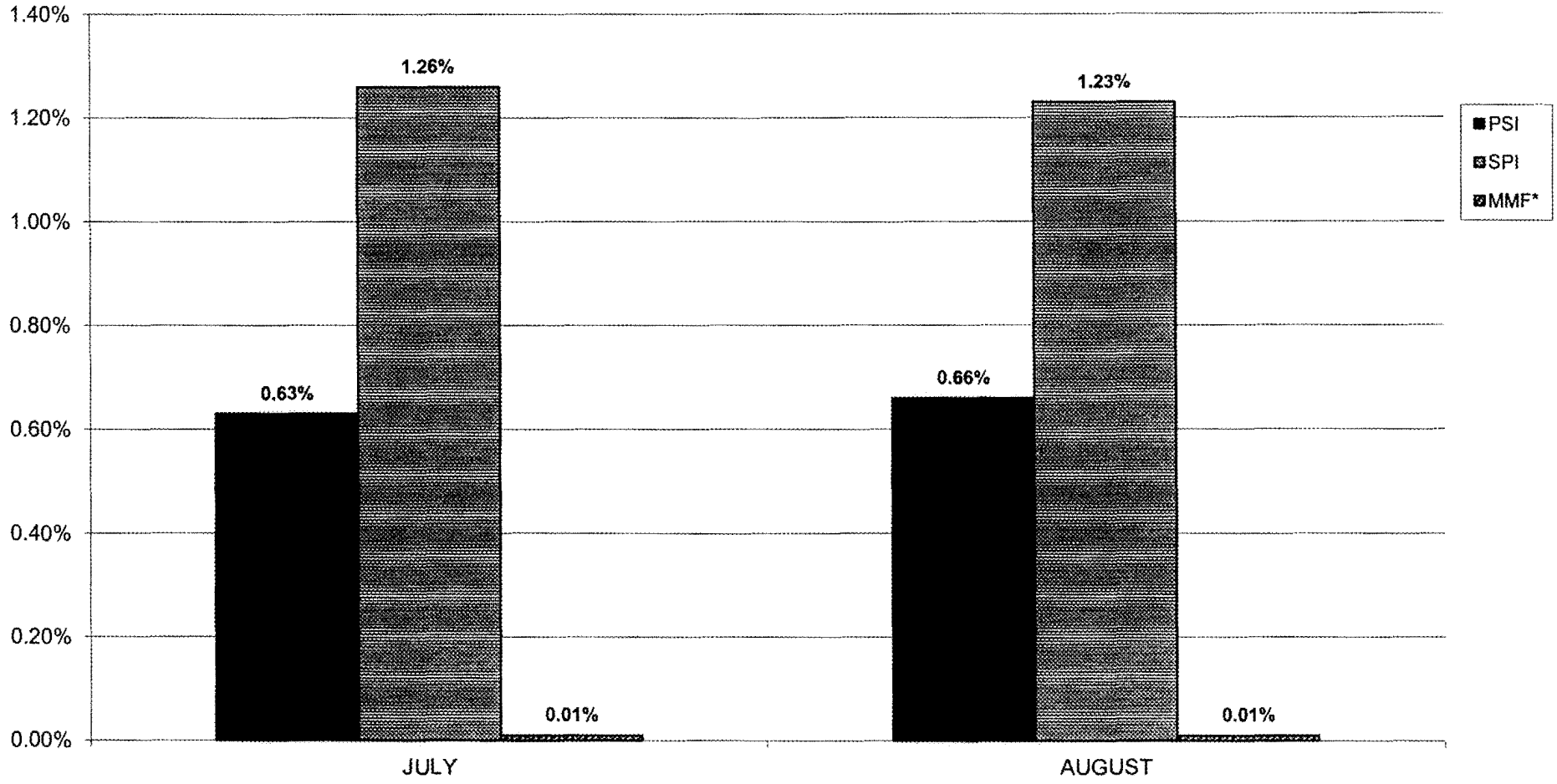
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 08/31/2013
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	23,103,172,978.66	91,696,502.77
2	23,006,260,990.77	91,696,502.77
3	23,006,260,990.77	91,696,502.77
4	23,006,260,990.77	91,696,502.77
5	22,684,018,627.33	91,696,502.77
6	22,592,988,395.32	91,696,502.77
7	22,682,224,443.65	91,696,502.77
8	22,655,878,759.87	91,696,502.77
9	22,593,857,718.74	91,696,502.77
10	22,593,857,718.74	91,696,502.77
11	22,593,857,718.74	91,696,502.77
12	22,502,326,882.93	91,696,502.77
13	22,472,061,894.32	91,696,502.77
14	22,453,048,340.98	91,695,358.94
15	22,315,599,219.12	91,695,358.94
16	22,246,189,159.35	91,695,358.94
17	22,246,189,159.35	91,695,358.94
18	22,246,189,159.35	91,695,358.94
19	22,225,179,985.21	91,695,358.94
20	22,018,163,638.82	91,695,358.94
21	22,001,659,103.49	91,695,358.94
22	22,521,421,786.21	91,695,358.94
23	22,459,074,118.95	91,695,358.94
24	22,459,074,118.95	91,695,358.94
25	22,459,074,118.95	91,695,358.94
26	22,366,643,149.50	111,695,358.94
27	22,460,897,770.50	111,695,358.94
28	22,988,098,011.93	111,695,358.94
29	22,942,883,697.25	111,695,358.94
30	22,798,911,483.28	111,695,358.94
31	22,797,082,137.57	111,693,251.28
AVG	**22,564,464,718.37**	**95,566,738.36**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2013-14
ATTACHMENT IV



* Provided for comparative purposes only.
* Source: Money Fund Report as of September 17, 2013.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 08/31/2013 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$14,083,274	$102,150
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	179,017	0
Amortization/Accretion	(1,560,247)	(2,108)
Prior Accrual Adjustment	0	0
Total Revenues	$12,702,044	$100,043
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,793
	$0	$2,793
NET INCOME	$12,702,044	$97,250

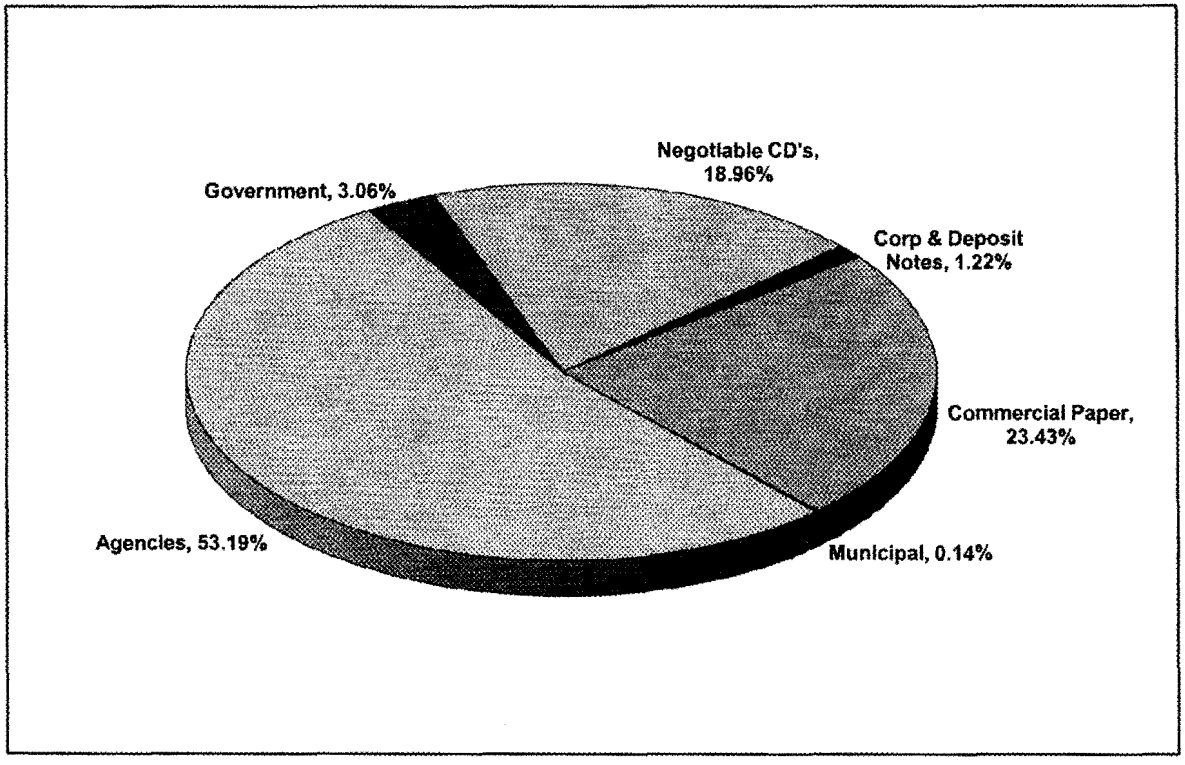
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of August 31, 2013
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	57.73%	
Los Angeles County and Related Entities	31.49%	
Consolidated Sanitation Districts		2.32%
Metropolitan Transportation Authority		1.60%
Miscellaneous Agencies Pooled Investments		2.18%
South Coast Air Quality Management District		2.43%
Miscellaneous		0.02%
Subtotal	89.22%	8.55%
County Bond Proceeds and Repayment Funds		2.23%
Grand Total	89.22%	10.78%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF AUGUST 2013
ATTACHMENT VII



	In Thousands
Negotiable CD's	$ 4,320,211
Corp & Deposit Notes	279,200
Bankers Acceptance	-
Commercial Paper	5,342,109
Municipal	32,000
Agencies	12,126,646
Other	-
Government	696,918
Total	$ 22,797,082

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: August 1, 2013 to August 31, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	08/01/13	93825	SALISBURY REC CO LLC CP	0.16000	10/01/13	50,000,000.00	49,986,444.44	0.00	CITI	BLAY
NTRD	CPD	08/01/13	93826	DEUTSCHE BANK FINANCIAL LLC CP	0.11000	08/15/13	50,000,000.00	49,997,861.11	0.00	CITI	BLAY
NTRD	CPD	08/01/13	93827	AUTOBAHN FUNDING CO LLC CP	0.13000	09/03/13	30,000,000.00	29,996,425.00	0.00	CITI	BLAY
NTRD	CPD	08/01/13	93828	SHEFFIELD RECEIVABLES CORP CP	0.12000	09/04/13	50,000,000.00	49,994,333.33	0.00	CITI	BCI
NTRD	CPD	08/01/13	93829	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	25,000,000.00	24,996,354.17	0.00	CITI	MS
NTRD	CPD	08/01/13	93830	AUTOBAHN FUNDING CO LLC CP	0.13000	09/03/13	27,388,000.00	27,384,736.26	0.00	CITI	MS
NTRD	CPD	08/01/13	93831	CANCARA ASSET SEC LLC CP	0.16000	09/05/13	28,000,000.00	27,995,644.44	0.00	CITI	JPM
NTRD	CPD	08/01/13	93832	SHEFFIELD RECEIVABLES CORP CP	0.15000	10/11/13	20,000,000.00	19,994,083.33	0.00	CITI	BLAY
NTRD	CPD	08/01/13	93833	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	25,000,000.00	24,996,354.17	0.00	CITI	MS
NTRD	CPD	08/01/13	93834	CANCARA ASSET SEC LLC CP	0.15000	09/05/13	30,000,000.00	29,995,625.00	0.00	CITI	BLAY
NTRD	CPD	08/01/13	93835	ING U.S. FUNDING LLC CP	0.19000	10/11/13	15,000,000.00	14,994,379.17	0.00	CITI	INGF
NTRD	CPD	08/02/13	93838	CANCARA ASSET SEC LLC CP	0.16000	09/05/13	50,000,000.00	49,992,444.44	0.00	CITI	JPM
NTRD	CPD	08/02/13	93842	SALISBURY REC CO LLC CP	0.14000	09/06/13	50,000,000.00	49,993,194.44	0.00	CITI	MS
NTRD	CPD	08/02/13	93843	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	25,000,000.00	24,996,458.33	0.00	CITI	BLAY
NTRD	CPD	08/02/13	93844	ATLANTIC ASSET SEC LLC CP	0.15000	09/03/13	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	08/02/13	93845	ING U.S. FUNDING LLC CP	0.19000	10/18/13	14,400,000.00	14,394,148.00	0.00	CITI	KEYBANC
NTRD	CPD	08/02/13	93846	ABBEY NATIONAL NA LLC CP	0.17000	09/11/13	25,000,000.00	24,995,277.78	0.00	CITI	MFR
NTRD	CPD	08/02/13	93847	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/13/13	40,000,000.00	39,993,466.67	0.00	CITI	BLAY
NTRD	CPD	08/05/13	93849	ATLANTIC ASSET SEC LLC CP	0.14000	09/09/13	40,000,000.00	39,994,555.56	0.00	CITI	MFR
NTRD	CPD	08/05/13	93850	ABBEY NATIONAL NA LLC CP	0.16000	09/04/13	50,000,000.00	49,993,333.33	0.00	CITI	MFR
NTRD	CPD	08/05/13	93852	SALISBURY REC CO LLC CP	0.13000	09/06/13	19,399,000.00	19,396,758.34	0.00	CITI	JPM
NTRD	CPD	08/06/13	93853	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/16/13	25,000,000.00	24,996,013.89	0.00	CITI	MS
NTRD	CPD	08/06/13	93854	ATLANTIC ASSET SEC LLC CP	0.16000	09/05/13	25,000,000.00	24,996,666.67	0.00	CITI	BLAY
NTRD	CPD	08/06/13	93855	AUTOBAHN FUNDING CO LLC CP	0.16000	10/01/13	25,000,000.00	24,993,777.78	0.00	CITI	BLAY
NTRD	CPD	08/06/13	93856	SALISBURY REC CO LLC CP	0.14000	09/12/13	50,000,000.00	49,992,805.56	0.00	CITI	BLAY
NTRD	CPD	08/06/13	93857	SALISBURY REC CO LLC CP	0.14000	09/13/13	25,000,000.00	24,996,305.56	0.00	CITI	JPM
NTRD	CPD	08/07/13	93862	CANCARA ASSET SEC LLC CP	0.16000	09/20/13	50,000,000.00	49,990,222.22	0.00	CITI	MS
NTRD	CPD	08/07/13	93863	ATLANTIC ASSET SEC LLC CP	0.15000	09/11/13	50,000,000.00	49,992,708.33	0.00	CITI	BLAY
NTRD	CPD	08/07/13	93864	AUTOBAHN FUNDING CO LLC CP	0.13000	09/11/13	10,000,000.00	9,998,736.11	0.00	CITI	BLAY
NTRD	CPD	08/07/13	93865	ATLANTIC ASSET SEC LLC CP	0.16000	09/11/13	50,000,000.00	49,992,222.22	0.00	CITI	JPM
NTRD	CPD	08/07/13	93866	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/16/13	23,325,000.00	23,321,371.67	0.00	CITI	BLAY
NTRD	CPD	08/07/13	93867	ABBEY NATIONAL NA LLC CP	0.17000	09/19/13	25,000,000.00	24,994,923.61	0.00	CITI	MFR
NTRD	CPD	08/07/13	93868	ABBEY NATIONAL NA LLC CP	0.15000	09/05/13	25,000,000.00	24,996,979.17	0.00	CITI	MFR
NTRD	CPD	08/07/13	93869	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/07/13	30,000,000.00	29,991,358.33	0.00	CITI	MS
NTRD	CPD	08/08/13	93871	ATLANTIC ASSET SEC LLC CP	0.15000	09/04/13	50,000,000.00	49,994,375.00	0.00	CITI	MS
NTRD	CPD	08/08/13	93872	AUTOBAHN FUNDING CO LLC CP	0.13000	09/09/13	25,000,000.00	24,997,111.11	0.00	CITI	BLAY
NTRD	CPD	08/08/13	93873	ABBEY NATIONAL NA LLC CP	0.15000	09/04/13	50,000,000.00	49,994,375.00	0.00	CITI	MFR
NTRD	CPD	08/08/13	93874	CANCARA ASSET SEC LLC CP	0.16000	09/12/13	13,000,000.00	12,997,977.78	0.00	CITI	MS

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NTRD	CPD	08/08/13	93875	SALISBURY REC CO LLC CP	0.14000	09/13/13	50,000,000.00	49,993,000.00	0.00	CITI	JPM
NTRD	CPD	08/08/13	93877	ATLANTIC ASSET SEC LLC CP	0.16000	09/11/13	26,679,000.00	26,674,968.51	0.00	CITI	BLAY
NTRD	CPD	08/08/13	93878	SHEFFIELD RECEIVABLES CORP CP	0.16000	10/08/13	15,000,000.00	14,995,933.33	0.00	CITI	MS
NTRD	CPD	08/09/13	93881	AUTOBAHN FUNDING CO LLC CP	0.13000	09/10/13	50,000,000.00	49,994,222.22	0.00	CITI	LOOP
NTRD	CPD	08/09/13	93882	REGENCY MARKETS NO. 1 LLC CP	0.16000	09/23/13	38,000,000.00	37,992,400.00	0.00	CITI	JPM
NTRD	CPD	08/09/13	93883	ATLANTIC ASSET SEC LLC CP	0.15000	09/06/13	25,000,000.00	24,997,083.33	0.00	CITI	MS
NTRD	CPD	08/09/13	93884	AUTOBAHN FUNDING CO LLC CP	0.13000	09/09/13	24,000,000.00	23,997,313.33	0.00	CITI	BLAY
NTRD	CPD	08/09/13	93885	AUTOBAHN FUNDING CO LLC CP	0.13000	09/10/13	26,000,000.00	25,996,995.56	0.00	CITI	BLAY
NTRD	CPD	08/09/13	93886	ABBEY NATIONAL NA LLC CP	0.15000	09/06/13	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	08/12/13	93891	CANCARA ASSET SEC LLC CP	0.15000	09/12/13	25,000,000.00	24,996,770.83	0.00	CITI	MS
NTRD	CPD	08/12/13	93892	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	40,000,000.00	39,996,000.00	0.00	CITI	BLAY
NTRD	CPD	08/12/13	93893	ABBEY NATIONAL NA LLC CP	0.16000	09/09/13	50,000,000.00	49,993,777.78	0.00	CITI	MFR
NTRD	CPD	08/13/13	93895	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/19/13	50,000,000.00	49,992,805.56	0.00	CITI	BCI
NTRD	CPD	08/13/13	93896	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/19/13	3,000,000.00	2,999,568.33	0.00	CITI	BCI
NTRD	CPD	08/13/13	93897	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/20/13	25,000,000.00	24,996,305.56	0.00	CITI	MS
NTRD	CPD	08/13/13	93898	ATLANTIC ASSET SEC LLC CP	0.13000	09/03/13	25,000,000.00	24,998,104.17	0.00	CITI	MS
NTRD	CPD	08/13/13	93899	ATLANTIC ASSET SEC LLC CP	0.13000	09/06/13	25,000,000.00	24,997,833.33	0.00	CITI	MS
NTRD	CPD	08/13/13	93900	AUTOBAHN FUNDING CO LLC CP	0.13000	09/10/13	50,000,000.00	49,994,944.44	0.00	CITI	BLAY
NTRD	CPD	08/13/13	93901	ATLANTIC ASSET SEC LLC CP	0.14000	09/10/13	45,000,000.00	44,995,100.00	0.00	CITI	MS
NTRD	CPD	08/14/13	93903	BARTON CAPITAL LLC CP	0.13000	09/11/13	15,000,000.00	14,998,483.33	0.00	CITI	BLAY
NTRD	CPD	08/14/13	93904	BARTON CAPITAL LLC CP	0.13000	09/11/13	20,000,000.00	19,997,977.78	0.00	CITI	BLAY
NTRD	CPD	08/14/13	93905	SALISBURY REC CO LLC CP	0.14000	09/19/13	25,000,000.00	24,996,500.00	0.00	CITI	MS
NTRD	CPD	08/14/13	93906	AUTOBAHN FUNDING CO LLC CP	0.14000	09/12/13	25,000,000.00	24,997,180.56	0.00	CITI	MS
NTRD	CPD	08/14/13	93907	SALISBURY REC CO LLC CP	0.13000	09/13/13	25,000,000.00	24,997,291.67	0.00	CITI	LOOP
NTRD	CPD	08/14/13	93908	ING U.S. FUNDING LLC CP	0.15000	09/18/13	50,000,000.00	49,992,708.33	0.00	CITI	INGF
NTRD	CPD	08/14/13	93909	ABBEY NATIONAL NA LLC CP	0.15000	09/09/13	50,000,000.00	49,994,583.33	0.00	CITI	MFR
NTRD	CPD	08/15/13	93911	BARTON CAPITAL LLC CP	0.13000	09/12/13	50,000,000.00	49,994,944.44	0.00	CITI	BLAY
NTRD	CPD	08/15/13	93912	BARTON CAPITAL LLC CP	0.13000	09/16/13	50,000,000.00	49,994,222.22	0.00	CITI	BLAY
NTRD	CPD	08/15/13	93913	ABBEY NATIONAL NA LLC CP	0.14000	09/05/13	50,000,000.00	49,995,916.67	0.00	CITI	MFR
NTRD	CPD	08/15/13	93914	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/10/13	50,000,000.00	49,994,583.33	0.00	CITI	MS
NTRD	CPD	08/15/13	93915	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/10/13	14,863,000.00	14,861,389.84	0.00	CITI	MS
NTRD	CPD	08/15/13	93916	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/16/13	50,000,000.00	49,993,333.33	0.00	CITI	JPM
NTRD	CPD	08/15/13	93918	ATLANTIC ASSET SEC LLC CP	0.14000	09/16/13	35,849,000.00	35,844,538.79	0.00	CITI	MS
NTRD	CPD	08/16/13	93923	CANCARA ASSET SEC LLC CP	0.15000	09/17/13	50,000,000.00	49,993,333.33	0.00	CITI	BLAY
NTRD	CPD	08/16/13	93924	ABBEY NATIONAL NA LLC CP	0.15000	09/11/13	50,000,000.00	49,994,583.33	0.00	CITI	MFR
NTRD	CPD	08/16/13	93925	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/16/13	41,007,000.00	41,001,703.26	0.00	CITI	BLAY
NTRD	CPD	08/16/13	93926	SALISBURY REC CO LLC CP	0.17000	10/15/13	15,000,000.00	14,995,750.00	0.00	CITI	MS
NTRD	CPD	08/19/13	93928	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/19/13	50,000,000.00	49,993,541.67	0.00	CITI	JPM

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NTRD	CPD	08/19/13	93929	CANCARA ASSET SEC LLC CP	0.14000	09/13/13	5,000,000.00	4,999,513.89	0.00	CITI	KEYBANC
NTRD	CPD	08/19/13	93930	CANCARA ASSET SEC LLC CP	0.15000	09/17/13	27,000,000.00	26,996,737.50	0.00	CITI	BLAY
NTRD	CPD	08/19/13	93931	ATLANTIC ASSET SEC LLC CP	0.14000	09/18/13	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	08/19/13	93932	ABBEY NATIONAL NA LLC CP	0.14000	09/09/13	25,000,000.00	24,997,958.33	0.00	CITI	MFR
NTRD	CPD	08/19/13	93933	SALISBURY REC CO LLC CP	0.17000	10/15/13	14,000,000.00	13,996,231.67	0.00	CITI	MS
NTRD	CPD	08/20/13	93937	AUTOBAHN FUNDING CO LLC CP	0.13000	09/18/13	50,000,000.00	49,994,763.89	0.00	CITI	BLAY
NTRD	CPD	08/20/13	93938	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/20/13	50,000,000.00	49,993,541.67	0.00	CITI	MS
NTRD	CPD	08/20/13	93939	SALISBURY REC CO LLC CP	0.16000	10/16/13	50,000,000.00	49,987,333.33	0.00	CITI	LOOP
NTRD	CPD	08/20/13	93940	CANCARA ASSET SEC LLC CP	0.15000	09/12/13	7,000,000.00	6,999,329.17	0.00	CITI	JPM
NTRD	CPD	08/20/13	93941	ABBEY NATIONAL NA LLC CP	0.14000	09/13/13	25,000,000.00	24,997,666.67	0.00	CITI	MFR
NTRD	CPD	08/20/13	93942	AUTOBAHN FUNDING CO LLC CP	0.13000	09/19/13	33,000,000.00	32,996,425.00	0.00	CITI	BLAY
NTRD	CPD	08/21/13	93944	ATLANTIC ASSET SEC LLC CP	0.14000	09/20/13	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	08/21/13	93945	SALISBURY REC CO LLC CP	0.17000	10/15/13	20,000,000.00	19,994,805.56	0.00	CITI	LOOP
NTRD	CPD	08/21/13	93946	ATLANTIC ASSET SEC LLC CP	0.14000	09/19/13	30,000,000.00	29,996,616.67	0.00	CITI	BLAY
NTRD	CPD	08/21/13	93947	ABBEY NATIONAL NA LLC CP	0.13000	09/09/13	50,000,000.00	49,996,569.44	0.00	CITI	MFR
NTRD	CPD	08/22/13	93950	CANCARA ASSET SEC LLC CP	0.15000	09/24/13	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	08/22/13	93952	CANCARA ASSET SEC LLC CP	0.15000	09/25/13	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	08/22/13	93957	ING U.S. FUNDING LLC CP	0.17000	10/28/13	9,000,000.00	8,997,152.50	0.00	CITI	INGF
NTRD	CPD	08/22/13	93958	ABBEY NATIONAL NA LLC CP	0.11000	08/26/13	50,000,000.00	49,999,388.89	0.00	CITI	MFR
NTRD	CPD	08/22/13	93959	ATLANTIC ASSET SEC LLC CP	0.14000	09/17/13	25,000,000.00	24,997,472.22	0.00	CITI	MS
NTRD	CPD	08/22/13	93960	AUTOBAHN FUNDING CO LLC CP	0.13000	09/23/13	30,000,000.00	29,996,533.33	0.00	CITI	BLAY
NTRD	CPD	08/22/13	93961	CANCARA ASSET SEC LLC CP	0.15000	09/24/13	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	08/22/13	93962	CANCARA ASSET SEC LLC CP	0.16000	09/30/13	50,000,000.00	49,991,333.33	0.00	CITI	MS
NTRD	CPD	08/22/13	93964	ABBEY NATIONAL NA LLC CP	0.15000	09/17/13	25,000,000.00	24,997,291.67	0.00	CITI	MFR
NTRD	CPD	08/23/13	93971	AUTOBAHN FUNDING CO LLC CP	0.13000	09/23/13	40,000,000.00	39,995,522.22	0.00	CITI	BLAY
NTRD	CPD	08/23/13	93972	CANCARA ASSET SEC LLC CP	0.16000	09/30/13	45,500,000.00	45,492,315.56	0.00	CITI	MS
NTRD	CPD	08/23/13	93974	ABBEY NATIONAL NA LLC CP	0.13000	09/06/13	38,000,000.00	37,998,078.89	0.00	CITI	MFR
NTRD	CPD	08/26/13	93977	AUTOBAHN FUNDING CO LLC CP	0.12000	09/23/13	50,000,000.00	49,995,333.33	0.00	CITI	LOOP
NTRD	CPD	08/26/13	93978	ATLANTIC ASSET SEC LLC CP	0.14000	09/24/13	50,000,000.00	49,994,361.11	0.00	CITI	JPM
NTRD	CPD	08/26/13	93979	ATLANTIC ASSET SEC LLC CP	0.14000	09/25/13	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	08/26/13	93980	AUTOBAHN FUNDING CO LLC CP	0.13000	09/25/13	30,000,000.00	29,996,750.00	0.00	CITI	BLAY
NTRD	CPD	08/27/13	93984	AUTOBAHN FUNDING CO LLC CP	0.13000	09/24/13	30,000,000.00	29,996,966.67	0.00	CITI	BLAY
NTRD	CPD	08/27/13	93985	CANCARA ASSET SEC LLC CP	0.14000	09/27/13	30,000,000.00	29,996,383.33	0.00	CITI	BLAY
NTRD	CPD	08/27/13	93986	ATLANTIC ASSET SEC LLC CP	0.15000	10/10/13	50,000,000.00	49,990,833.33	0.00	CITI	JPM
NTRD	CPD	08/27/13	93987	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/27/13	40,000,000.00	39,994,833.33	0.00	CITI	MS
NTRD	CPD	08/27/13	93988	AUTOBAHN FUNDING CO LLC CP	0.13000	10/01/13	30,000,000.00	29,996,208.33	0.00	CITI	LOOP
NTRD	CPD	08/27/13	93989	ABBEY NATIONAL NA LLC CP	0.14000	09/17/13	50,000,000.00	49,995,916.67	0.00	CITI	MFR
NTRD	CPD	08/28/13	94004	ABBEY NATIONAL NA LLC CP	0.11000	09/03/13	25,000,000.00	24,999,541.67	0.00	CITI	MFR

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NTRD	CPD	08/28/13	94005	ABBEY NATIONAL NA LLC CP	0.11000	09/09/13	25,000,000.00	24,999,083.33	0.00	CITI	MFR
NTRD	CPD	08/28/13	94006	ABBEY NATIONAL NA LLC CP	0.12000	09/11/13	25,000,000.00	24,998,833.33	0.00	CITI	MFR
NTRD	CPD	08/28/13	94007	ABBEY NATIONAL NA LLC CP	0.14000	09/18/13	25,000,000.00	24,997,958.33	0.00	CITI	MFR
NTRD	CPD	08/28/13	93992	REGENCY MARKETS NO. 1 LLC CP	0.14000	09/25/13	24,672,000.00	24,669,313.49	0.00	CITI	LOOP
NTRD	CPD	08/28/13	93993	ING U.S. FUNDING LLC CP	0.18000	11/08/13	50,000,000.00	49,982,000.00	0.00	CITI	INGF
NTRD	CPD	08/28/13	93994	ING U.S. FUNDING LLC CP	0.18000	11/08/13	11,160,000.00	11,155,982.40	0.00	CITI	INGF
NTRD	CPD	08/28/13	93997	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/30/13	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	08/28/13	93998	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/30/13	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	08/28/13	93999	ATLANTIC ASSET SEC LLC CP	0.14000	10/04/13	35,000,000.00	34,994,963.89	0.00	CITI	MS
NTRD	CPD	08/28/13	94000	AUTOBAHN FUNDING CO LLC CP	0.12000	10/04/13	25,000,000.00	24,996,916.67	0.00	CITI	BLAY
NTRD	CPD	08/28/13	94001	BARTON CAPITAL LLC CP	0.11000	09/25/13	15,000,000.00	14,998,716.67	0.00	CITI	BLAY
NTRD	CPD	08/29/13	94014	ING U.S. FUNDING LLC CP	0.18000	11/15/13	35,000,000.00	34,986,350.00	0.00	CITI	INGF
NTRD	CPD	08/29/13	94015	AUTOBAHN FUNDING CO LLC CP	0.13000	10/01/13	25,000,000.00	24,997,020.83	0.00	CITI	BLAY
NTRD	CPD	08/29/13	94016	CANCARA ASSET SEC LLC CP	0.15000	10/03/13	10,000,000.00	9,998,541.67	0.00	CITI	BLAY
NTRD	CPD	08/29/13	94017	BARTON CAPITAL LLC CP	0.20000	11/20/13	14,800,000.00	14,793,175.56	0.00	CITI	BLAY
NTRD	CPD	08/29/13	94018	ABBEY NATIONAL NA LLC CP	0.14000	09/20/13	25,000,000.00	24,997,861.11	0.00	CITI	MFR
NTRD	CPD	08/29/13	94019	ABBEY NATIONAL NA LLC CP	0.14000	09/23/13	25,000,000.00	24,997,569.44	0.00	CITI	MFR
NTRD	CPD	08/30/13	94021	CANCARA ASSET SEC LLC CP	0.15000	10/04/13	50,000,000.00	49,992,708.33	0.00	CITI	BLAY
NTRD	CPD	08/30/13	94027	ABBEY NATIONAL NA LLC CP	0.11000	09/16/13	25,000,000.00	24,998,701.39	0.00	CITI	MFR
NTRD	CPD	08/30/13	94028	ABBEY NATIONAL NA LLC CP	0.11000	09/17/13	25,000,000.00	24,998,625.00	0.00	CITI	MFR
NTRD	CPD	08/30/13	94029	ABBEY NATIONAL NA LLC CP	0.15000	09/26/13	25,000,000.00	24,997,187.50	0.00	CITI	MFR
NTRD	CPD	08/30/13	94023	SALISBURY REC CO LLC CP	0.12000	10/02/13	11,000,000.00	10,998,790.00	0.00	CITI	KEYBANC
	CPD Total						4,590,042,000.00	4,589,414,256.94	0.00		
NTRD	FFCB	08/01/13	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,370,885.00	24,057.64	CITI	FTNFCM
NTRD	FFCB	08/01/13	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	0.00	CITI	JEFF
NTRD	FFCB	08/02/13	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,473,874.12	1,158.64	CITI	MS
NTRD	FFCB	08/05/13	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	0.00	CITI	PIPE
NTRD	FFCB	08/05/13	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,992,500.00	0.00	CITI	KEYBANC
NTRD	FFCB	08/05/13	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	0.00	CITI	LOOP
NTRD	FFCB	08/06/13	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,987,500.00	0.00	CITI	JEFF
NTRD	FFCB	08/07/13	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,975,000.00	0.00	CITI	DBAG
NTRD	FFCB	08/07/13	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,977,000.00	0.00	CITI	MFR
NTRD	FFCB	08/15/13	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,979,000.00	2,033.33	CITI	UBSSEC
NTRD	FFCB	08/15/13	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,884,355.00	1,514.83	CITI	RBCCM
NTRD	FFCB	08/28/13	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	0.00	CITI	LOOP
NTRD	FFCB	08/28/13	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	0.00	CITI	MFR
NTRD	FFCB	08/28/13	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	0.00	CITI	JEFF

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
	FFCB Total						230,119,000.00	229,540,114.12	28,764.44		
NTRD	NCD1	08/22/13	93954	UNION BANK OF CALIFORNIA NA CD	0.15000	10/24/13	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	08/22/13	93955	UNION BANK OF CALIFORNIA NA CD	0.15000	10/22/13	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	08/23/13	93973	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	08/27/13	93990	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	08/28/13	94010	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	08/28/13	94011	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	25,000,000.00	25,000,000.00	0.00	CITI	UNION
NTRD	NCD1	08/30/13	94030	UNION BANK OF CALIFORNIA NA CD	0.14000	11/01/13	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						325,000,000.00	325,000,000.00	0.00		
NTRD	YANK1	08/01/13	93836	CREDIT AGRICOLE CIB NY CD	0.21000	10/01/13	50,000,000.00	50,000,846.94	0.00	CITI	MFR
NTRD	YANK1	08/06/13	93858	CREDIT AGRICOLE CIB NY CD	0.16000	09/16/13	50,000,000.00	50,000,569.35	0.00	CITI	MFR
NTRD	YANK1	08/08/13	93876	SOCIETE GENERALE NY CD	0.24000	10/31/13	50,000,000.00	50,001,166.04	0.00	CITI	MFR
NTRD	YANK1	08/08/13	93879	CREDIT AGRICOLE CIB NY CD	0.15500	09/20/13	50,000,000.00	50,000,298.56	0.00	CITI	MFR
NTRD	YANK1	08/12/13	93888	LLOYDS TSB BANK PLC NY CD	0.14000	09/12/13	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	08/15/13	93917	BNP PARIBAS SF CD	0.17000	10/15/13	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	08/19/13	93934	SOCIETE GENERALE NY CD	0.23000	10/31/13	50,000,000.00	50,001,013.44	0.00	CITI	MFR
NTRD	YANK1	08/22/13	93963	BANK OF NOVA SCOTIA HOUSTON CD	0.20000	01/17/14	28,500,000.00	28,500,000.00	0.00	CITI	MS
NTRD	YANK1	08/22/13	93953	SOCIETE GENERALE NY CD	0.16000	10/23/13	50,000,000.00	50,000,860.89	0.00	CITI	MFR
NTRD	YANK1	08/22/13	93951	DNB BANK ASA NY CD	0.15000	11/05/13	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	08/22/13	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	08/22/13	93956	SVENSKA HANDELSBANKEN NY CD	0.20000	12/20/13	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	08/22/13	93965	DEUTSCHE BANK AG NY CD	0.21000	11/26/13	50,000,000.00	50,001,332.62	0.00	CITI	MFR
NTRD	YANK1	08/23/13	93975	BANK OF MONTREAL CHICAGO CD	0.15000	10/23/13	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	08/26/13	93981	BANK OF MONTREAL CHICAGO CD	0.15000	10/29/13	50,000,000.00	50,000,888.67	0.00	CITI	MFR
NTRD	YANK1	08/27/13	93983	SVENSKA HANDELSBANKEN NY CD	0.18500	11/29/13	50,000,000.00	50,000,652.47	0.00	CITI	MS
NTRD	YANK1	08/28/13	94012	DEUTSCHE BANK AG NY CD	0.24000	12/27/13	50,000,000.00	50,001,679.26	0.00	CITI	MFR
NTRD	YANK1	08/28/13	94008	DNB BANK ASA NY CD	0.17500	12/02/13	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	08/28/13	94009	BANK OF MONTREAL CHICAGO CD	0.15000	10/28/13	50,000,000.00	50,000,847.02	0.00	CITI	MFR
NTRD	YANK1	08/28/13	94002	SVENSKA HANDELSBANKEN NY CD	0.18500	11/26/13	25,000,000.00	25,000,312.24	256.94	CITI	RBCCM
NTRD	YANK1	08/28/13	94003	NORDEA BANK FINLAND PLC NY CD	0.16000	11/25/13	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	08/28/13	93995	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	08/28/13	93996	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	08/30/13	94024	BNP PARIBAS SF CD	0.14000	10/01/13	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	08/30/13	94025	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	08/30/13	94026	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	08/30/13	94031	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	50,000,000.00	50,001,643.95	8,625.00	CITI	INGF

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	08/30/13	94032	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	20,000,000.00	20,000,657.58	3,450.00	CITI	INGF
NTRD	YANK1	08/30/13	94022	DNB BANK ASA NY CD	0.17500	12/05/13	50,000,000.00	50,000,000.00	0.00	CITI	MFR
	YANK1 Total						1,348,500,000.00	1,348,512,769.03	12,331.94		
NTRD Total							6,493,661,000.00	6,492,467,140.09	41,096.38		
TRADE	NOTE	08/16/13	93919	USTN	1.37500	07/31/18	25,000,000.00	24,813,476.56	14,945.65	CITI	MFR
TRADE	NOTE	08/16/13	93920	USTN	1.37500	07/31/18	25,000,000.00	24,777,343.75	14,945.65	CITI	MS
TRADE	NOTE	08/21/13	93936	USTN	1.37500	07/31/18	25,000,000.00	24,720,703.13	19,616.17	CITI	MS
TRADE	NOTE	08/23/13	93967	USTN	1.37500	07/31/18	25,000,000.00	24,663,494.50	21,484.38	CITI	MFR
	NOTE Total						100,000,000.00	98,975,017.94	70,991.85		
TRADE Total							100,000,000.00	98,975,017.94	70,991.85		
				PSI Total			**6,593,661,000.00**	**6,591,442,158.03**	**112,088.23**		

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Group: Specific Purpose Investments
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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCP66	FHLM	08/26/13	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	0.00	CITI	SUN
	FHLM Total						10,000,000.00	10,000,000.00	0.00		
SCP66 Total							10,000,000.00	10,000,000.00	0.00		
SCP6U	FHLM	08/26/13	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	0.00	CITI	SUN
	FHLM Total						10,000,000.00	10,000,000.00	0.00		
SCP6U Total							10,000,000.00	10,000,000.00	0.00		
SCAQMD - SOUTH COAST AIR QUALITY MGMT Total							20,000,000.00	20,000,000.00	0.00		
				SPI Total			**20,000,000.00**	**20,000,000.00**	**0.00**		

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Call Detail Report
Group: Pooled Surplus Investments
For the Period: August 1, 2013 to August 31, 2013
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
08/13/13	NTRD	90520	FFCB 0.55 (CALLABLE)	Call	100.00000000	33,250,000.00	33,250,000.00	17,271.53	33,267,271.53	0.00
			FFCB Total			33,250,000.00	33,250,000.00	17,271.53	33,267,271.53	0.00
	NTRD Total					33,250,000.00	33,250,000.00	17,271.53	33,267,271.53	0.00
08/19/13	TRADE	93920	USTN 1.375	Sell	99.35156252	25,000,000.00	24,837,890.63	17,747.96	24,855,638.59	60,054.82
08/22/13	TRADE	93936	USTN 1.375	Sell	99.14062500	25,000,000.00	24,785,156.25	20,550.27	24,805,706.52	64,453.12
08/26/13	TRADE	93967	USTN 1.375	Sell	98.87500000	25,000,000.00	24,718,750.00	24,286.68	24,743,036.68	54,508.95
			USTN Total			75,000,000.00	74,341,796.88	62,584.91	74,404,381.79	179,016.89
	TRADE Total					75,000,000.00	74,341,796.88	62,584.91	74,404,381.79	179,016.89
			PSI Total			**108,250,000.00**	**107,591,796.88**	**79,856.44**	**107,671,653.32**	**179,016.89**

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Group: Specific Purpose Investments
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
08/14/13	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,143.83	1,143.83	305.38	1,449.21	0.00
			FLYING TRIANGLE LOAN Total			1,143.83	1,143.83	305.38	1,449.21	0.00
	GF - GENERAL FUND Total					1,143.83	1,143.83	305.38	1,449.21	0.00
			SPI Total			**1,143.83**	**1,143.83**	**305.38**	**1,449.21**	**0.00**

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Comparison of Investment Cost to Market Value
As of August 31, 2013
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	4,320,210,620.98	4,319,673,789.25	(536,831.73)	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	5,342,108,587.96	5,342,066,332.93	(42,255.03)	0.00	0.00	0.00
Governments	696,917,666.60	696,194,775.00	(722,891.60)	85,583.16	100,014.49	14,431.33
Agencies	12,126,645,534.25	11,913,660,309.64	(212,985,224.61)	55,575,581.52	52,420,035.51	(3,155,546.01)
Municipals	32,000,000.00	32,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	279,199,727.78	280,011,253.55	811,525.77	1,530,896.04	1,554,853.50	23,957.46
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	49,556,190.57	49,556,190.57	0.00
TOTAL	$22,797,082,137.57	$22,583,606,460.37	($213,475,677.20)	$111,693,251.29	$108,576,094.07	($3,117,157.22)

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, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.14% of the PSI Portfolio.

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Market Pricing Exceptions

As of August 31, 2013

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
91179	RABOBANK NEDERLAND NV NY F	99.950000
92038	RABOBANK NEDERLAND NV NY F	99.950000
91282	WESTPAC BANKING CORP NY FR	99.950000
91255	BANK OF NOVA SCOTIA HOUSTO	99.950000
93072	WESTPAC BANKING CORP NY FR	99.950000
94030	UNION BANK OF CALIFORNIA N	99.993113
94010	UNION BANK OF CALIFORNIA N	99.987506
94011	UNION BANK OF CALIFORNIA N	99.987506
94024	BNP PARIBAS SF CD	99.999139
94009	BANK OF MONTREAL CHICAGO C	99.995168
94003	NORDEA BANK FINLAND PLC NY	99.983286
94008	DNB BANK ASA NY CD	99.985799
94025	NORDEA BANK FINLAND PLC NY	99.981927
94026	NORDEA BANK FINLAND PLC NY	99.981927
94022	DNB BANK ASA NY CD	99.985342
93995	UBS AG STAMFORD CT CD	99.975351
93996	UBS AG STAMFORD CT CD	99.975351
94012	DEUTSCHE BANK AG NY CD	99.993448

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Treasurer Portfolio Compared to Market Value
As of August 31, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.59400	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.59400	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.59400	06/30/15	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.59400	06/30/15	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					32,000,000.00	32,000,000.00	32,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.12090	01/07/14	19,150,000.00	19,106,706.55	19,206,243.55
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.64825	09/16/13	50,000,000.00	50,001,756.62	50,009,600.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.52675	06/26/14	50,000,000.00	50,000,000.00	50,026,300.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.92560	09/28/15	50,000,000.00	50,103,007.31	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.25325	03/05/15	25,000,000.00	25,000,000.00	24,996,275.00
		CNFL Total					194,150,000.00	194,211,470.48	194,213,418.55
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.07400	12/29/14	35,000,000.00	35,000,000.00	35,161,910.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.01500	01/30/15	25,000,000.00	25,000,000.00	25,139,400.00
		CNFRQ Total					60,000,000.00	60,000,000.00	60,301,310.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,988,257.30	25,496,525.00
		CNFX Total					25,000,000.00	24,988,257.30	25,496,525.00
PSI	NTRD	CPD	93415	CANCARA ASSET SEC LLC CP	0.19000	09/06/13	30,000,000.00	29,999,208.33	29,999,241.00
PSI	NTRD	CPD	93424	SHEFFIELD RECEIVABLES CORP CP	0.18000	09/06/13	19,450,000.00	19,449,513.75	19,449,583.77
PSI	NTRD	CPD	93491	COCA COLA CO. CP	0.12000	09/19/13	25,000,000.00	24,998,500.00	24,999,445.00
PSI	NTRD	CPD	93575	MONT BLANC CAPITAL CORP CP	0.18000	09/10/13	45,344,000.00	45,341,959.52	45,342,131.83
PSI	NTRD	CPD	93620	MONT BLANC CAPITAL CORP CP	0.18000	09/04/13	40,000,000.00	39,999,400.00	39,999,276.00
PSI	NTRD	CPD	93672	SALISBURY REC CO LLC CP	0.16000	09/12/13	25,000,000.00	24,998,777.78	24,998,755.00
PSI	NTRD	CPD	93675	BARTON CAPITAL LLC CP	0.17000	09/13/13	50,000,000.00	49,997,166.67	49,998,250.00
PSI	NTRD	CPD	93691	HSBC USA INC CP	0.16000	09/03/13	31,300,000.00	31,299,721.78	31,299,721.43
PSI	NTRD	CPD	93695	SHEFFIELD REC CORP CP	0.17000	10/02/13	10,000,000.00	9,998,536.11	9,998,698.00
PSI	NTRD	CPD	93700	SHEFFIELD RECEIVABLES CORP CP	0.16000	09/19/13	25,000,000.00	24,998,000.00	24,998,222.50
PSI	NTRD	CPD	93701	SHEFFIELD RECEIVABLES CORP CP	0.16000	09/18/13	25,000,000.00	24,998,111.11	24,998,325.00
PSI	NTRD	CPD	93705	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	09/26/13	45,000,000.00	44,994,375.00	44,996,278.50
PSI	NTRD	CPD	93709	SALISBURY REC CO LLC CP	0.17000	09/18/13	40,000,000.00	39,996,788.89	39,996,896.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of August 31, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	93712	SALISBURY REC CO LLC CP	0.17000	09/17/13	39,000,000.00	38,997,053.33	38,997,172.50
PSI	NTRD	CPD	93722	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/15/13	10,200,000.00	10,197,631.33	10,198,032.42
PSI	NTRD	CPD	93728	CANCARA ASSET SEC LLC CP	0.18000	09/04/13	35,000,000.00	34,999,475.00	34,999,366.50
PSI	NTRD	CPD	93734	CANCARA ASSET SEC LLC CP	0.19000	09/09/13	10,000,000.00	9,999,577.78	9,999,628.00
PSI	NTRD	CPD	93748	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/06/13	28,000,000.00	27,999,455.56	27,999,400.80
PSI	NTRD	CPD	93759	BARTON CAPITAL LLC CP	0.16000	09/23/13	25,000,000.00	24,997,555.55	24,998,500.00
PSI	NTRD	CPD	93771	CANCARA ASSET SEC LLC CP	0.16000	09/09/13	20,000,000.00	19,999,288.89	19,999,256.00
PSI	NTRD	CPD	93783	ABBEY NATIONAL NA LLC CP	0.17000	09/03/13	25,000,000.00	24,999,763.89	24,999,555.00
PSI	NTRD	CPD	93784	ING U.S. FUNDING LLC CP	0.17000	09/04/13	15,000,000.00	14,999,787.50	14,999,812.50
PSI	NTRD	CPD	93800	ATLANTIC ASSET SEC LLC CP	0.15000	09/04/13	25,000,000.00	24,999,687.50	24,999,617.50
PSI	NTRD	CPD	93801	CANCARA ASSET SEC LLC CP	0.15500	09/03/13	35,000,000.00	34,999,698.61	34,999,496.00
PSI	NTRD	CPD	93802	ATLANTIC ASSET SEC LLC CP	0.15000	09/04/13	25,000,000.00	24,999,687.50	24,999,617.50
PSI	NTRD	CPD	93803	BARTON CAPITAL LLC CP	0.13000	09/03/13	30,000,000.00	29,999,783.33	29,999,700.00
PSI	NTRD	CPD	93810	CANCARA ASSET SEC LLC CP	0.16000	09/05/13	25,000,000.00	24,999,555.56	24,999,457.50
PSI	NTRD	CPD	93814	AUTOBAHN FUNDING CO LLC CP	0.14000	09/20/13	19,140,000.00	19,138,585.77	19,138,325.25
PSI	NTRD	CPD	93816	CANCARA ASSET SEC LLC CP	0.15000	09/03/13	50,000,000.00	49,999,583.33	49,999,280.00
PSI	NTRD	CPD	93823	ABBEY NATIONAL NA LLC CP	0.17000	09/05/13	25,000,000.00	24,999,527.78	24,999,332.50
PSI	NTRD	CPD	93825	SALISBURY REC CO LLC CP	0.16000	10/01/13	50,000,000.00	49,993,333.33	49,992,845.00
PSI	NTRD	CPD	93827	AUTOBAHN FUNDING CO LLC CP	0.13000	09/03/13	30,000,000.00	29,999,783.33	29,999,568.00
PSI	NTRD	CPD	93828	SHEFFIELD RECEIVABLES CORP CP	0.12000	09/04/13	50,000,000.00	49,999,500.00	49,999,235.00
PSI	NTRD	CPD	93829	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	25,000,000.00	24,999,583.33	24,999,542.50
PSI	NTRD	CPD	93830	AUTOBAHN FUNDING CO LLC CP	0.13000	09/03/13	27,388,000.00	27,387,802.20	27,387,605.61
PSI	NTRD	CPD	93831	CANCARA ASSET SEC LLC CP	0.16000	09/05/13	28,000,000.00	27,999,502.22	27,999,392.40
PSI	NTRD	CPD	93832	SHEFFIELD RECEIVABLES CORP CP	0.15000	10/11/13	20,000,000.00	19,996,666.66	19,996,546.00
PSI	NTRD	CPD	93833	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	25,000,000.00	24,999,583.33	24,999,542.50
PSI	NTRD	CPD	93834	CANCARA ASSET SEC LLC CP	0.15000	09/05/13	30,000,000.00	29,999,500.00	29,999,349.00
PSI	NTRD	CPD	93835	ING U.S. FUNDING LLC CP	0.19000	10/11/13	15,000,000.00	14,996,833.34	14,997,094.50
PSI	NTRD	CPD	93838	CANCARA ASSET SEC LLC CP	0.16000	09/05/13	50,000,000.00	49,999,111.11	49,998,915.00
PSI	NTRD	CPD	93842	SALISBURY REC CO LLC CP	0.14000	09/06/13	50,000,000.00	49,999,027.78	49,998,735.00
PSI	NTRD	CPD	93843	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	25,000,000.00	24,999,583.33	24,999,542.50
PSI	NTRD	CPD	93844	ATLANTIC ASSET SEC LLC CP	0.15000	09/03/13	25,000,000.00	24,999,791.67	24,999,695.00
PSI	NTRD	CPD	93845	ING U.S. FUNDING LLC CP	0.19000	10/18/13	14,400,000.00	14,396,428.00	14,396,459.04
PSI	NTRD	CPD	93846	ABBEY NATIONAL NA LLC CP	0.17000	09/11/13	25,000,000.00	24,998,819.45	24,998,610.00

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PSI	NTRD	CPD	93847	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/13/13	40,000,000.00	39,998,133.33	39,998,148.00
PSI	NTRD	CPD	93849	ATLANTIC ASSET SEC LLC CP	0.14000	09/09/13	40,000,000.00	39,998,755.56	39,998,732.00
PSI	NTRD	CPD	93850	ABBEY NATIONAL NA LLC CP	0.16000	09/04/13	50,000,000.00	49,999,333.33	49,998,890.00
PSI	NTRD	CPD	93852	SALISBURY REC CO LLC CP	0.13000	09/06/13	19,399,000.00	19,398,649.74	19,398,509.21
PSI	NTRD	CPD	93853	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/16/13	25,000,000.00	24,998,541.67	24,998,547.50
PSI	NTRD	CPD	93854	ATLANTIC ASSET SEC LLC CP	0.16000	09/05/13	25,000,000.00	24,999,555.56	24,999,542.50
PSI	NTRD	CPD	93855	AUTOBAHN FUNDING CO LLC CP	0.16000	10/01/13	25,000,000.00	24,996,666.67	24,996,422.50
PSI	NTRD	CPD	93856	SALISBURY REC CO LLC CP	0.14000	09/12/13	50,000,000.00	49,997,861.11	49,997,510.00
PSI	NTRD	CPD	93857	SALISBURY REC CO LLC CP	0.14000	09/13/13	25,000,000.00	24,998,833.33	24,998,647.50
PSI	NTRD	CPD	93862	CANCARA ASSET SEC LLC CP	0.16000	09/20/13	50,000,000.00	49,995,777.78	49,995,625.00
PSI	NTRD	CPD	93863	ATLANTIC ASSET SEC LLC CP	0.15000	09/11/13	50,000,000.00	49,997,916.67	49,998,065.00
PSI	NTRD	CPD	93864	AUTOBAHN FUNDING CO LLC CP	0.13000	09/11/13	10,000,000.00	9,999,638.89	9,999,547.00
PSI	NTRD	CPD	93865	ATLANTIC ASSET SEC LLC CP	0.16000	09/11/13	50,000,000.00	49,997,777.78	49,998,065.00
PSI	NTRD	CPD	93866	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/16/13	23,325,000.00	23,323,639.38	23,323,644.82
PSI	NTRD	CPD	93867	ABBEY NATIONAL NA LLC CP	0.17000	09/19/13	25,000,000.00	24,997,875.00	24,997,642.50
PSI	NTRD	CPD	93868	ABBEY NATIONAL NA LLC CP	0.15000	09/05/13	25,000,000.00	24,999,583.33	24,999,332.50
PSI	NTRD	CPD	93869	SHEFFIELD RECEIVABLES CORP CP	0.17000	10/07/13	30,000,000.00	29,994,900.00	29,995,407.00
PSI	NTRD	CPD	93871	ATLANTIC ASSET SEC LLC CP	0.15000	09/04/13	50,000,000.00	49,999,375.00	49,999,235.00
PSI	NTRD	CPD	93872	AUTOBAHN FUNDING CO LLC CP	0.13000	09/09/13	25,000,000.00	24,999,277.78	24,999,070.00
PSI	NTRD	CPD	93873	ABBEY NATIONAL NA LLC CP	0.15000	09/04/13	50,000,000.00	49,999,375.00	49,998,890.00
PSI	NTRD	CPD	93874	CANCARA ASSET SEC LLC CP	0.16000	09/12/13	13,000,000.00	12,999,364.45	12,999,352.60
PSI	NTRD	CPD	93875	SALISBURY REC CO LLC CP	0.14000	09/13/13	50,000,000.00	49,997,666.67	49,997,295.00
PSI	NTRD	CPD	93877	ATLANTIC ASSET SEC LLC CP	0.16000	09/11/13	26,679,000.00	26,677,814.27	26,677,967.52
PSI	NTRD	CPD	93878	SHEFFIELD RECEIVABLES CORP CP	0.16000	10/08/13	15,000,000.00	14,997,533.33	14,997,627.00
PSI	NTRD	CPD	93881	AUTOBAHN FUNDING CO LLC CP	0.13000	09/10/13	50,000,000.00	49,998,375.00	49,997,940.00
PSI	NTRD	CPD	93882	REGENCY MARKETS NO. 1 LLC CP	0.16000	09/23/13	38,000,000.00	37,996,284.44	37,996,124.00
PSI	NTRD	CPD	93883	ATLANTIC ASSET SEC LLC CP	0.15000	09/06/13	25,000,000.00	24,999,479.17	24,999,465.00
PSI	NTRD	CPD	93884	AUTOBAHN FUNDING CO LLC CP	0.13000	09/09/13	24,000,000.00	23,999,306.67	23,999,107.20
PSI	NTRD	CPD	93885	AUTOBAHN FUNDING CO LLC CP	0.13000	09/10/13	26,000,000.00	25,999,155.00	25,998,928.80
PSI	NTRD	CPD	93886	ABBEY NATIONAL NA LLC CP	0.15000	09/06/13	50,000,000.00	49,998,958.33	49,998,445.00
PSI	NTRD	CPD	93891	CANCARA ASSET SEC LLC CP	0.15000	09/12/13	25,000,000.00	24,998,854.17	24,998,755.00
PSI	NTRD	CPD	93892	ATLANTIC ASSET SEC LLC CP	0.15000	09/05/13	40,000,000.00	39,999,333.33	39,999,268.00
PSI	NTRD	CPD	93893	ABBEY NATIONAL NA LLC CP	0.16000	09/09/13	50,000,000.00	49,998,222.22	49,997,720.00

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PSI	NTRD	CPD	93895	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/19/13	50,000,000.00	49,996,500.00	49,996,445.00
PSI	NTRD	CPD	93896	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/19/13	3,000,000.00	2,999,790.00	2,999,786.70
PSI	NTRD	CPD	93897	SHEFFIELD RECEIVABLES CORP CP	0.14000	09/20/13	25,000,000.00	24,998,152.78	24,998,105.00
PSI	NTRD	CPD	93898	ATLANTIC ASSET SEC LLC CP	0.13000	09/03/13	25,000,000.00	24,999,819.44	24,999,695.00
PSI	NTRD	CPD	93899	ATLANTIC ASSET SEC LLC CP	0.13000	09/06/13	25,000,000.00	24,999,548.61	24,999,465.00
PSI	NTRD	CPD	93900	AUTOBAHN FUNDING CO LLC CP	0.13000	09/10/13	50,000,000.00	49,998,375.00	49,997,940.00
PSI	NTRD	CPD	93901	ATLANTIC ASSET SEC LLC CP	0.14000	09/10/13	45,000,000.00	44,998,425.00	44,998,420.50
PSI	NTRD	CPD	93903	BARTON CAPITAL LLC CP	0.13000	09/11/13	15,000,000.00	14,999,458.33	14,999,550.00
PSI	NTRD	CPD	93904	BARTON CAPITAL LLC CP	0.13000	09/11/13	20,000,000.00	19,999,277.78	19,999,400.00
PSI	NTRD	CPD	93905	SALISBURY REC CO LLC CP	0.14000	09/19/13	25,000,000.00	24,998,250.00	24,997,945.00
PSI	NTRD	CPD	93906	AUTOBAHN FUNDING CO LLC CP	0.14000	09/12/13	25,000,000.00	24,998,930.56	24,998,755.00
PSI	NTRD	CPD	93907	SALISBURY REC CO LLC CP	0.13000	09/13/13	25,000,000.00	24,998,916.67	24,998,647.50
PSI	NTRD	CPD	93908	ING U.S. FUNDING LLC CP	0.15000	09/18/13	50,000,000.00	49,996,458.33	49,996,915.00
PSI	NTRD	CPD	93909	ABBEY NATIONAL NA LLC CP	0.15000	09/09/13	50,000,000.00	49,998,333.33	49,997,720.00
PSI	NTRD	CPD	93911	BARTON CAPITAL LLC CP	0.13000	09/12/13	50,000,000.00	49,998,013.89	49,998,375.00
PSI	NTRD	CPD	93912	BARTON CAPITAL LLC CP	0.13000	09/16/13	50,000,000.00	49,997,291.67	49,997,875.00
PSI	NTRD	CPD	93913	ABBEY NATIONAL NA LLC CP	0.14000	09/05/13	50,000,000.00	49,999,222.22	49,998,665.00
PSI	NTRD	CPD	93914	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/10/13	50,000,000.00	49,998,125.00	49,997,940.00
PSI	NTRD	CPD	93915	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/10/13	14,863,000.00	14,862,442.64	14,862,387.64
PSI	NTRD	CPD	93916	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/16/13	50,000,000.00	49,996,875.00	49,996,625.00
PSI	NTRD	CPD	93918	ATLANTIC ASSET SEC LLC CP	0.14000	09/16/13	35,849,000.00	35,846,908.81	35,846,917.17
PSI	NTRD	CPD	93923	CANCARA ASSET SEC LLC CP	0.15000	09/17/13	50,000,000.00	49,996,666.66	49,996,375.00
PSI	NTRD	CPD	93924	ABBEY NATIONAL NA LLC CP	0.15000	09/11/13	50,000,000.00	49,997,916.67	49,997,220.00
PSI	NTRD	CPD	93925	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/16/13	41,007,000.00	41,004,437.06	41,004,232.03
PSI	NTRD	CPD	93926	SALISBURY REC CO LLC CP	0.17000	10/15/13	15,000,000.00	14,996,883.33	14,996,722.50
PSI	NTRD	CPD	93928	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/19/13	50,000,000.00	49,996,250.00	49,995,890.00
PSI	NTRD	CPD	93929	CANCARA ASSET SEC LLC CP	0.14000	09/13/13	5,000,000.00	4,999,766.67	4,999,729.50
PSI	NTRD	CPD	93930	CANCARA ASSET SEC LLC CP	0.15000	09/17/13	27,000,000.00	26,998,200.00	26,998,042.50
PSI	NTRD	CPD	93931	ATLANTIC ASSET SEC LLC CP	0.14000	09/18/13	50,000,000.00	49,996,694.45	49,996,650.00
PSI	NTRD	CPD	93932	ABBEY NATIONAL NA LLC CP	0.14000	09/09/13	25,000,000.00	24,999,222.22	24,998,860.00
PSI	NTRD	CPD	93933	SALISBURY REC CO LLC CP	0.17000	10/15/13	14,000,000.00	13,997,091.11	13,996,941.00
PSI	NTRD	CPD	93937	AUTOBAHN FUNDING CO LLC CP	0.13000	09/18/13	50,000,000.00	49,996,930.56	49,996,120.00
PSI	NTRD	CPD	93938	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/20/13	50,000,000.00	49,996,041.67	49,995,625.00

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PSI	NTRD	CPD	93939	SALISBURY REC CO LLC CP	0.16000	10/16/13	50,000,000.00	49,990,000.00	49,988,840.00
PSI	NTRD	CPD	93940	CANCARA ASSET SEC LLC CP	0.15000	09/12/13	7,000,000.00	6,999,679.17	6,999,651.40
PSI	NTRD	CPD	93941	ABBEY NATIONAL NA LLC CP	0.14000	09/13/13	25,000,000.00	24,998,833.34	24,998,355.00
PSI	NTRD	CPD	93942	AUTOBAHN FUNDING CO LLC CP	0.13000	09/19/13	33,000,000.00	32,997,855.00	32,997,287.40
PSI	NTRD	CPD	93944	ATLANTIC ASSET SEC LLC CP	0.14000	09/20/13	50,000,000.00	49,996,305.56	49,996,210.00
PSI	NTRD	CPD	93945	SALISBURY REC CO LLC CP	0.17000	10/15/13	20,000,000.00	19,995,844.45	19,995,630.00
PSI	NTRD	CPD	93946	ATLANTIC ASSET SEC LLC CP	0.14000	09/19/13	30,000,000.00	29,997,900.00	29,997,867.00
PSI	NTRD	CPD	93947	ABBEY NATIONAL NA LLC CP	0.13000	09/09/13	50,000,000.00	49,998,555.55	49,997,720.00
PSI	NTRD	CPD	93950	CANCARA ASSET SEC LLC CP	0.15000	09/24/13	50,000,000.00	49,995,208.33	49,994,655.00
PSI	NTRD	CPD	93952	CANCARA ASSET SEC LLC CP	0.15000	09/25/13	50,000,000.00	49,995,000.00	49,994,365.00
PSI	NTRD	CPD	93957	ING U.S. FUNDING LLC CP	0.17000	10/28/13	9,000,000.00	8,997,577.50	8,996,941.80
PSI	NTRD	CPD	93959	ATLANTIC ASSET SEC LLC CP	0.14000	09/17/13	25,000,000.00	24,998,444.44	24,998,437.50
PSI	NTRD	CPD	93960	AUTOBAHN FUNDING CO LLC CP	0.13000	09/23/13	30,000,000.00	29,997,616.66	29,996,940.00
PSI	NTRD	CPD	93961	CANCARA ASSET SEC LLC CP	0.15000	09/24/13	50,000,000.00	49,995,208.33	49,994,655.00
PSI	NTRD	CPD	93962	CANCARA ASSET SEC LLC CP	0.16000	09/30/13	50,000,000.00	49,993,555.55	49,993,070.00
PSI	NTRD	CPD	93964	ABBEY NATIONAL NA LLC CP	0.15000	09/17/13	25,000,000.00	24,998,333.34	24,997,875.00
PSI	NTRD	CPD	93971	AUTOBAHN FUNDING CO LLC CP	0.13000	09/23/13	40,000,000.00	39,996,822.22	39,995,920.00
PSI	NTRD	CPD	93972	CANCARA ASSET SEC LLC CP	0.16000	09/30/13	45,500,000.00	45,494,135.56	45,493,693.70
PSI	NTRD	CPD	93974	ABBEY NATIONAL NA LLC CP	0.13000	09/06/13	38,000,000.00	37,999,313.89	37,998,818.20
PSI	NTRD	CPD	93977	AUTOBAHN FUNDING CO LLC CP	0.12000	09/23/13	50,000,000.00	49,996,333.33	49,994,900.00
PSI	NTRD	CPD	93978	ATLANTIC ASSET SEC LLC CP	0.14000	09/24/13	50,000,000.00	49,995,527.78	49,995,345.00
PSI	NTRD	CPD	93979	ATLANTIC ASSET SEC LLC CP	0.14000	09/25/13	50,000,000.00	49,995,333.34	49,995,090.00
PSI	NTRD	CPD	93980	AUTOBAHN FUNDING CO LLC CP	0.13000	09/25/13	30,000,000.00	29,997,400.00	29,996,619.00
PSI	NTRD	CPD	93984	AUTOBAHN FUNDING CO LLC CP	0.13000	09/24/13	30,000,000.00	29,997,508.34	29,996,793.00
PSI	NTRD	CPD	93985	CANCARA ASSET SEC LLC CP	0.14000	09/27/13	30,000,000.00	29,996,966.66	29,996,313.00
PSI	NTRD	CPD	93986	ATLANTIC ASSET SEC LLC CP	0.15000	10/10/13	50,000,000.00	49,991,875.00	49,991,630.00
PSI	NTRD	CPD	93987	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/27/13	40,000,000.00	39,995,666.66	39,995,084.00
PSI	NTRD	CPD	93988	AUTOBAHN FUNDING CO LLC CP	0.13000	10/01/13	30,000,000.00	29,996,750.00	29,995,707.00
PSI	NTRD	CPD	93989	ABBEY NATIONAL NA LLC CP	0.14000	09/17/13	50,000,000.00	49,996,888.89	49,995,750.00
PSI	NTRD	CPD	93992	REGENCY MARKETS NO. 1 LLC CP	0.14000	09/25/13	24,672,000.00	24,669,697.28	24,669,219.47
PSI	NTRD	CPD	93993	ING U.S. FUNDING LLC CP	0.18000	11/08/13	50,000,000.00	49,983,000.00	49,978,645.00
PSI	NTRD	CPD	93994	ING U.S. FUNDING LLC CP	0.18000	11/08/13	11,160,000.00	11,156,205.60	11,155,233.56
PSI	NTRD	CPD	93997	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/30/13	50,000,000.00	49,993,958.33	49,993,070.00

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PSI	NTRD	CPD	93998	REGENCY MARKETS NO. 1 LLC CP	0.15000	09/30/13	50,000,000.00	49,993,958.33	49,993,070.00
PSI	NTRD	CPD	93999	ATLANTIC ASSET SEC LLC CP	0.14000	10/04/13	35,000,000.00	34,995,508.33	34,995,135.00
PSI	NTRD	CPD	94000	AUTOBAHN FUNDING CO LLC CP	0.12000	10/04/13	25,000,000.00	24,997,250.00	24,996,037.50
PSI	NTRD	CPD	94001	BARTON CAPITAL LLC CP	0.11000	09/25/13	15,000,000.00	14,998,900.00	14,999,025.00
PSI	NTRD	CPD	94004	ABBEY NATIONAL NA LLC CP	0.11000	09/03/13	25,000,000.00	24,999,847.22	24,999,555.00
PSI	NTRD	CPD	94005	ABBEY NATIONAL NA LLC CP	0.11000	09/09/13	25,000,000.00	24,999,388.89	24,998,860.00
PSI	NTRD	CPD	94006	ABBEY NATIONAL NA LLC CP	0.12000	09/11/13	25,000,000.00	24,999,166.66	24,998,610.00
PSI	NTRD	CPD	94007	ABBEY NATIONAL NA LLC CP	0.14000	09/18/13	25,000,000.00	24,998,347.22	24,997,752.50
PSI	NTRD	CPD	94014	ING U.S. FUNDING LLC CP	0.18000	11/15/13	35,000,000.00	34,986,875.00	34,982,983.00
PSI	NTRD	CPD	94015	AUTOBAHN FUNDING CO LLC CP	0.13000	10/01/13	25,000,000.00	24,997,291.66	24,996,422.50
PSI	NTRD	CPD	94016	CANCARA ASSET SEC LLC CP	0.15000	10/03/13	10,000,000.00	9,998,666.67	9,998,461.00
PSI	NTRD	CPD	94017	BARTON CAPITAL LLC CP	0.20000	11/20/13	14,800,000.00	14,793,422.23	14,795,955.16
PSI	NTRD	CPD	94018	ABBEY NATIONAL NA LLC CP	0.14000	09/20/13	25,000,000.00	24,998,152.78	24,997,520.00
PSI	NTRD	CPD	94019	ABBEY NATIONAL NA LLC CP	0.14000	09/23/13	25,000,000.00	24,997,861.11	24,997,117.50
PSI	NTRD	CPD	94021	CANCARA ASSET SEC LLC CP	0.15000	10/04/13	50,000,000.00	49,993,125.00	49,992,075.00
PSI	NTRD	CPD	94023	SALISBURY REC CO LLC CP	0.12000	10/02/13	11,000,000.00	10,998,863.33	10,998,366.50
PSI	NTRD	CPD	94027	ABBEY NATIONAL NA LLC CP	0.11000	09/16/13	25,000,000.00	24,998,854.17	24,997,997.50
PSI	NTRD	CPD	94028	ABBEY NATIONAL NA LLC CP	0.11000	09/17/13	25,000,000.00	24,998,777.78	24,997,875.00
PSI	NTRD	CPD	94029	ABBEY NATIONAL NA LLC CP	0.15000	09/26/13	25,000,000.00	24,997,395.83	24,996,682.50
		CPD Total					5,342,476,000.00	5,342,108,587.96	5,342,066,332.93
PSI	NTRD	FFCB	80349	FFCB	3.87500	10/07/13	25,000,000.00	25,031,815.22	25,089,575.00
PSI	NTRD	FFCB	80387	FFCB	3.87500	10/07/13	10,000,000.00	10,015,557.12	10,035,830.00
PSI	NTRD	FFCB	80464	FFCB	3.87500	10/07/13	34,000,000.00	34,046,392.95	34,121,822.00
PSI	NTRD	FFCB	80501	FFCB	3.87500	10/07/13	25,000,000.00	25,030,176.86	25,089,575.00
PSI	NTRD	FFCB	80616	FFCB	3.87500	10/07/13	50,000,000.00	50,065,145.48	50,179,150.00
PSI	NTRD	FFCB	80619	FFCB	3.87500	10/07/13	25,000,000.00	25,034,249.54	25,089,575.00
PSI	NTRD	FFCB	80624	FFCB	3.87500	10/07/13	40,710,000.00	40,763,038.03	40,855,863.93
PSI	NTRD	FFCB	80648	FFCB	3.87500	10/07/13	12,133,000.00	12,148,459.29	12,176,472.54
PSI	NTRD	FFCB	80649	FFCB	3.87500	10/07/13	24,720,000.00	24,751,502.51	24,808,571.76
PSI	NTRD	FFCB	80651	FFCB	3.87500	10/07/13	8,981,000.00	8,991,841.29	9,013,178.92
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,246,516.05
PSI	NTRD	FFCB	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,986,854.43	50,047,800.00

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PSI	NTRD	FFCB	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,104,712.85	20,129,225.16
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,990,498.36	24,744,625.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,971,495.07	24,744,625.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,601,483.43	20,414,315.63
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,111,895.60	34,698,279.04
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,388,803.53	17,944,471.20
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,982,384.37	26,304,372.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,994,835.68	24,467,625.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,962,739.62	23,941,250.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	15,903,956.25
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,030,694.13	26,330,106.18
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,902.96	22,671,658.49
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	22,993,173.20
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,444,025.40
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,948,681.53	48,975,300.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	31,997,125.39	31,373,577.18
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	23,923,500.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,949,371.99	49,412,000.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,966,052.63	48,793,200.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,510,194.66	35,653,191.24
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,849,149.15	44,289,770.51
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	38,335,076.45
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,686,212.16	22,615,866.25
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,189,755.29	44,354,217.60
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,867,321.80	47,612,350.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,601.97	142,837.05
PSI	NTRD	FFCB	92118	FFCB	0.18000	12/26/13	50,000,000.00	50,000,000.00	50,015,700.00
PSI	NTRD	FFCB	92119	FFCB	0.18000	12/26/13	50,000,000.00	50,000,000.00	50,015,700.00
PSI	NTRD	FFCB	92120	FFCB	0.18000	12/26/13	28,500,000.00	28,500,000.00	28,508,949.00
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,062,450.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,977,373.35	24,062,450.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,203.15	10,202,478.80
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,062,450.00

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PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	23,850,325.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	23,850,325.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	23,850,325.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,507,852.20
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,172,234.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,965,436.75	24,265,675.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,476,492.05
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,621,188.40	27,272,497.28
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	7,932,259.16
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	32,777,519.95
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,132,125.63	14,363,881.65
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,986,314.01	23,652,175.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,475,775.80	41,154,784.50
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,976,403.47	18,962,220.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	23,934,950.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,958,426.52	23,697,300.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,958,426.52	23,697,300.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,958,426.52	23,697,300.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,150,875.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,970,495.62	24,319,700.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,188.95	19,420,400.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,060.61	16,507,340.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,052,932.69	24,027,200.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	19,735,980.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,334,987.50
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	7,894,392.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,055,612.85
PSI	NTRD	FFCB	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	12,386,487.50
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,817,341.21	8,669,013.76
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	14,817,315.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,992,592.42	9,878,210.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,236,801.40
PSI	NTRD	FFCB	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,987,677.98	24,823,275.00

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PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,373,693.82	24,320,268.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,479,553.65	16,263,888.91
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,975,342.28	24,937,050.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,977,314.90	22,942,086.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,979,195.72	19,867,120.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,884,500.81	14,801,004.40
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,011,560.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,011,560.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,011,560.00
		FFCB Total					2,154,653,000.00	2,152,347,935.67	2,106,435,804.94
PSI	NTRD	FHLB	80007	FHLB	4.87500	12/13/13	24,715,000.00	24,835,803.21	25,044,055.51
PSI	NTRD	FHLB	80034	FHLB	4.87500	12/13/13	4,000,000.00	4,019,553.13	4,053,256.00
PSI	NTRD	FHLB	80105	FHLB	5.25000	09/13/13	28,750,000.00	28,773,448.41	28,791,026.25
PSI	NTRD	FHLB	80455	FHLB	3.62500	10/18/13	25,000,000.00	25,033,224.38	25,110,100.00
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	39,918,595.65	40,251,066.98
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,260,229.82	19,875,114.42
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	44,108,232.47	44,888,571.30
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,049,025.45	13,155,597.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,543,871.36	51,828,400.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,259,637.23	9,494,962.88
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,306,301.04	50,907,300.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,215,155.10	25,641,950.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,335,422.04	51,208,700.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,938,077.48	44,560,395.00
PSI	NTRD	FHLB	90479	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,081,700.00
PSI	NTRD	FHLB	90480	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,081,700.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,584,616.87	26,172,910.40
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,707,809.64	29,247,735.40
PSI	NTRD	FHLB	90527	FHLB	0.37500	06/12/14	50,000,000.00	49,998,008.42	50,081,700.00
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,990,156.08	24,325,475.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,996,583.16	24,408,425.00
PSI	NTRD	FHLB	91172	FHLB	0.12500	09/25/13	50,000,000.00	49,997,447.93	50,001,350.00

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PSI	NTRD	FHLB	91173	FHLB	0.12500	09/25/13	50,000,000.00	49,997,447.93	50,001,350.00
PSI	NTRD	FHLB	91197	FHLB	0.12500	09/25/13	29,000,000.00	28,998,519.80	29,000,783.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,299,600.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,251,506.29
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,051,670.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,979,079.77	24,276,675.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,598,447.87
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	48,681,850.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,190,061.57	43,243,156.40
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,989,006.16	47,835,350.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,987,686.90	26,787,796.00
PSI	NTRD	FHLB	91886	FHLB	0.12500	12/06/13	50,000,000.00	49,990,637.36	50,005,800.00
PSI	NTRD	FHLB	91887	FHLB	0.12500	12/06/13	25,000,000.00	24,995,318.68	25,002,900.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,857,275.19	43,817,195.70
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,953,458.81	47,731,150.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,911,361.80	36,223,169.74
PSI	NTRD	FHLB	91961	FHLB	0.12500	12/10/13	50,000,000.00	49,991,793.03	50,006,050.00
PSI	NTRD	FHLB	91962	FHLB	0.12500	12/10/13	50,000,000.00	49,991,793.03	50,006,050.00
PSI	NTRD	FHLB	91963	FHLB	0.12500	12/10/13	8,000,000.00	7,998,686.88	8,000,968.00
PSI	NTRD	FHLB	91998	FHLB	0.30000	12/12/13	50,000,000.00	50,017,814.88	50,030,250.00
PSI	NTRD	FHLB	91999	FHLB	0.30000	12/12/13	50,000,000.00	50,017,814.88	50,030,250.00
PSI	NTRD	FHLB	92001	FHLB	0.12500	12/06/13	50,000,000.00	49,994,084.03	50,005,800.00
PSI	NTRD	FHLB	92002	FHLB	0.12500	12/06/13	30,000,000.00	29,996,450.42	30,003,480.00
PSI	NTRD	FHLB	92013	FHLB	4.87500	11/27/13	35,000,000.00	35,391,516.39	35,392,280.00
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,379,046.46
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	48,681,850.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,116,450.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,095,750.00
PSI	NTRD	FHLB	92104	FHLB	0.17000	12/19/13	50,000,000.00	49,998,137.54	50,013,250.00
PSI	NTRD	FHLB	92105	FHLB	0.17000	12/19/13	50,000,000.00	49,998,137.54	50,013,250.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,753,134.03	30,866,400.64
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	48,798,250.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	48,185,300.00

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PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,988,566.86	24,119,525.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	9,853,281.60
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,219,100.00
PSI	NTRD	FHLB	92893	FHLB	0.12000	10/03/13	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FHLB	92894	FHLB	0.12000	10/03/13	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FHLB	92895	FHLB	0.12000	10/03/13	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,126,752.20
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	6,895,374.20
PSI	NTRD	FHLB	93252	FHLB	0.10000	11/15/13	50,000,000.00	49,999,752.75	50,002,000.00
PSI	NTRD	FHLB	93253	FHLB	0.10000	11/15/13	50,000,000.00	49,999,752.75	50,002,000.00
PSI	NTRD	FHLB	93254	FHLB	0.10000	10/30/13	50,000,000.00	49,999,840.06	50,001,600.00
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,264,800.00
PSI	NTRD	FHLB	93553	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	FHLB	93554	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	FHLB	93555	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	FHLB	93556	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	FHLB	93557	FHLB	0.12000	03/28/14	50,000,000.00	49,988,157.66	49,995,450.00
PSI	NTRD	FHLB	93558	FHLB	0.15000	05/01/14	24,000,000.00	24,000,000.00	23,999,976.00
PSI	NTRD	FHLB	93559	FHLB	0.12000	03/28/14	50,000,000.00	49,988,157.66	49,995,450.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,983,837.21	49,991,650.00
PSI	NTRD	FHLB	93561	FHLB	0.12000	03/28/14	50,000,000.00	49,988,157.66	49,995,450.00
PSI	NTRD	FHLB	93562	FHLB	0.12000	03/28/14	27,000,000.00	26,993,605.14	26,997,543.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,992,241.86	23,995,992.00
PSI	NTRD	FHLB	93589	FHLB	0.10000	12/03/13	50,000,000.00	49,998,528.48	50,002,500.00
PSI	NTRD	FHLB	93590	FHLB	0.10000	12/03/13	1,280,000.00	1,279,962.33	1,280,064.00
PSI	NTRD	FHLB	93612	FHLB (CALLABLE)	1.12500	06/26/17	25,000,000.00	24,820,237.28	24,822,425.00
		FHLB Total					3,005,135,000.00	3,007,641,213.19	2,982,210,249.24
PSI	NTRD	FHLD	92889	FHLB D/N	0.11100	10/04/13	50,000,000.00	49,994,912.50	49,999,100.00
PSI	NTRD	FHLD	92890	FHLB D/N	0.11100	10/04/13	50,000,000.00	49,994,912.50	49,999,100.00
PSI	NTRD	FHLD	92891	FHLB D/N	0.11100	10/04/13	50,000,000.00	49,994,912.50	49,999,100.00
PSI	NTRD	FHLD	93537	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,984,722.23	49,996,950.00
PSI	NTRD	FHLD	93540	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,984,722.23	49,996,950.00

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PSI	NTRD	FHLD	93542	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,984,722.23	49,996,950.00
PSI	NTRD	FHLD	93543	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,984,722.23	49,996,950.00
		FHLD Total					350,000,000.00	349,923,626.42	349,985,100.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,122,251.46	7,195,644.32
PSI	NTRD	FHLM	84124	FHLMC	4.12500	09/27/13	25,000,000.00	25,047,570.17	25,067,725.00
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	50,544,576.72	50,806,250.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,063,319.51	25,647,325.00
PSI	NTRD	FHLM	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,982,184.55	49,932,850.00
PSI	NTRD	FHLM	89810	FHLMC	0.37500	11/27/13	50,000,000.00	50,005,096.34	50,034,400.00
PSI	NTRD	FHLM	89811	FHLMC	0.37500	11/27/13	50,000,000.00	50,005,096.34	50,034,400.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	48,712,750.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	49,366,000.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,990,411.43	48,864,600.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	49,407,350.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	48,882,450.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	48,871,750.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	48,871,750.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	48,873,900.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	48,881,000.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,599,181.95
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,371,600.00
PSI	NTRD	FHLM	90485	FHLMC (CALLABLE)	1.12500	07/17/17	50,000,000.00	50,000,000.00	49,071,200.00
PSI	NTRD	FHLM	90489	FHLMC (CALLABLE)	1.15000	07/18/17	50,000,000.00	50,000,000.00	49,389,950.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,240,795.96	46,618,598.25
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,143,959.42	21,854,009.55
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,396,300.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,431,987.54
PSI	NTRD	FHLM	91206	FHLMC	0.37500	10/30/13	50,000,000.00	50,013,940.05	50,022,550.00
PSI	NTRD	FHLM	91207	FHLMC	0.37500	10/30/13	50,000,000.00	50,013,940.05	50,022,550.00
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,530,350.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,530,350.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,530,350.00

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PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	48,587,850.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	48,587,850.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,991,445.78	24,293,925.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,293,925.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,665,863.35
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	48,112,650.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	13,821,893.12
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,032,850.00
PSI	NTRD	FHLM	92820	FHLMC	0.87500	10/28/13	20,000,000.00	20,023,176.36	20,024,280.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	23,777,650.00
PSI	NTRD	FHLM	92864	FHLMC	0.87500	10/28/13	50,000,000.00	50,058,328.16	50,060,700.00
PSI	NTRD	FHLM	92882	FHLMC	0.62500	12/23/13	50,000,000.00	50,076,339.69	50,078,650.00
PSI	NTRD	FHLM	92883	FHLMC	0.62500	12/23/13	50,000,000.00	50,076,339.69	50,078,650.00
PSI	NTRD	FHLM	92884	FHLMC	0.62500	12/23/13	50,000,000.00	50,076,339.69	50,078,650.00
PSI	NTRD	FHLM	92885	FHLMC	0.62500	12/23/13	5,790,000.00	5,798,840.14	5,799,107.67
PSI	NTRD	FHLM	92896	FHLMC	0.87500	10/28/13	50,000,000.00	50,058,403.94	50,060,700.00
PSI	NTRD	FHLM	92897	FHLMC	0.87500	10/28/13	5,000,000.00	5,005,840.39	5,006,070.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	20,807,165.05
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,100,575.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,009,411.87
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	20,933,902.00
PSI	NTRD	FHLM	93567	FHLMC	0.14500	03/27/14	50,000,000.00	50,000,000.00	50,002,950.00
PSI	NTRD	FHLM	93568	FHLMC	0.14500	03/27/14	15,000,000.00	15,000,000.00	15,000,885.00
PSI	NTRD	FHLM	93569	FHLMC	4.50000	01/15/14	50,000,000.00	50,805,986.07	50,806,250.00
PSI	NTRD	FHLM	93570	FHLMC	4.50000	01/15/14	50,000,000.00	50,805,986.07	50,806,250.00
PSI	NTRD	FHLM	93571	FHLMC	4.50000	01/15/14	50,000,000.00	50,805,986.07	50,806,250.00
PSI	NTRD	FHLM	93572	FHLMC	4.50000	01/15/14	40,874,000.00	41,532,877.49	41,533,093.25
PSI	NTRD	FHLM	93629	FHLMC (CALLABLE)	2.15000	07/25/18	25,000,000.00	25,000,000.00	25,048,400.00
PSI	NTRD	FHLM	93630	FHLMC (CALLABLE)	2.15000	07/25/18	25,000,000.00	25,000,000.00	25,040,275.00
		FHLM Total					2,219,623,000.00	2,223,794,031.54	2,192,075,792.92
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.17000	11/27/13	50,000,000.00	49,979,222.22	49,997,600.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.17000	11/27/13	50,000,000.00	49,979,222.22	49,997,600.00

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PSI	NTRD	FHLMD	93497	FHLMC D/N	0.09000	09/23/13	50,000,000.00	49,997,125.00	49,999,400.00
PSI	NTRD	FHLMD	93498	FHLMC D/N	0.09000	09/23/13	15,790,000.00	15,789,092.08	15,789,810.52
PSI	NTRD	FHLMD	93547	FHLMC D/N	0.11000	12/30/13	50,000,000.00	49,981,513.89	49,996,700.00
PSI	NTRD	FHLMD	93548	FHLMC D/N	0.11000	12/30/13	50,000,000.00	49,981,513.89	49,996,700.00
PSI	NTRD	FHLMD	93551	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,976,833.33	49,994,300.00
PSI	NTRD	FHLMD	93552	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,976,833.33	49,994,300.00
		FHLMD Total					365,790,000.00	365,661,355.96	365,766,410.52
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	50,188,437.60	50,384,400.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	50,260,098.25	50,577,450.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	50,260,098.25	50,577,450.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,775,975.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,987,369.93	25,653,550.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,362,856.94	25,916,550.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,112,007.67	35,827,960.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,960,405.92	25,566,725.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,341,433.48	50,559,700.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,318,065.41	50,559,700.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	55,823,865.57	56,148,050.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	55,823,865.57	56,148,050.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,237,127.50	50,559,700.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,271,350.38	50,559,700.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,348,265.87	50,241,800.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,664,012.51	50,559,700.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,332,006.25	25,279,850.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,584,831.24	50,559,700.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,584,831.24	50,559,700.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,348,265.87	50,241,800.00
PSI	NTRD	FNMA	90290	FNMA (CALLABLE)	1.20000	06/28/17	50,000,000.00	50,000,000.00	48,687,650.00
PSI	NTRD	FNMA	90351	FNMA (CALLABLE)	1.20000	06/28/17	33,645,000.00	33,645,000.00	32,761,919.69
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,291,010.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,777.76	14,561,108.10
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,795,295.77	14,333,800.00

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PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,101,951.51	48,873,650.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,590,620.41	12,281,948.25
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	48,753,600.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	48,736,300.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	48,736,300.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,985,020.54	48,736,300.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	47,883,900.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	38,574,781.45
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	21,711,610.50
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	47,844,500.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,881,532.45	19,971,559.30
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,079,800.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,104,350.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	47,867,450.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	47,864,350.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	47,886,650.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	47,867,450.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,360,235.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	48,897,650.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,151,050.00
PSI	NTRD	FNMA	92144	FNMA	0.75000	12/18/13	50,000,000.00	50,084,409.71	50,102,050.00
PSI	NTRD	FNMA	92145	FNMA	0.75000	12/18/13	50,000,000.00	50,084,409.71	50,102,050.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,591,859.22	35,212,384.20
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	23,979,625.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	23,979,625.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,041,875.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	23,918,175.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,963,017.98	23,932,950.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,849,779.63	12,413,532.83
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,610,575.00
		FNMA Total					2,163,560,000.00	2,180,455,870.14	2,145,369,274.32
PSI	NTRD	FNMD	91830	FNMA D/N	0.16000	10/25/13	50,000,000.00	49,988,000.00	49,998,550.00

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PSI	NTRD	FNMD	91831	FNMA D/N	0.16000	10/25/13	50,000,000.00	49,988,000.00	49,998,550.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.16000	10/01/13	50,000,000.00	49,993,333.33	49,999,200.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.16000	10/01/13	50,000,000.00	49,993,333.33	49,999,200.00
		FNMD Total					200,000,000.00	199,962,666.66	199,995,500.00
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.75000	11/14/17	50,000,000.00	50,000,000.00	48,308,900.00
		FRAM2 Total					50,000,000.00	50,000,000.00	48,308,900.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.37275	06/25/15	50,000,000.00	50,000,000.00	49,720,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.37275	06/25/15	50,000,000.00	50,000,000.00	49,720,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,440,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.14990	04/09/14	50,000,000.00	50,002,889.20	50,275,750.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.42560	09/30/13	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.21860	01/12/15	21,500,000.00	21,673,944.18	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.56860	10/10/14	50,000,000.00	50,005,413.11	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.41810	10/15/13	50,000,000.00	50,000,000.00	50,018,750.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.35225	12/20/13	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.41590	04/27/15	50,000,000.00	50,008,158.75	49,975,000.00
		FRCDQ2 Total					321,500,000.00	321,690,405.24	321,683,750.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	48,213,200.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	48,206,700.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,010,750.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	1.00000	12/18/17	50,000,000.00	50,000,000.00	48,129,800.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	1.12500	12/28/18	50,000,000.00	50,000,000.00	47,081,200.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	1.12500	12/28/18	50,000,000.00	50,000,000.00	47,081,200.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	1.25000	12/28/18	50,000,000.00	50,000,000.00	46,922,150.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	1.25000	01/08/19	50,000,000.00	50,000,000.00	47,047,950.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	1.25000	12/18/18	50,000,000.00	50,000,000.00	47,120,200.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	1.37500	01/14/19	50,000,000.00	50,000,000.00	47,156,550.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	1.25000	01/28/19	50,000,000.00	50,000,000.00	47,116,950.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	1.37500	01/25/19	50,000,000.00	50,000,000.00	47,119,650.00

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PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	1.50000	01/28/19	50,000,000.00	50,000,000.00	47,118,950.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	1.25000	01/28/19	50,000,000.00	50,000,000.00	47,116,950.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	1.50000	01/28/19	50,000,000.00	50,000,000.00	47,170,750.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	2.00000	04/11/19	25,000,000.00	25,000,000.00	23,530,000.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	2.50000	04/17/19	25,000,000.00	25,000,000.00	23,485,350.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,319,425.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,319,425.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	23,378,300.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	23,378,300.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,319,425.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	2.37500	05/22/19	25,000,000.00	25,000,000.00	23,311,425.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	2.50000	05/28/19	25,000,000.00	25,000,000.00	23,355,000.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	3.00000	05/22/19	50,000,000.00	50,000,000.00	46,839,050.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	23,419,525.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	23,419,525.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	6.00000	06/27/19	50,000,000.00	50,000,000.00	47,672,950.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	7.00000	07/11/19	25,000,000.00	25,000,000.00	24,382,200.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	8.00000	07/17/19	25,000,000.00	25,000,000.00	24,464,625.00
		MCPN Total					1,175,000,000.00	1,175,000,000.00	1,111,207,475.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,240.42	48,659,200.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,277,470.70
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,414,850.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	48,802,850.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,087,400.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,228,800.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,148,950.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,128,450.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,511,932.00
		MCSA Total					347,380,000.00	347,376,240.42	340,259,902.70
PSI	NTRD	NCD1	93363	WELLS FARGO BANK NA CD	0.13000	09/03/13	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	NCD1	93820	UNION BANK OF CALIFORNIA NA CD	0.15000	10/01/13	50,000,000.00	50,000,000.00	50,001,750.00

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PSI	NTRD	NCD1	93954	UNION BANK OF CALIFORNIA NA CD	0.15000	10/24/13	50,000,000.00	50,000,000.00	50,003,050.00
PSI	NTRD	NCD1	93955	UNION BANK OF CALIFORNIA NA CD	0.15000	10/22/13	50,000,000.00	50,000,000.00	50,002,900.00
PSI	NTRD	NCD1	93973	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,005,050.00
PSI	NTRD	NCD1	93990	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,005,050.00
PSI	NTRD	NCD1	94010	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	49,993,753.00
PSI	NTRD	NCD1	94011	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	25,000,000.00	25,000,000.00	24,996,876.50
PSI	NTRD	NCD1	94030	UNION BANK OF CALIFORNIA NA CD	0.14000	11/01/13	50,000,000.00	50,000,000.00	49,996,556.50
		NCD1 Total					425,000,000.00	425,000,000.00	425,005,236.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,391,598.36	51,095,700.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,195,799.18	25,547,850.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,251,424.38	51,000,000.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,231,957.87	51,000,000.00
PSI	NTRD	NOTE	91161	USTN	0.25000	10/31/13	50,000,000.00	50,003,515.63	50,015,600.00
PSI	NTRD	NOTE	91162	USTN	0.25000	10/31/13	50,000,000.00	50,003,515.63	50,015,600.00
PSI	NTRD	NOTE	92142	USTN	0.75000	12/15/13	50,000,000.00	50,080,967.45	50,095,700.00
PSI	NTRD	NOTE	92143	USTN	0.75000	12/15/13	50,000,000.00	50,080,967.45	50,095,700.00
		NOTE Total					375,000,000.00	374,239,745.95	378,866,150.00
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/13	50,000,000.00	49,983,555.56	49,998,250.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/13	50,000,000.00	49,983,555.56	49,998,250.00
		TBIL Total					100,000,000.00	99,967,111.12	99,996,500.00
PSI	NTRD	YANK1	92871	CREDIT SUISSE NY CD	0.27000	09/03/13	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	92872	CREDIT SUISSE NY CD	0.27000	09/03/13	25,000,000.00	25,000,000.00	25,000,275.00
PSI	NTRD	YANK1	93353	AU & NZ BANKING GRP NY CD	0.19000	12/20/13	50,000,000.00	50,000,000.00	50,007,750.00
PSI	NTRD	YANK1	93375	BANK OF MONTREAL CHICAGO CD	0.18000	09/06/13	50,000,000.00	50,000,069.41	50,000,000.00
PSI	NTRD	YANK1	93386	COMMONWEALTH BK OF AU NY CD	0.20000	12/11/13	50,000,000.00	50,001,401.42	50,001,400.00
PSI	NTRD	YANK1	93474	SOCIETE GENERALE NY CD	0.27000	09/03/13	50,000,000.00	50,000,027.76	50,000,700.00
PSI	NTRD	YANK1	93488	COMMONWEALTH BK OF AU NY CD	0.22000	12/20/13	50,000,000.00	50,001,526.19	50,004,650.00
PSI	NTRD	YANK1	93502	SVENSKA HANDELSBANKEN NY CD	0.18000	09/30/13	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	YANK1	93509	SOCIETE GENERALE NY CD	0.24000	09/03/13	50,000,000.00	50,000,027.77	50,000,550.00
PSI	NTRD	YANK1	93532	SVENSKA HANDELSBANKEN NY CD	0.18000	09/30/13	50,000,000.00	50,000,000.00	50,001,700.00

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PSI	NTRD	YANK1	93533	UBS AG STAMFORD CT CD	0.18000	09/30/13	50,000,000.00	50,000,000.00	50,003,400.00
PSI	NTRD	YANK1	93534	UBS AG STAMFORD CT CD	0.18000	09/30/13	50,000,000.00	50,000,000.00	50,003,400.00
PSI	NTRD	YANK1	93535	AU & NZ BANKING GRP NY CD	0.19000	12/30/13	50,000,000.00	50,000,000.00	50,008,450.00
PSI	NTRD	YANK1	93536	AU & NZ BANKING GRP NY CD	0.19000	12/30/13	25,000,000.00	25,000,000.00	25,004,225.00
PSI	NTRD	YANK1	93544	LLOYDS TSB BANK PLC NY CD	0.20000	09/27/13	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	93546	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	09/13/13	50,000,000.00	50,000,166.62	50,001,900.00
PSI	NTRD	YANK1	93549	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	09/13/13	50,000,000.00	50,000,166.62	50,001,900.00
PSI	NTRD	YANK1	93550	TORONTO DOMINION BANK NY CD	0.25500	01/17/14	50,000,000.00	50,001,914.01	50,028,150.00
PSI	NTRD	YANK1	93585	BANK OF NOVA SCOTIA HOUSTON CD	0.17000	09/30/13	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	YANK1	93586	NORDEA BANK FINLAND PLC NY CD	0.16000	09/30/13	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	93588	LLOYDS TSB BANK PLC NY CD	0.19000	09/30/13	50,000,000.00	50,000,402.59	50,001,250.00
PSI	NTRD	YANK1	93600	SVENSKA HANDELSBANKEN NY CD	0.18000	10/01/13	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	93601	BANK OF NOVA SCOTIA HOUSTON CD	0.17000	10/02/13	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	93604	DNB BANK ASA NY CD	0.18000	10/04/13	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	93622	BNP PARIBAS SF CD	0.19000	09/05/13	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	93642	DEUTSCHE BANK AG NY CD	0.21000	09/26/13	50,000,000.00	50,000,347.07	50,003,750.00
PSI	NTRD	YANK1	93647	LLOYDS TSB BANK PLC NY CD	0.19000	10/10/13	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	93653	BARCLAYS BANK PLC NY CD	0.15000	09/13/13	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	93664	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,009,700.00
PSI	NTRD	YANK1	93665	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,009,700.00
PSI	NTRD	YANK1	93666	TORONTO DOMINION BANK NY CD	0.21000	11/01/13	25,000,000.00	25,001,692.92	25,005,675.00
PSI	NTRD	YANK1	93667	NORDEA BANK FINLAND PLC NY CD	0.17000	10/11/13	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	04/14/14	50,000,000.00	50,000,000.00	50,006,250.00
PSI	NTRD	YANK1	93686	CREDIT AGRICOLE CIB NY CD	0.20000	09/13/13	50,000,000.00	50,000,166.61	50,000,750.00
PSI	NTRD	YANK1	93710	BANK OF MONTREAL CHICAGO CD	0.20000	10/21/13	50,000,000.00	50,000,694.10	49,999,250.00
PSI	NTRD	YANK1	93720	BARCLAYS BANK PLC NY CD	0.15000	09/24/13	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	93721	BARCLAYS BANK PLC NY CD	0.15000	09/20/13	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	93733	CREDIT AGRICOLE CIB NY CD	0.18000	09/03/13	50,000,000.00	50,000,027.77	50,000,100.00
PSI	NTRD	YANK1	93792	BARCLAYS BANK PLC NY CD	0.19000	10/31/13	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	YANK1	93793	LLOYDS TSB BANK PLC NY CD	0.14000	09/05/13	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	93804	BNP PARIBAS SF CD	0.14000	09/05/13	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	93808	NORDEA BANK FINLAND PLC NY CD	0.17000	11/01/13	50,000,000.00	50,000,846.87	49,999,100.00
PSI	NTRD	YANK1	93818	BNP PARIBAS SF CD	0.14000	09/04/13	50,000,000.00	50,000,000.00	49,999,900.00

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PSI	NTRD	YANK1	93821	BARCLAYS BANK PLC NY CD	0.17000	10/30/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93836	CREDIT AGRICOLE CIB NY CD	0.21000	10/01/13	50,000,000.00	50,000,416.53	50,000,000.00
PSI	NTRD	YANK1	93858	CREDIT AGRICOLE CIB NY CD	0.16000	09/16/13	50,000,000.00	50,000,208.30	50,000,000.00
PSI	NTRD	YANK1	93876	SOCIETE GENERALE NY CD	0.24000	10/31/13	50,000,000.00	50,000,832.89	50,005,150.00
PSI	NTRD	YANK1	93879	CREDIT AGRICOLE CIB NY CD	0.15500	09/20/13	50,000,000.00	50,000,131.92	49,999,850.00
PSI	NTRD	YANK1	93888	LLOYDS TSB BANK PLC NY CD	0.14000	09/12/13	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	93917	BNP PARIBAS SF CD	0.17000	10/15/13	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	93934	SOCIETE GENERALE NY CD	0.23000	10/31/13	50,000,000.00	50,000,832.96	50,004,300.00
PSI	NTRD	YANK1	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	50,003,200.00
PSI	NTRD	YANK1	93951	DNB BANK ASA NY CD	0.15000	11/05/13	50,000,000.00	50,000,000.00	49,996,250.00
PSI	NTRD	YANK1	93953	SOCIETE GENERALE NY CD	0.16000	10/23/13	50,000,000.00	50,000,722.04	49,998,500.00
PSI	NTRD	YANK1	93956	SVENSKA HANDELSBANKEN NY CD	0.20000	12/20/13	50,000,000.00	50,000,000.00	49,996,850.00
PSI	NTRD	YANK1	93963	BANK OF NOVA SCOTIA HOUSTON CD	0.20000	01/17/14	28,500,000.00	28,500,000.00	28,497,777.00
PSI	NTRD	YANK1	93965	DEUTSCHE BANK AG NY CD	0.21000	11/26/13	50,000,000.00	50,001,193.81	50,002,400.00
PSI	NTRD	YANK1	93975	BANK OF MONTREAL CHICAGO CD	0.15000	10/23/13	50,000,000.00	50,000,000.00	49,995,500.00
PSI	NTRD	YANK1	93981	BANK OF MONTREAL CHICAGO CD	0.15000	10/29/13	50,000,000.00	50,000,805.36	49,995,000.00
PSI	NTRD	YANK1	93983	SVENSKA HANDELSBANKEN NY CD	0.18500	11/29/13	50,000,000.00	50,000,617.76	49,998,100.00
PSI	NTRD	YANK1	93995	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	49,987,675.50
PSI	NTRD	YANK1	93996	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	49,987,675.50
PSI	NTRD	YANK1	94002	SVENSKA HANDELSBANKEN NY CD	0.18500	11/26/13	25,000,000.00	25,000,298.36	24,999,075.00
PSI	NTRD	YANK1	94003	NORDEA BANK FINLAND PLC NY CD	0.16000	11/25/13	50,000,000.00	50,000,000.00	49,991,643.00
PSI	NTRD	YANK1	94008	DNB BANK ASA NY CD	0.17500	12/02/13	50,000,000.00	50,000,000.00	49,992,899.50
PSI	NTRD	YANK1	94009	BANK OF MONTREAL CHICAGO CD	0.15000	10/28/13	50,000,000.00	50,000,791.48	49,997,583.50
PSI	NTRD	YANK1	94012	DEUTSCHE BANK AG NY CD	0.24000	12/27/13	50,000,000.00	50,001,623.75	49,996,724.00
PSI	NTRD	YANK1	94022	DNB BANK ASA NY CD	0.17500	12/05/13	50,000,000.00	50,000,000.00	49,992,671.00
PSI	NTRD	YANK1	94024	BNP PARIBAS SF CD	0.14000	10/01/13	50,000,000.00	50,000,000.00	49,999,569.00
PSI	NTRD	YANK1	94025	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	50,000,000.00	50,000,000.00	49,990,963.50
PSI	NTRD	YANK1	94026	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	25,000,000.00	25,000,000.00	24,995,481.75
PSI	NTRD	YANK1	94031	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	50,000,000.00	50,001,616.32	50,001,600.00
PSI	NTRD	YANK1	94032	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	20,000,000.00	20,000,646.53	20,000,640.00
		YANK1 Total					3,473,500,000.00	3,473,520,215.74	3,473,544,803.25
	NTRD Total						**22,479,767,000.00**	**22,499,888,733.79**	**22,294,228,435.37**
				NTRD Historical Cost				**22,553,159,865.89**	

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PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,712,833.33	48,030,600.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,769,760.92	24,015,300.00
		FNMA Total					75,000,000.00	74,482,594.25	72,045,900.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,577,818.71	48,046,900.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,577,818.71	48,046,900.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,457,646.89	48,046,900.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,552,081.88	24,023,450.00
PSI	TRADE	NOTE	93471	USTN	1.00000	05/31/18	25,000,000.00	24,730,317.95	24,406,250.00
PSI	TRADE	NOTE	93919	USTN	1.37500	07/31/18	25,000,000.00	24,815,125.39	24,761,725.00
		NOTE Total					225,000,000.00	222,710,809.53	217,332,125.00
	TRADE Total						300,000,000.00	297,193,403.78	289,378,025.00
				TRADE Historical Cost				**297,040,322.06**	
				PSI Total			**22,779,767,000.00**	**22,797,082,137.57**	**22,583,606,460.37**
				PSI Historical Cost				**22,850,200,187.95**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,530,896.04	1,554,853.50
		CNFX Total					1,500,000.00	1,530,896.04	1,554,853.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,530,896.04	1,554,853.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	58,462.08	58,462.08	58,462.08
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	5,548.51	5,548.51	5,548.51
		1TRD Total					64,010.59	64,010.59	64,010.59
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	4,945,000.00	4,945,000.00	4,945,000.00
		LTBD Total					4,945,000.00	4,945,000.00	4,945,000.00
	GF - GENERAL FUND Total						5,009,010.59	5,009,010.59	5,009,010.59
SPI	MAST	BOND	18810	USTB	7.25000	5/15/2016	85,000.00	85,583.16	100,014.49
		BOND Total					85,000.00	85,583.16	100,014.49
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,583.16	100,014.49
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	2/4/2028	10,000,000.00	10,000,000.00	8,803,080.00
		FFCB Total					10,000,000.00	10,000,000.00	8,803,080.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	6/14/2027	818,225.81	817,097.95	750,799.09
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	7,230,608.00
		FHLB Total					8,818,225.81	8,817,097.95	7,981,407.09
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	5/30/2028	1,500,000.00	1,493,365.81	1,329,769.50
		FHLM Total					1,500,000.00	1,493,365.81	1,329,769.50
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,658.30	5,507,400.00
		FNMA Total					6,000,000.00	5,994,658.30	5,507,400.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	2/22/2028	3,000,000.00	3,000,000.00	2,769,849.00
		MCSA Total					3,000,000.00	3,000,000.00	2,769,849.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						29,318,225.81	29,305,122.06	26,391,505.59

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SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/2017	130,000.00	129,888.72	126,475.70
		FFCB Total					130,000.00	129,888.72	126,475.70
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	5/25/2018	476,000.00	476,000.00	460,830.36
		FHLM Total					476,000.00	476,000.00	460,830.36
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	3/20/2018	1,573,000.00	1,572,570.74	1,535,970.01
		FNMA Total					1,573,000.00	1,572,570.74	1,535,970.01
SPI	SANIT	MCSA	89211	FHLMC (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	226,553.26
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.55000	10/17/2017	570,000.00	570,000.00	559,578.12
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/2017	1,400,000.00	1,400,000.00	1,375,630.20
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/2017	600,000.00	600,000.00	593,136.60
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/2017	107,000.00	107,000.00	104,875.62
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.55000	12/14/2017	800,000.00	800,000.00	780,918.40
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.50000	12/28/2017	188,000.00	188,000.00	183,590.65
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	5/29/2018	200,000.00	200,000.00	195,771.00
		MCSA Total					4,092,000.00	4,092,000.00	4,020,053.85
	SANIT - SANITATION DISTRICT Total						6,271,000.00	6,270,459.46	6,143,329.92
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2013	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2013	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2013	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2013	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2013	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2013	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2013	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2013	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2013	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2013	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2013	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2013	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2013	433,556.17	433,556.17	433,556.17

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SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2013	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2013	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2013	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2013	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2013	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2013	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2013	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2013	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2013	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2013	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2013	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2013	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2013	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2013	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2013	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2013	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2013	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2013	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2013	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2013	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2013	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2013	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2013	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2013	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2013	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2013	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2013	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2013	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2013	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2013	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2013	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2013	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2013	186,831.92	186,831.92	186,831.92

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2013	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2013	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2013	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2013	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2013	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2013	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2013	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2013	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2013	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2013	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2013	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2013	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2013	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/2013	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/2013	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/2013	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/2013	23,860.66	23,860.66	23,860.66
		CTDQ Total					39,320,230.56	39,320,230.56	39,320,230.56
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	8/26/2016	10,000,000.00	10,000,000.00	9,942,600.00
		FHLM Total					10,000,000.00	10,000,000.00	9,942,600.00
	SCP66 Total						10,000,000.00	10,000,000.00	9,942,600.00
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	8/26/2016	10,000,000.00	10,000,000.00	9,942,600.00
		FHLM Total					10,000,000.00	10,000,000.00	9,942,600.00
	SCP6U Total						10,000,000.00	10,000,000.00	9,942,600.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						59,320,230.56	59,320,230.56	59,205,430.56
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2013	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2013	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2013	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2013	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2013	104,088.41	104,088.41	104,088.41

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2013	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2013	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2013	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2013	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2013	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2013	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2013	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2013	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2013	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2013	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2013	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2013	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2013	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2013	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2013	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2013	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2013	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2013	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2013	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2013	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2013	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2013	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2013	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2013	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2013	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2013	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2013	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2013	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2013	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2013	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2013	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2013	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2013	54,630.76	54,630.76	54,630.76

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2013	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2013	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2013	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2013	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2013	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2013	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2013	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2013	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2013	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2013	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2013	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2013	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2013	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2013	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2013	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2013	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2013	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2013	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2013	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2013	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2013	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2013	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2013	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2013	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2013	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2013	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2013	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2013	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2013	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2013	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2013	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2013	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2013	11,931.63	11,931.63	11,931.63

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2013	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2013	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2013	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2013	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/2013	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/2013	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/2013	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/2013	6,149.47	6,149.47	6,149.47
		CTDQ Total					10,133,763.34	10,133,763.34	10,133,763.34
	SLIM- SCHOOLS LINKED INSURANCE MGMT Total						10,133,763.34	10,133,763.34	10,133,763.34
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2013	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2013	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/2013	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF LAIF	0.00000	12/31/2013	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/2013	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/2013	23.17	23.17	23.17
		CTDQ Total					38,186.08	38,186.08	38,186.08
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,186.08	38,186.08	38,186.08
				SPI Total			**111,675,416.38**	**111,693,251.29**	**108,576,094.07**
				SPI Historical Cost				**111,744,671.77**	

TRUSTEE & MANAGED FUNDS
AS OF 08/31/2013
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,326,310.86
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM (OLD)	6,003,320.96
04/19/13	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM (NEW)	5,907,370.95
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	6,040.22
	DEUTSCHE BANK - TRUSTEE TOTAL	$15,243,042.99

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2013
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	$5,492.12
03/08/06	CCTSA TOBACCO BONDS 2006	38,490,369.00
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	731,429.74
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	400,470.63
11/24/09	LAC-CAL 2009 SERIES A	1,000,017.62
12/21/11	LAC-CAL 2011 SERIES A	2,024,527.93
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$42,652,307.04

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2013
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	$15,381,449.46
03/21/12	DISNEY PROJECT, 2012	4,229,745.99
12/02/02	MASTER REFUNDING 2002B	1,784,826.84
03/02/05	MASTER REFUNDING 2005A	26,908,976.84
12/13/06	MASTER REFUNDING 2006 A & B	58,142,729.49
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	293,797,421.15
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	124,989,604.85
	U.S. BANK - TRUSTEE TOTAL	$525,234,754.62

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2013
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,885.49
	TREASURER TOTAL	$301,885.49

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 08/31/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
89735	WESTPAC BANKING CORP NY FRN	**0.65**	09/16/13	50,000,000.00	50,001,756.62	Cpn rate=Qtrly US$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	**1.12**	01/07/14	19,150,000.00	19,106,706.55	Cpn rate=Qtrly US$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	**0.53**	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	**0.93**	09/28/15	50,000,000.00	50,103,007.31	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	**0.25**	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**194,150,000.00**	**194,211,470.48**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.07	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.02	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				**60,000,000.00**	**60,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.75	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91179	RABOBANK NEDERLAND NV NY FRCD	0.43	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.42	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.35	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.15	04/09/14	50,000,000.00	50,002,889.20	Cpn rate=Qtrly US$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.57	10/10/14	50,000,000.00	50,005,413.11	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.22	01/12/15	21,500,000.00	21,673,944.18	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.42	04/27/15	50,000,000.00	50,008,158.75	Cpn rate=Qtrly US$LIBOR+15bp.
FRCDQ2 Totals				**321,500,000.00**	**321,690,405.24**	
	CORPORATE AND AGENCY ISSUED TOTAL			**725,650,000.00**	**725,901,875.72**	

LOS ANGELES COUNTY ISSUED -

BAN -						
88203	LACCAL BANS	0.59	06/30/14	7,000,000.00	7,000,000.00	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.
89778	LACCAL BANS	0.59	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.59	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
BAN Totals				**32,000,000.00**	**32,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**32,000,000.00**	**32,000,000.00**	
NTRD - PSI NON-TRADING Total				**757,650,000.00**	**757,901,875.72**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 08/31/2013
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
88203	LACCAL	11/01/11	7,000,000.00	0.594%
89778	LACCAL	04/06/12	10,000,000.00	0.594%
91813	LACCAL	12/05/12	10,000,000.00	0.594%
93392	LACCAL	06/10/13	5,000,000.00	0.594%
			$ 32,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of August 31, 2013
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	4,320,210,620.98	87.85 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	5,342,108,587.96	17.34 DAYS	0.00	0.00 DAYS
GOVERNMENTS	474,206,857.07	279.26 DAYS	222,710,809.53	1,716.69 DAYS
AGENCIES	12,052,162,940.00	1,106.26 DAYS	74,482,594.25	1,724.00 DAYS
MUNICIPALS	32,000,000.00	474.09 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	279,199,727.78	402.09 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	$22,499,888,733.79	625.12 DAYS	$297,193,403.78	1,718.52 DAYS

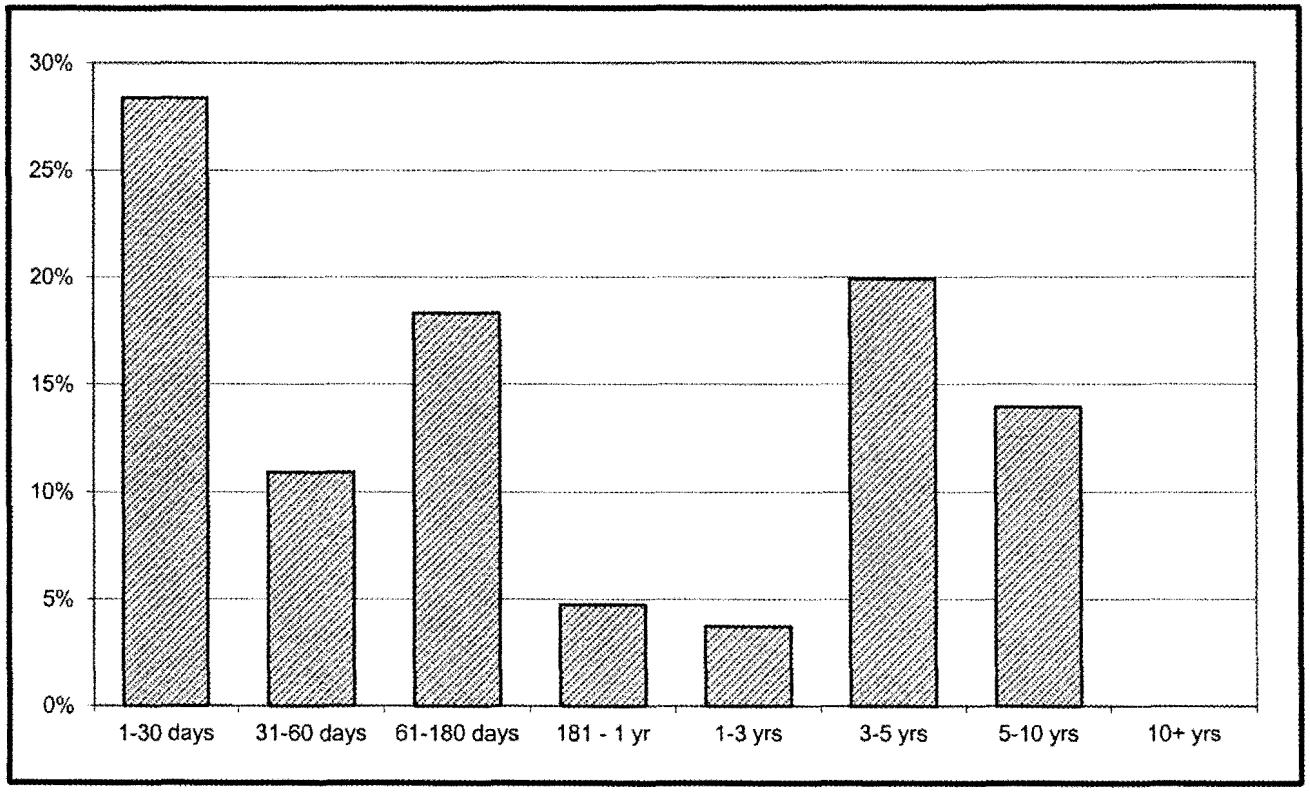
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of August 31, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	09/01/13 - 09/30/13	$6,471,456,000.00	28.41	28.41	$6,471,277,980.36	28.39	28.39
31 to 60 Days	10/01/13 - 10/30/13	$2,489,144,000.00	10.92	39.33	$2,489,550,960.50	10.92	39.31
61 to 90 Days	10/31/13 - 11/29/13	$1,358,185,000.00	5.96	45.29	$1,358,484,619.79	5.96	45.27
91 to 120 Days	11/30/13 - 12/29/13	$1,922,285,000.00	8.44	53.73	$1,923,117,269.68	8.44	53.70
121 to 180 Days	12/30/13 - 02/27/14	$890,688,000.00	3.91	57.64	$894,754,742.66	3.92	57.63
181 to 270 Days	02/28/14 - 05/28/14	$668,775,000.00	2.94	60.58	$668,928,588.42	2.93	60.56
271 to 365 Days	05/29/14 - 08/31/14	$416,000,000.00	1.83	62.41	$416,867,786.07	1.83	62.39
1 to 1.5 YEARS	09/01/14 - 03/01/15	$200,030,000.00	0.88	63.29	$200,775,847.06	0.88	63.27
1.5 to 2 YEARS	03/02/15 - 08/31/15	$368,205,000.00	1.62	64.91	$369,770,176.14	1.62	64.89
2 to 3 YEARS	08/31/15 - 08/31/16	$285,000,000.00	1.25	66.16	$283,924,647.69	1.25	66.14
3 to 4 YEARS	08/31/16 - 08/31/17	$1,933,420,000.00	8.48	74.64	$1,948,390,804.36	8.55	74.68
4 to 5 YEARS	08/31/17 - 08/31/18	$2,594,374,000.00	11.39	86.03	$2,590,855,834.11	11.36	86.05
5 to 10 YEARS	08/31/18 - 08/31/23	$3,182,205,000.00	13.97	100.00	$3,180,382,880.73	13.95	100.00
Portfolio Total:		**$22,779,767,000.00**			**$22,797,082,137.57**		
BLPSI							
1 to 1.5 YEARS	09/01/14 - 03/01/15	$1,500,000.00	100.00	100.00	$1,530,896.04	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,530,896.04**		
GF							
121 to 180 Days	12/30/13 - 02/27/14	$5,548.51	0.11	0.11	$5,548.51	0.11	0.11
3 to 4 YEARS	08/31/16 - 08/31/17	$58,462.08	1.17	1.28	$58,462.08	1.17	1.28
5 to 10 YEARS	08/31/18 - 08/31/23	$4,945,000.00	98.72	100.00	$4,945,000.00	98.72	100.00
Portfolio Total:		**$5,009,010.59**			**$5,009,010.59**		
MAST							
2 to 3 YEARS	08/31/15 - 08/31/16	$85,000.00	100.00	100.00	$85,583.16	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,583.16**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of August 31, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PHHPA							
10 + YEARS	08/31/23 - 08/31/63	$29,318,225.81	100.00	100.00	$29,305,122.06	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,305,122.06**		
SANIT							
3 to 4 YEARS	08/31/16 - 08/31/17	$227,000.00	3.62	3.62	$227,000.00	3.62	3.62
4 to 5 YEARS	08/31/17 - 08/31/18	$6,044,000.00	96.38	100.00	$6,043,459.46	96.38	100.00
Portfolio Total:		**$6,271,000.00**			**$6,270,459.46**		
SCAQM							
121 to 180 Days	12/30/13 - 02/27/14	$39,320,230.56	100.00	100.00	$39,320,230.56	100.00	100.00
Portfolio Total:		**$39,320,230.56**			**$39,320,230.56**		
SCP66							
2 to 3 YEARS	08/31/15 - 08/31/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
2 to 3 YEARS	08/31/15 - 08/31/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
121 to 180 Days	12/30/13 - 02/27/14	$10,133,763.34	100.00	100.00	$10,133,763.34	100.00	100.00
Portfolio Total:		**$10,133,763.34**			**$10,133,763.34**		
WASIA							
121 to 180 Days	12/30/13 - 02/27/14	$38,186.08	100.00	100.00	$38,186.08	100.00	100.00
Portfolio Total:		**$38,186.08**			**$38,186.08**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF AUGUST 2013
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,471,278	28.39%
31 - 60 days	2,489,551	10.92%
61 - 180 days	4,176,357	18.32%
181 - 1 yr	1,085,796	4.76%
1 - 3 yrs	854,471	3.75%
3 - 5 yrs	4,539,247	19.91%
5 - 10 yrs	3,180,383	13.95%
10+ yrs	-	0.00%
	$ 22,797,082	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 08/31/2013
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,133,763.34
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,320,230.56
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,186.08
	LAIF TOTAL	$49,492,179.98

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of July 2013 with July 2012
(DOLLARS IN THOUSANDS)

	July 2013	July 2012	Change
Average Daily Portfolio ($)	53,785,096	59,492,950	-5,707,854
Accrued Earnings ($)	12,212	18,354	-6,142
Effective Yield (%)	0.267	0.363	-0.096
Average Life-Month End (In Days)	265	243	+22
Total Security Transactions			
Amount ($)	14,302,464	12,889,231	+1,413,233
Number	287	260	+27
Total Time Deposit Transactions			
Amount ($)	3,382,800	4,030,300	-647,500
Number	114	136	-22
Average Workday Investment Activity ($)	803,876	805,692	-1,816
Prescribed Demand Account Balances			
For Services ($)	2,033,365	1,909,688	+123,677

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

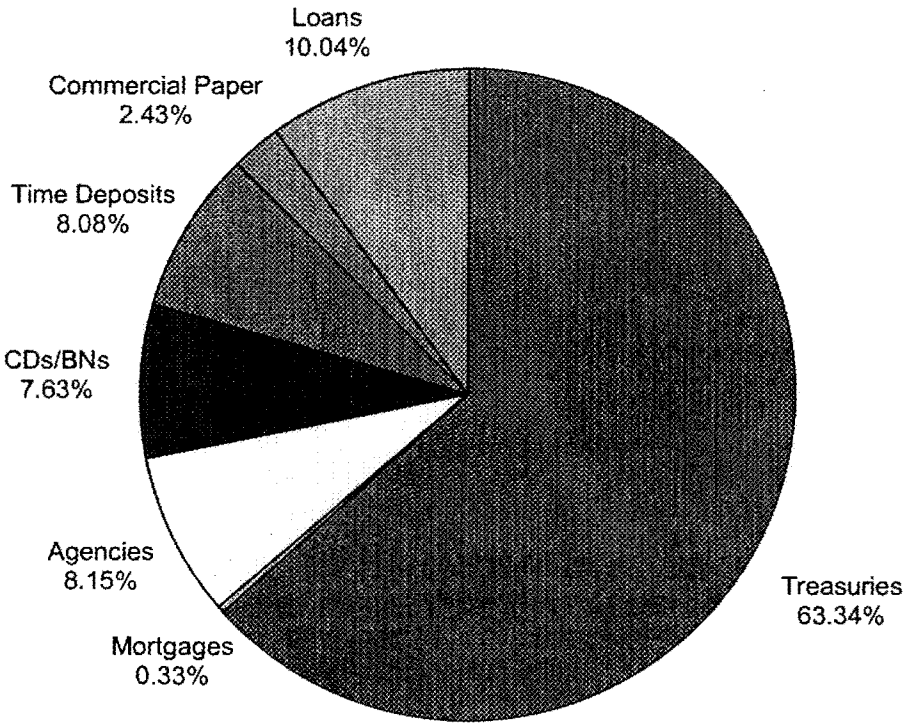
July 31, 2013

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	17,370,413	31.77	+1.12
Bonds	0	0.00	0
Notes	17,265,541	31.57	+1.19
Strips	0	0.00	0
Total Government	34,635,954	63.34	+2.31
Agency Debentures	1,811,300	3.31	+0.26
Certificates of Deposit	4,170,049	7.63	-8.13
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	2,248,563	4.11	+0.29
Time Deposits	4,419,640	8.08	+0.47
GNMAs	0	0.00	0
Commercial Paper	1,329,570	2.43	-4.80
FHLMC/Remics	180,193	0.33	0
Corporate Bonds	0	0.00	0
AB 55 Loans	295,365	0.54	+0.05
GF Loans	5,193,600	9.50	+9.50
NOW Accounts	0	0.00	0
Other	399,982	0.73	+0.05
Reversed Repurchases	0	0.00	0
Total (All Types)	54,684,216	100.00	

INVESTMENT ACTIVITY

	July 2013		June 2013	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	287	14,302,464	564	28,120,766
Other	5	187,731	19	343,182
Time Deposits	114	3,382,800	70	1,892,000
Total	406	17,872,995	653	30,355,948
PMIA Monthly Average Effective Yield (%)	0.267		0.244	
Year to Date Yield Last Day of Month (%)	0.267		0.307	

Pooled Money Investment Account
Portfolio Composition
$54.7 Billion
07/31/13



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/13 REDEMPTIONS									
	CD	UNIONBANK	0.160	07/01/13	0.160	50,000	56	12,444.44	0.162
	CD	UNIONBANK	0.160	07/01/13	0.160	50,000	56	12,444.44	0.162
	CD	UNIONBANK	0.170	07/01/13	0.170	50,000	87	20,541.67	0.172
	CD	UNIONBANK	0.170	07/01/13	0.170	50,000	87	20,541.67	0.172
	CD	BOWEST	0.125	07/01/13	0.125	50,000	97	16,840.28	0.127
	CD	BOWEST	0.125	07/01/13	0.125	50,000	97	16,840.28	0.127
	CD	UNIONBANK	0.190	07/01/13	0.190	50,000	102	26,916.67	0.193
	CD	UNIONBANK	0.190	07/01/13	0.190	50,000	102	26,916.67	0.193
	CD	UNIONBANK	0.190	07/01/13	0.190	50,000	102	26,916.67	0.193
	CP	BNP FIN		07/01/13	0.100	50,000	11	1,527.78	0.101
	CP	BNP FIN		07/01/13	0.100	50,000	11	1,527.78	0.101
	CP	BNP FIN		07/01/13	0.110	50,000	14	2,138.89	0.112
	CP	BNP FIN		07/01/13	0.110	50,000	14	2,138.89	0.112
	CP	BNP FIN		07/01/13	0.120	50,000	17	2,833.33	0.122
	CP	BNP FIN		07/01/13	0.120	50,000	17	2,833.33	0.122
	CP	BNP FIN		07/01/13	0.120	50,000	18	3,000.00	0.122
	CP	BNP FIN		07/01/13	0.120	50,000	18	3,000.00	0.122
	CP	BNP FIN		07/01/13	0.120	50,000	18	3,000.00	0.122
	CP	BNP FIN		07/01/13	0.120	50,000	18	3,000.00	0.122
	CP	TD USA		07/01/13	0.120	50,000	39	6,500.00	0.122
	CP	TD USA		07/01/13	0.120	50,000	39	6,500.00	0.122
	CP	TOYOTA		07/01/13	0.150	50,000	82	17,083.33	0.152
	CP	TOYOTA		07/01/13	0.150	50,000	82	17,083.33	0.152
	CP	GECC		07/01/13	0.120	50,000	98	16,333.33	0.122
	CP	GECC		07/01/13	0.120	50,000	98	16,333.33	0.122
	CP	GECC		07/01/13	0.120	50,000	98	16,333.33	0.122
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000	10	1,666.67	0.122
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000	10	1,666.67	0.122
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000	10	1,666.67	0.122
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000	10	1,666.67	0.122
	YCD	TOKYO-MIT	0.130	07/01/13	0.130	50,000	14	2,527.78	0.132
	YCD	TOKYO-MIT	0.130	07/01/13	0.130	50,000	14	2,527.78	0.132
	YCD	TOKYO-MIT	0.130	07/01/13	0.130	50,000	14	2,527.78	0.132
	YCD	SUMITOMO	0.130	07/01/13	0.130	50,000	17	3,069.44	0.132
	YCD	SUMITOMO	0.130	07/01/13	0.130	50,000	17	3,069.44	0.132
	YCD	SE BANKEN	0.290	07/01/13	0.130	50,000	20	3,615.22	0.132
	YCD	SUMITOMO	0.140	07/01/13	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.140	07/01/13	0.140	50,000	20	3,888.89	0.142
	YCD	NORINCHUK	0.150	07/01/13	0.150	50,000	20	4,166.67	0.152
	YCD	NORINCHUK	0.150	07/01/13	0.150	50,000	20	4,166.67	0.152
	YCD	TOKYO-MIT	0.150	07/01/13	0.150	50,000	26	5,416.67	0.152
	YCD	TOKYO-MIT	0.150	07/01/13	0.150	50,000	26	5,416.67	0.152
	YCD	MONTREAL	0.140	07/01/13	0.140	50,000	54	10,500.00	0.142
	YCD	MONTREAL	0.140	07/01/13	0.140	50,000	54	10,500.00	0.142
	YCD	MONTREAL	0.140	07/01/13	0.140	50,000	54	10,500.00	0.142
	YCD	TORONTO	0.145	07/01/13	0.145	50,000	55	11,076.39	0.147
	YCD	TORONTO	0.145	07/01/13	0.145	50,000	55	11,076.39	0.147
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000	70	20,416.67	0.213
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000	70	20,416.67	0.213
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000	70	20,416.67	0.213

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/01/13 REDEMPTIONS (Continued)									
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000	70	20,416.67	0.213
	YCD	MONTREAL	0.160	07/01/13	0.160	50,000	75	16,666.67	0.162
	YCD	MONTREAL	0.160	07/01/13	0.160	50,000	75	16,666.67	0.162
	YCD	SE BANKEN	0.180	07/01/13	0.180	50,000	76	19,000.00	0.183
	YCD	SE BANKEN	0.180	07/01/13	0.180	50,000	76	19,000.00	0.183
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000	80	23,333.33	0.213
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000	80	23,333.33	0.213
	YCD	TORONTO	0.170	07/01/13	0.170	50,000	82	19,361.11	0.172
	YCD	TORONTO	0.170	07/01/13	0.170	50,000	82	19,361.11	0.172
	YCD	TORONTO	0.150	07/01/13	0.150	50,000	84	17,500.00	0.152
	YCD	TORONTO	0.150	07/01/13	0.150	50,000	84	17,500.00	0.152
	YCD	ANZ	0.160	07/01/13	0.160	50,000	130	28,888.89	0.162
	YCD	ANZ	0.160	07/01/13	0.160	50,000	130	28,888.89	0.162
	YCD	CIBC	0.150	07/01/13	0.150	50,000	144	30,000.00	0.152
	YCD	CIBC	0.150	07/01/13	0.150	50,000	144	30,000.00	0.152
	YCD	RB CANADA	0.120	07/01/13	0.120	50,000	151	25,166.67	0.122
	YCD	RB CANADA	0.120	07/01/13	0.120	50,000	151	25,166.67	0.122
	YCD	RB CANADA	0.120	07/01/13	0.120	50,000	151	25,166.67	0.122
	YCD	RB CANADA	0.120	07/01/13	0.120	50,000	151	25,166.67	0.122
	YCD	RB CANADA	0.120	07/01/13	0.120	50,000	151	25,166.67	0.122
	YCD	RB CANADA	0.120	07/01/13	0.120	50,000	151	25,166.67	0.122
	YCD	NAT AUB	0.190	07/01/13	0.190	50,000	151	39,847.22	0.193
	YCD	NAT AUB	0.190	07/01/13	0.190	50,000	151	39,847.22	0.193
07/01/13 NO PURCHASES									
07/02/13 REDEMPTIONS									
	CP	TOYOTA		07/02/13	0.150	50,000	78	16,250.00	0.152
	CP	TOYOTA		07/02/13	0.150	50,000	78	16,250.00	0.152
	YCD	MIZUHO	0.120	07/02/13	0.120	50,000	8	1,333.33	0.122
	YCD	MIZUHO	0.120	07/02/13	0.120	50,000	8	1,333.33	0.122
	YCD	NORINCHUK	0.140	07/02/13	0.140	50,000	15	2,916.67	0.142
	YCD	NORINCHUK	0.140	07/02/13	0.140	50,000	15	2,916.67	0.142
07/02/13 NO PURCHASES									
07/03/13 NO REDEMPTIONS									
07/03/13 PURCHASES									
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	BNP FIN		07/09/13	0.090	50,000			
07/05/13 REDEMPTIONS									
	YCD	MIZUHO	0.120	07/05/13	0.120	50,000	11	1,833.33	0.122
	YCD	MIZUHO	0.120	07/05/13	0.120	50,000	11	1,833.33	0.122

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/05/13	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.140	07/05/13	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	07/05/13	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	07/05/13	0.140	50,000	22	4,277.78	0.142
	YCD	NORINCHUK	0.150	07/05/13	0.150	50,000	22	4,583.33	0.152
	YCD	NORINCHUK	0.150	07/05/13	0.150	50,000	22	4,583.33	0.152
07/05/13	**PURCHASES**								
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	BNP FIN		07/09/13	0.090	50,000			
	CP	SOC GEN		07/09/13	0.090	50,000			
	CP	SOC GEN		07/09/13	0.090	50,000			
	CP	SOC GEN		07/09/13	0.090	50,000			
	CP	SOC GEN		07/09/13	0.090	50,000			
07/08/13	**REDEMPTIONS**								
	CP	BNP FIN		07/08/13	0.100	50,000	13	1,805.56	0.101
	CP	BNP FIN		07/08/13	0.100	50,000	13	1,805.56	0.101
	CP	BNP FIN		07/08/13	0.100	50,000	13	1,805.56	0.101
	CP	BNP FIN		07/08/13	0.100	50,000	13	1,805.56	0.101
	CP	CIBC HLD		07/08/13	0.120	50,000	82	13,666.67	0.122
	CP	CIBC HLD		07/08/13	0.120	50,000	82	13,666.67	0.122
	YCD	SUMITOMO	0.100	07/08/13	0.100	50,000	14	1,944.00	0.101
	YCD	CIBC	0.120	07/08/13	0.120	50,000	84	14,000.00	0.122
	YCD	CIBC	0.120	07/08/13	0.120	50,000	84	14,000.00	0.122
07/08/13	**NO PURCHASES**								
07/09/13	**REDEMPTIONS**								
	CP	BNP FIN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	SOC GEN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	SOC GEN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	SOC GEN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	SOC GEN		07/09/13	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		07/09/13	0.090	50,000	6	750.00	0.091
	CP	TOYOTA		07/09/13	0.150	50,000	76	15,833.33	0.152
	CP	TOYOTA		07/09/13	0.150	50,000	76	15,833.33	0.152
	YCD	SUMITOMO	0.100	07/09/13	0.100	50,000	14	1,944.44	0.101
	YCD	SUMITOMO	0.100	07/09/13	0.100	50,000	14	1,944.44	0.101

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/09/13	**PURCHASES**								
	CP	SOC GEN		07/11/13	0.100	50,000			
	CP	SOC GEN		07/11/13	0.100	50,000			
	CP	SOC GEN		07/11/13	0.100	50,000			
	CP	SOC GEN		07/11/13	0.100	50,000			
	CP	SOC GEN		07/11/13	0.100	50,000			
	CP	SOC GEN		07/11/13	0.100	50,000			
07/10/13	**REDEMPTIONS**								
	CP	TD USA		07/10/13	0.110	50,000	21	3,208.33	0.112
	CP	TD USA		07/10/13	0.110	50,000	21	3,208.33	0.112
	CP	BNP FIN		07/10/13	0.140	50,000	21	4,083.33	0.142
	CP	BNP FIN		07/10/13	0.140	50,000	21	4,083.33	0.142
	CP	NORDEA NA		07/10/13	0.160	50,000	90	20,000.00	0.162
	CP	NORDEA NA		07/10/13	0.160	50,000	90	20,000.00	0.162
	YCD	NORINCHUK	0.130	07/10/13	0.130	50,000	12	2,166.67	0.132
	YCD	NORINCHUK	0.130	07/10/13	0.130	50,000	12	2,166.67	0.132
07/10/13	**NO PURCHASES**								
07/11/13	**SALES**								
	TR	BILL		05/01/14	0.096	50,000	50	8,577.78	0.125
	TR	BILL		05/01/14	0.096	50,000	50	8,577.78	0.125
	TR	BILL		05/01/14	0.096	50,000	51	8,716.67	0.125
	TR	BILL		05/01/14	0.096	50,000	51	8,716.67	0.125
07/11/13	**REDEMPTIONS**								
	CP	SOC GEN		07/11/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		07/11/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		07/11/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		07/11/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		07/11/13	0.100	50,000	2	277.78	0.101
	CP	SOC GEN		07/11/13	0.100	50,000	2	277.78	0.101
07/11/13	**NO PURCHASES**								
07/12/13	**REDEMPTIONS**								
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000	91	20,222.22	0.162
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000	91	20,222.22	0.162
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000	91	20,222.22	0.162
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000	91	20,222.22	0.162
	CP	GECC		07/12/13	0.050	50,000	16	1,111.11	0.051
	CP	GECC		07/12/13	0.050	50,000	16	1,111.11	0.051
	CP	GECC		07/12/13	0.050	50,000	16	1,111.11	0.051
	CP	GECC		07/12/13	0.050	50,000	16	1,111.11	0.051
	CP	GECC		07/12/13	0.050	50,000	16	1,111.11	0.051
	CP	TD USA		07/12/13	0.070	50,000	16	1,555.56	0.071

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/12/13 REDEMPTIONS (Continued)									
	CP	TD USA		07/12/13	0.070	50,000	16	1,555.56	0.071
	CP	BNP FIN		07/12/13	0.140	50,000	22	4,277.78	0.142
	CP	TOYOTA		07/12/13	0.070	50,000	24	2,333.33	0.071
	CP	TOYOTA		07/12/13	0.070	50,000	24	2,333.33	0.071
	CP	TD USA		07/12/13	0.130	50,000	32	5,777.78	0.132
	CP	TD USA		07/12/13	0.130	50,000	32	5,777.78	0.132
	CP	TD USA		07/12/13	0.130	50,000	32	5,777.78	0.132
	CP	TD USA		07/12/13	0.130	50,000	32	5,777.78	0.132
	CP	TD USA		07/12/13	0.160	50,000	91	20,222.22	0.162
	CP	TD USA		07/12/13	0.160	50,000	91	20,222.22	0.162
	CP	TD USA		07/12/13	0.160	50,000	91	20,222.22	0.162
	CP	TD USA		07/12/13	0.160	50,000	91	20,222.22	0.162
	YCD	SUMITOMO	0.100	07/12/13	0.100	50,000	14	1,944.44	0.101
	YCD	SUMITOMO	0.100	07/12/13	0.100	50,000	14	1,944.44	0.101
	YCD	TOKYO-MIT	0.160	07/12/13	0.160	50,000	32	7,111.11	0.162
	YCD	TOKYO-MIT	0.160	07/12/13	0.160	50,000	32	7,111.11	0.162
	YCD	SE BANKEN	0.210	07/12/13	0.210	50,000	88	25,666.67	0.213
	YCD	SE BANKEN	0.210	07/12/13	0.210	50,000	88	25,666.67	0.213
07/12/13 NO PURCHASES									
07/15/13 SALES									
	TR	BILL		05/01/14	0.095	50,000	54	9,513.89	0.129
	TR	BILL		05/01/14	0.095	50,000	69	12,843.75	0.136
	TR	BILL		05/29/14	0.100	50,000	28	8,694.44	0.227
	TR	BILL		05/29/14	0.100	50,000	28	8,694.44	0.227
07/15/13 REDEMPTIONS									
	CD	UNIONBANK	0.120	07/15/13	0.120	50,000	21	3,500.00	0.122
	YCD	SE BANKEN	0.230	07/15/13	0.140	50,000	19	3,696.61	0.142
	YCD	ANZ	0.120	07/15/13	0.120	50,000	90	15,000.00	0.122
	YCD	ANZ	0.120	07/15/13	0.120	50,000	90	15,000.00	0.122
07/15/13 NO PURCHASES									
07/16/13 SALES									
	TR	BILL		05/29/14	0.093	50,000	27	13,024.31	0.353
	TR	BILL		05/29/14	0.093	50,000	27	13,024.31	0.353
	TR	BILL		05/29/14	0.093	50,000	27	13,024.31	0.353
07/16/13 NO REDEMPTIONS									
07/16/13 NO PURCHASES									

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/17/13 SALES									
	TR	NOTE	0.250	10/31/14	0.174	50,000	78	20,635.20	0.193
	TR	NOTE	0.250	10/31/14	0.174	50,000	78	20,635.20	0.193
	TR	NOTE	0.250	10/31/14	0.174	50,000	78	20,635.20	0.193
	TR	NOTE	0.250	10/31/14	0.174	50,000	78	20,635.20	0.193
	TR	NOTE	0.250	10/31/14	0.174	50,000	78	20,635.20	0.193
07/17/13 NO REDEMPTIONS									
07/17/13 NO PURCHASES									
07/18/13 SALES									
	TR	BILL		05/01/14	0.090	50,000	71	15,338.89	0.158
	TR	BILL		05/01/14	0.090	50,000	71	15,338.89	0.158
	TR	BILL		05/01/14	0.090	50,000	71	15,338.89	0.158
07/18/13 REDEMPTIONS									
	CP	NORDEA NA		07/18/13	0.160	50,000	94	20,888.89	0.162
	CP	NORDEA NA		07/18/13	0.160	50,000	94	20,888.89	0.162
	YCD	SVENSKA	0.190	07/18/13	0.190	50,000	91	24,013.89	0.193
	YCD	SVENSKA	0.190	07/18/13	0.190	50,000	91	24,013.89	0.193
07/18/13 NO PURCHASES									
07/19/13 NO REDEMPTIONS									
07/19/13 NO PURCHASES									
07/22/13 SALES									
	TR	BILL		05/01/14	0.085	50,000	38	13,402.78	0.258
	TR	BILL		05/01/14	0.085	50,000	38	13,402.78	0.258
	TR	BILL		05/01/14	0.085	50,000	76	17,697.92	0.170
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
	TR	NOTE	0.250	10/31/14	0.176	50,000	83	20,380.43	0.179
07/22/13 REDEMPTIONS									
	CD	UNIONBANK	0.160	07/22/13	0.160	50,000	38	8,444.44	0.162
	CD	UNIONBANK	0.160	07/22/13	0.160	50,000	38	8,444.44	0.162
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000	95	18,472.22	0.142
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000	95	18,472.22	0.142
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000	95	18,472.22	0.142
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000	95	18,472.22	0.142

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/22/13	**REDEMPTIONS (Continued)**								
	CP	NATFUND		07/22/13	0.160	50,000	95	21,111.11	0.162
	CP	NATFUND		07/22/13	0.160	50,000	95	21,111.11	0.162
	CP	NATFUND		07/22/13	0.160	50,000	95	21,111.11	0.162
	CP	NATFUND		07/22/13	0.160	50,000	95	21,111.11	0.162
	CP	NORDEA NA		07/22/13	0.160	50,000	97	21,555.56	0.162
	CP	NORDEA NA		07/22/13	0.160	50,000	97	21,555.56	0.162
	CP	NORDEA NA		07/22/13	0.160	50,000	97	21,555.56	0.162
	CP	GECC		07/22/13	0.120	50,000	98	16,333.33	0.122
	CP	GECC		07/22/13	0.120	50,000	98	16,333.33	0.122
	CP	GECC		07/22/13	0.120	50,000	98	16,333.33	0.122
	CP	GECC		07/22/13	0.120	50,000	98	16,333.33	0.122
	YCD	MONTREAL	0.140	07/22/13	0.140	50,000	35	6,805.56	0.142
	YCD	MONTREAL	0.140	07/22/13	0.140	50,000	35	6,805.56	0.142
07/22/13	**PURCHASES**								
	CP	SOC GEN		07/23/13	0.100	50,000			
	CP	SOC GEN		07/23/13	0.100	50,000			
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000			
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000			
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000			
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000			
07/23/13	**REDEMPTIONS**								
	CP	SOC GEN		07/23/13	0.100	50,000	1	138.89	0.101
	CP	SOC GEN		07/23/13	0.100	50,000	1	138.89	0.101
07/23/13	**NO PURCHASES**								
07/24/13	**NO REDEMPTIONS**								
07/24/13	**NO PURCHASES**								
07/25/13	**NO REDEMPTIONS**								
07/25/13	**PURCHASES**								
	CP	SOC GEN		07/29/13	0.100	50,000			
	CP	SOC GEN		07/29/13	0.100	50,000			
	CP	SOC GEN		07/29/13	0.100	50,000			
	CP	SOC GEN		07/29/13	0.100	50,000			
	CP	SOC GEN		07/29/13	0.100	50,000			
	CP	SOC GEN		07/29/13	0.100	50,000			
	SBA FR	POOL 509383	0.275	06/25/38	0.275	27,449			
07/26/13	**REDEMPTIONS**								
	YCD	SE BANKEN	0.090	07/26/13	0.090	50,000	30	3,750.00	0.091
	YCD	SE BANKEN	0.090	07/26/13	0.090	50,000	30	3,750.00	0.091

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/26/13	**REDEMPTIONS (Continued)**								
	YCD	SCOTIA	0.100	07/26/13	0.100	50,000	38	5,277.78	0.101
	YCD	SCOTIA	0.100	07/26/13	0.100	50,000	38	5,277.78	0.101
	YCD	TORONTO	0.140	07/26/13	0.140	50,000	42	8,166.67	0.142
	YCD	TORONTO	0.140	07/26/13	0.140	50,000	42	8,166.67	0.142
	YCD	SCOTIA	0.110	07/26/13	0.110	50,000	46	7,027.78	0.112
	YCD	SCOTIA	0.110	07/26/13	0.110	50,000	46	7,027.78	0.112
07/26/13	**PURCHASES**								
	CP	BNP FIN		08/01/13	0.070	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
07/29/13	**REDEMPTIONS**								
	CP	SOC GEN		07/29/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		07/29/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		07/29/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		07/29/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		07/29/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		07/29/13	0.100	50,000	4	555.56	0.101
	CP	GECC		07/29/13	0.170	25,000	125	14,756.94	0.172
	CP	GECC		07/29/13	0.170	50,000	125	29,513.89	0.172
	CP	GECC		07/29/13	0.170	50,000	125	29,513.89	0.172
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000	7	1,166.67	0.122
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000	7	1,166.67	0.122
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000	7	1,166.67	0.122
	YCD	NORINCHUK	0.120	07/29/13	0.120	50,000	7	1,166.67	0.122
07/29/13	**PURCHASES**								
	CP	SOC GEN		07/31/13	0.090	50,000			
	CP	SOC GEN		07/31/13	0.090	50,000			
	CP	GE CO		08/01/13	0.040	50,000			
	CP	GE CO		08/01/13	0.040	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
	CP	BNP FIN		08/01/13	0.070	50,000			
07/30/13	**NO REDEMPTIONS**								
07/30/13	**NO PURCHASES**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
07/31/13 REDEMPTIONS									
	CP	SOC GEN		07/31/13	0.090	50,000	2	250.00	0.091
	CP	SOC GEN		07/31/13	0.090	50,000	2	250.00	0.091
	CP	BARCLY US		07/31/13	0.050	50,000	35	2,430.56	0.051
	CP	BARCLY US		07/31/13	0.050	50,000	35	2,430.56	0.051
07/31/13 PURCHASES									
	TR	BILL		07/24/14	0.113	50,000			
	TR	BILL		07/24/14	0.113	50,000			
	TR	BILL		07/24/14	0.113	50,000			
	TR	BILL		07/24/14	0.113	50,000			
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000			
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000			
	YCD	NORINCHUK	0.150	08/21/13	0.150	50,000			
	YCD	NORINCHUK	0.150	08/21/13	0.150	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

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	02/28/13	0.170	5,000,000.00	08/29/13
New Omni Bank, NA	03/08/13	0.150	1,000,000.00	09/06/13
New Omni Bank, NA	03/15/13	0.150	2,000,000.00	09/13/13
New Omni Bank, NA	04/11/13	0.130	3,000,000.00	10/10/13
New Omni Bank, NA	04/12/13	0.130	2,000,000.00	10/11/13
New Omni Bank, NA	04/18/13	0.120	2,000,000.00	10/17/13
New Omni Bank, NA	04/25/13	0.120	2,000,000.00	10/24/13
New Omni Bank, NA	05/02/13	0.110	2,000,000.00	10/31/13
New Omni Bank, NA	05/09/13	0.110	2,000,000.00	11/07/13
New Omni Bank, NA	05/17/13	0.110	2,000,000.00	11/15/13
New Omni Bank, NA	07/25/13	0.090	2,000,000.00	01/23/14
ARCADIA				
American Plus Bank, NA	05/16/13	0.080	240,000.00	08/15/13
BEVERLY HILLS				
Bank Leumi USA	04/24/13	0.140	10,000,000.00	10/23/13
Bank Leumi USA	04/26/13	0.140	10,000,000.00	10/23/13
Bank Leumi USA	05/09/13	0.130	10,000,000.00	10/23/13
BREA				
CapitalSource Bank	03/20/13	0.140	40,000,000.00	09/18/13
Pacific Western Bank	07/12/13	0.130	10,000,000.00	01/10/14
CHICO				
Tri Counties Bank	06/12/13	0.100	5,000,000.00	09/11/13
CITY OF INDUSTRY				
EverTrust Bank	05/31/13	0.130	20,000,000.00	11/22/13
EverTrust Bank	06/12/13	0.110	20,000,000.00	12/11/13
DIAMOND BAR				
Prospectors Federal Credit Union	03/14/13	0.170	4,000,000.00	09/12/13
ENCINO				
California United Bank	04/04/13	0.160	10,000,000.00	10/03/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	05/08/13	0.070	50,000,000.00	08/07/13
Westamerica Bank	07/18/13	0.090	50,000,000.00	10/17/13
Westamerica Bank	07/12/13	0.130	50,000,000.00	01/10/14
FOLSOM				
Folsom Lake Bank	05/03/13	0.140	3,500,000.00	08/02/13
Folsom Lake Bank	05/29/13	0.130	3,000,000.00	08/28/13
Folsom Lake Bank	07/17/13	0.100	1,500,000.00	10/16/13
FRESNO				
Central Valley Community Bank	02/27/13	0.190	5,000,000.00	08/28/13
Central Valley Community Bank	03/14/13	0.170	5,000,000.00	09/12/13
IRVINE				
CommerceWest Bank, NA	05/03/13	0.090	2,500,000.00	08/02/13
CommerceWest Bank, NA	05/09/13	0.070	2,500,000.00	08/08/13
CommerceWest Bank, NA	06/14/13	0.080	5,000,000.00	09/13/13
CommerceWest Bank, NA	07/18/13	0.070	5,000,000.00	10/17/13
First Foundation Bank	02/13/13	0.140	12,000,000.00	08/14/13
First Foundation Bank	03/07/13	0.150	12,000,000.00	09/05/13
First Foundation Bank	04/12/13	0.130	12,000,000.00	10/11/13
LAFAYETTE				
California Bank of Commerce	03/15/13	0.150	10,000,000.00	09/13/13
California Bank of Commerce	05/15/13	0.110	5,000,000.00	11/14/13
California Bank of Commerce	07/18/13	0.090	5,000,000.00	01/16/14
LODI				
Farmers & Merchants Bk Cen CA	05/29/13	0.080	35,000,000.00	08/28/13
Farmers & Merchants Bk Cen CA	06/12/13	0.080	20,000,000.00	09/11/13
Farmers & Merchants Bk Cen CA	07/19/13	0.060	35,000,000.00	10/18/13
Farmers & Merchants Bk Cen CA	07/25/13	0.050	35,000,000.00	10/24/13
LOS ANGELES				
1st Century Bank, NA	05/17/13	0.090	4,000,000.00	08/16/13
1st Century Bank, NA	07/17/13	0.060	6,000,000.00	10/16/13
1st Century Bank, NA	07/26/13	0.050	12,000,000.00	10/25/13
1st Century Bank, NA	05/03/13	0.130	16,000,000.00	11/01/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
BBCN Bank	05/29/13	0.080	60,000,000.00	08/28/13
BBCN Bank	06/05/13	0.070	30,000,000.00	09/04/13
BBCN Bank	06/14/13	0.080	75,000,000.00	09/13/13
BBCN Bank	07/11/13	0.080	90,000,000.00	10/10/13
BBCN Bank	07/17/13	0.060	45,000,000.00	10/16/13
City National Bank	04/30/13	0.100	50,000,000.00	08/14/13
City National Bank	05/10/13	0.100	50,000,000.00	09/06/13
Commonwealth Business Bank	02/22/13	0.160	5,000,000.00	08/23/13
Commonwealth Business Bank	03/06/13	0.150	5,000,000.00	09/04/13
Commonwealth Business Bank	06/21/13	0.060	5,000,000.00	09/20/13
Commonwealth Business Bank	06/27/13	0.070	10,000,000.00	09/26/13
Commonwealth Business Bank	04/12/13	0.130	5,000,000.00	10/11/13
Commonwealth Business Bank	07/26/13	0.030	5,000,000.00	10/25/13
Commonwealth Business Bank	05/03/13	0.110	5,000,000.00	11/01/13
Eastern International Bank	07/24/13	0.050	1,900,000.00	10/23/13
Hanmi Bank	05/09/13	0.070	30,000,000.00	08/08/13
HSBC Bank USA, NA	05/15/13	0.100	25,000,000.00	08/14/13
Manufacturers Bank	06/13/13	0.080	50,000,000.00	09/12/13
Manufacturers Bank	07/12/13	0.070	100,000,000.00	10/11/13
Manufacturers Bank	07/19/13	0.060	50,000,000.00	10/18/13
Mission Valley Bank	04/17/13	0.140	7,000,000.00	10/16/13
Open Bank	03/22/13	0.140	2,000,000.00	09/20/13
Open Bank	07/05/13	0.110	2,000,000.00	01/08/14
Opus Bank	05/03/13	0.110	10,000,000.00	08/02/13
Pacific City Bank	06/14/13	0.080	4,500,000.00	09/13/13
Pacific City Bank	06/21/13	0.080	20,000,000.00	09/20/13
Pacific City Bank	07/05/13	0.070	20,000,000.00	10/04/13
State Bank of India (California)	02/07/13	0.170	2,000,000.00	08/08/13
State Bank of India (California)	02/13/13	0.170	5,000,000.00	08/14/13
State Bank of India (California)	03/13/13	0.160	5,000,000.00	09/11/13
State Bank of India (California)	04/05/13	0.150	10,000,000.00	10/04/13
State Bank of India (California)	07/17/13	0.080	23,000,000.00	10/16/13
State Bank of India (California)	07/25/13	0.070	3,000,000.00	10/24/13
State Bank of India (California)	07/11/13	0.130	12,000,000.00	01/09/14
Wilshire State Bank	05/17/13	0.070	30,000,000.00	08/16/13
Wilshire State Bank	06/12/13	0.080	39,000,000.00	09/11/13
Wilshire State Bank	07/12/13	0.070	78,000,000.00	10/11/13
Wilshire State Bank	07/18/13	0.070	74,000,000.00	10/17/13
MONTEREY				
1st Capital Bank	06/13/13	0.100	5,000,000.00	09/12/13
1st Capital Bank	07/25/13	0.070	1,000,000.00	10/24/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
NEWPORT BEACH				
Commerce National Bank	03/08/13	0.170	16,000,000.00	09/06/13
Commerce National Bank	07/19/13	0.080	2,500,000.00	10/18/13
Commerce National Bank	06/14/13	0.130	4,000,000.00	12/13/13
NORTH HIGHLANDS				
SAFE Credit Union	06/07/13	0.100	5,000,000.00	09/06/13
OAKDALE				
Oak Valley Community Bank	03/07/13	0.150	3,500,000.00	09/05/13
OAKLAND				
Metropolitan Bank	05/03/13	0.130	2,000,000.00	08/02/13
Metropolitan Bank	02/28/13	0.200	1,000,000.00	08/29/13
Metropolitan Bank	06/13/13	0.140	4,500,000.00	12/12/13
Metropolitan Bank	07/12/13	0.140	1,500,000.00	01/10/14
ONTARIO				
Citizens Business Bank	05/02/13	0.080	30,000,000.00	08/01/13
Citizens Business Bank	05/08/13	0.070	50,000,000.00	08/07/13
Citizens Business Bank	05/16/13	0.080	30,000,000.00	08/15/13
Citizens Business Bank	05/31/13	0.080	25,000,000.00	08/30/13
Citizens Business Bank	06/05/13	0.090	25,000,000.00	09/04/13
Citizens Business Bank	07/12/13	0.090	50,000,000.00	10/11/13
Citizens Business Bank	07/26/13	0.070	30,000,000.00	10/25/13
PALOS VERDES ESTATES				
Malaga Bank, FSB	05/03/13	0.070	9,000,000.00	08/02/13
Malaga Bank, FSB	05/09/13	0.050	10,000,000.00	08/08/13
Malaga Bank, FSB	05/31/13	0.060	4,000,000.00	08/30/13
Malaga Bank, FSB	06/05/13	0.070	12,000,000.00	09/04/13
Malaga Bank, FSB	07/11/13	0.080	5,000,000.00	10/10/13
Malaga Bank, FSB	07/26/13	0.050	8,000,000.00	10/25/13
PASADENA				
Community Bank	02/15/13	0.170	25,000,000.00	08/16/13
Community Bank	03/20/13	0.160	35,000,000.00	09/18/13
Community Bank	04/05/13	0.150	25,000,000.00	10/04/13
Community Bank	05/08/13	0.130	30,000,000.00	11/06/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	06/12/13	0.130	30,000,000.00	12/11/13
Community Bank	07/17/13	0.120	25,000,000.00	01/15/14
East West Bank	02/08/13	0.140	75,000,000.00	08/09/13
East West Bank	04/26/13	0.120	50,000,000.00	10/25/13
East West Bank	07/18/13	0.110	50,000,000.00	01/16/14
East West Bank	07/24/13	0.120	125,000,000.00	01/22/14
Wescom Central Credit Union	06/27/13	0.120	50,000,000.00	09/26/13
PORTERVILLE				
Bank of the Sierra	05/09/13	0.100	15,000,000.00	08/08/13
Bank of the Sierra	05/16/13	0.110	10,000,000.00	08/15/13
Bank of the Sierra	06/06/13	0.110	25,000,000.00	09/05/13
Bank of the Sierra	07/05/13	0.100	25,000,000.00	10/04/13
Bank of the Sierra	07/11/13	0.110	5,000,000.00	10/10/13
RANCHO CORDOVA				
American River Bank	05/09/13	0.100	7,500,000.00	08/08/13
American River Bank	02/14/13	0.180	6,500,000.00	08/15/13
American River Bank	07/12/13	0.100	2,000,000.00	10/11/13
American River Bank	07/24/13	0.080	3,000,000.00	10/23/13
American River Bank	05/03/13	0.140	2,500,000.00	11/01/13
American River Bank	05/09/13	0.140	2,500,000.00	11/07/13
American River Bank	05/30/13	0.140	1,000,000.00	11/21/13
American River Bank	06/13/13	0.140	1,500,000.00	12/12/13
American River Bank	07/10/13	0.140	2,500,000.00	01/08/14
REDWOOD CITY				
Provident Credit Union	04/18/13	0.120	20,000,000.00	10/17/13
Provident Credit Union	05/30/13	0.110	20,000,000.00	11/21/13
Provident Credit Union	06/14/13	0.110	20,000,000.00	12/13/13
Provident Credit Union	07/25/13	0.090	40,000,000.00	01/23/14
RICHMOND				
Mechanics Bank, The	02/14/13	0.180	20,000,000.00	08/15/13
Mechanics Bank, The	07/25/13	0.070	20,000,000.00	10/24/13
Mechanics Bank, The	07/17/13	0.120	20,000,000.00	01/15/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	02/01/13	0.140	3,000,000.00	08/02/13
Five Star Bank	02/14/13	0.150	8,000,000.00	08/15/13
Five Star Bank	06/13/13	0.110	10,500,000.00	12/12/13
Five Star Bank	07/12/13	0.110	14,500,000.00	01/10/14
Five Star Bank	07/17/13	0.100	2,000,000.00	01/15/14
ROSEMEAD				
Pacific Alliance Bank	06/07/13	0.110	1,500,000.00	09/06/13
Pacific Alliance Bank	07/17/13	0.090	4,000,000.00	10/16/13
ROSEVILLE				
Community 1st Bank	03/22/13	0.170	2,000,000.00	09/20/13
Community 1st Bank	04/24/13	0.150	2,000,000.00	10/23/13
SACRAMENTO				
Bank of Sacramento	02/06/13	0.160	4,000,000.00	08/07/13
Bank of Sacramento	04/03/13	0.160	6,000,000.00	10/02/13
Bank of Sacramento	04/25/13	0.140	4,000,000.00	10/24/13
Bank of Sacramento	04/26/13	0.140	6,000,000.00	10/24/13
Comerica Bank	02/06/13	0.160	50,000,000.00	08/07/13
Comerica Bank	02/13/13	0.160	25,000,000.00	08/14/13
Comerica Bank	02/28/13	0.190	75,000,000.00	08/29/13
Comerica Bank	06/12/13	0.130	25,000,000.00	12/11/13
Comerica Bank	07/10/13	0.130	50,000,000.00	01/08/14
Comerica Bank	07/17/13	0.120	75,000,000.00	01/15/14
Merchants National Bank of Sacramento	04/10/13	0.130	2,000,000.00	10/09/13
Merchants National Bank of Sacramento	05/08/13	0.110	2,000,000.00	11/06/13
Merchants National Bank of Sacramento	05/29/13	0.110	2,000,000.00	11/20/13
Merchants National Bank of Sacramento	06/05/13	0.100	2,000,000.00	12/04/13
River City Bank	05/17/13	0.110	20,000,000.00	11/15/13
River City Bank	05/31/13	0.110	20,000,000.00	11/22/13
River City Bank	06/07/13	0.110	15,000,000.00	12/06/13
Umpqua Bank	05/16/13	0.140	50,000,000.00	11/14/13
SAN DIEGO				
Mission Federal Credit Union	07/17/13	0.060	10,000,000.00	10/16/13
San Diego County Credit Union	04/30/13	0.120	50,000,000.00	10/30/13
San Diego County Credit Union	05/17/13	0.120	50,000,000.00	11/15/13
San Diego County Credit Union	06/26/13	0.110	50,000,000.00	12/18/13
San Diego County Credit Union	07/17/13	0.100	100,000,000.00	01/15/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Torrey Pines Bank	05/16/13	0.120	15,000,000.00	11/14/13
Torrey Pines Bank	05/29/13	0.110	25,000,000.00	11/20/13
Torrey Pines Bank	06/21/13	0.110	50,000,000.00	12/20/13
Torrey Pines Bank	07/11/13	0.110	25,000,000.00	01/09/14
SAN FRANCISCO				
Trans Pacific National Bank	07/26/13	0.070	2,000,000.00	10/25/13
Trans Pacific National Bank	06/21/13	0.130	3,000,000.00	12/20/13
Union Bank, NA	06/06/13	0.110	150,000,000.00	09/05/13
Union Bank, NA	07/25/13	0.080	150,000,000.00	10/24/13
SAN JOSE				
Heritage Bank of Commerce	03/29/13	0.160	15,000,000.00	09/27/13
Heritage Bank of Commerce	05/17/13	0.130	13,000,000.00	11/15/13
Heritage Bank of Commerce	06/12/13	0.130	20,000,000.00	12/11/13
Heritage Bank of Commerce	07/25/13	0.110	50,000,000.00	01/23/14
SAN LUIS OBISPO				
Mission Community Bank	06/26/13	0.110	10,000,000.00	09/25/13
Mission Community Bank	05/13/13	0.140	10,000,000.00	11/14/13
SANTA ROSA				
Summit State Bank	03/08/13	0.170	12,000,000.00	09/06/13
Summit State Bank	04/18/13	0.140	9,000,000.00	10/17/13
Summit State Bank	05/08/13	0.130	8,000,000.00	11/06/13
Summit State Bank	07/26/13	0.110	3,500,000.00	01/24/14
Summit State Bank	07/31/13	0.110	4,000,000.00	01/29/14
SOUTH SAN FRANCISCO				
First National Bank of Northern California	03/13/13	0.160	15,000,000.00	09/11/13
First National Bank of Northern California	06/05/13	0.120	4,000,000.00	12/04/13
VACAVILLE				
Travis Credit Union	03/27/13	0.140	10,000,000.00	09/25/13
Travis Credit Union	07/11/13	0.110	40,000,000.00	01/09/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WALNUT CREEK				
Bank of the West	05/02/13	0.100	134,000,000.00	08/01/13
Bank of the West	06/05/13	0.090	66,000,000.00	09/04/13
Bank of the West	06/14/13	0.130	100,000,000.00	12/13/13
WEST SACRAMENTO				
Community Business Bank	07/05/13	0.110	3,000,000.00	01/08/14
TOTAL TIME DEPOSITS July 2013			**4,419,640,000.00**	

BANK DEMAND DEPOSITS
July 2013
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 2,201,289	$ 2,705,877
2	2,109,935	2,143,762
3	2,393,782	2,062,979
4	2,393,782	2,062,979
5	2,189,301	1,916,208
6	2,189,301	1,916,208
7	2,189,301	1,916,208
8	2,000,658	2,241,087
9	2,257,056	1,859,710
10	2,001,531	3,247,849
11	1,955,312	2,614,302
12	1,931,676	2,501,706
13	1,931,676	2,501,706
14	1,931,676	2,501,706
15	2,317,510	2,881,542
16	2,258,018	2,225,011
17	2,155,238	1,985,346
18	1,920,133	1,883,324
19	1,857,688	2,020,024
20	1,857,688	2,020,024
21	1,857,688	2,020,024
22	1,926,590	1,508,205
23	2,037,354	1,416,776
24	2,097,919	1,523,237
25	2,512,781	1,962,536
26	2,499,589	2,996,986
27	2,499,589	2,996,986
28	2,499,589	2,996,986
29	2,150,827	2,293,092
30	1,990,679	2,417,502
31	2,041,891	2,893,631

AVERAGE DOLLAR DAYS 2,134,098 a/

a/ **The prescribed bank balance for July was $2,133,422. This consisted of $2,033,365 in compensating balances for services, balances for uncollected funds of $107,255 and a deduction of $7,198 for July 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 July 17, 2013, has determined and designated the amount of money available for deposit and investment as of July 10, 2013 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 associactions, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 2,033,365,000

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)	07/15/13	07/19/13	$ (616,700,000)	$ (20,661,542,000)	$ 4,444,640,000	$ (16,216,902,000)
(2)	07/22/13	07/26/13	$ (526,700,000)	$ (21,188,242,000)	$ 4,444,640,000	$ (16,743,602,000)
(3)	07/29/13	08/02/13	$ 328,100,000	$ (20,860,142,000)	$ 4,444,640,000	$ (16,415,502,000)
(4)	08/05/13	08/09/13	$ (181,600,000)	$ (21,041,742,000)	$ 4,444,640,000	$ (16,597,102,000)
(5)	08/12/13	08/16/13	$ (262,200,000)	$ (21,303,942,000)	$ 4,444,640,000	$ (16,859,302,000)
(6)	08/19/13	08/23/13	$ 57,000,000	$ (21,246,942,000)	$ 4,444,640,000	$ (16,802,302,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 2,033,365,000.

POOLED MONEY INVESTMENT BOARD:

Signature on File at STO
Chairperson

Member

Member

Dated: July 17, 2013
* Government Code