COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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TREASURER AND TAX COLLECTOR

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January 31, 2014

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

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

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

The Report of Investments for the month of December 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 December 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:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 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 DECEMBER 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 DECEMBER 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 DECEMBER 31, 2013

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 12/31/13		
At Cost	$ 25,913,614,463	$ 132,517,960
At Market	$ 25,703,757,716	$ 129,084,270
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	18.23%	0.00%
United States Government and Agency Obligations	50.75%	57.85%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.89%	0.00%
Municipal Obligations	0.15%	3.63%
Corporate and Deposit Notes	0.98%	1.15%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.37%
1-60 days	40.45%	0.00%
61 days-1 year	18.59%	38.52%
Over 1 year	40.96%	61.48%
Weighted Average Days to Maturity	670	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 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 December 31, 2013:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	29.89%
Corporate and Deposit Notes	A-1+	P-1	0.40%
	AA-	A1	0.58%
Los Angeles County Securities	AA+	Aa2	0.15%
Negotiable Certificates of Deposit	A-1	P-1	17.57%
	A+	Aa3	0.66%
U.S. Agency Securities	AA+	Aaa	47.10%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.72%
U.S. Treasury Bills	AA+	Aaa	1.93%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	37.37%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.15%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.63%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	57.79%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

DECEMBER 31, 2013

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 12/31/13	$ 25,913,614,463
Market Value at 12/31/13	$ 25,703,757,716
Average Daily Balance	$ 25,315,329,575
Gains and Losses:	
For the Month	$ 60,151
For the Past 12 Months	$ 2,108,227
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,404,884
Earnings for the Past 12 Months	$ 152,200,779
Earnings Rate for the Month	0.62%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF DECEMBER 31, 2013

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	99,163,122.30	
Bank of the West - Concentration	$	154,885,148.99	(A)
Citi Bank - Concentration	$	-	
JPMORGAN - Concentration	$	189,169,534.41	(B)
Union Bank- Concentration	$	1,416,850.89	
Wells Fargo - Concentration	$	6,052,320.02	
Total Ledger Balance for all Banks	$	450,686,976.61	

(A) $150.089 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $189.149 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 DECEMBER 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 December 2013

Total Deposits	$ 8,447,141,620.96
Total Disbursements	$ 5,265,743,710.00

Discretionary Funds Liquidity Withdrawal Ratio:
As of December 31, 2013 1.25

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
January	$ 6,958,381,000.00	$ 3,080,700,000.00	$ 6,179,100,000.00	$ 3,859,981,000.00
February	$ 3,524,536,000.00	$ 2,771,300,000.00	$ 4,753,000,000.00	$ 5,402,817,000.00
March	$ 1,851,837,000.00	$ 3,607,700,000.00	$ 4,327,600,000.00	$ 6,534,754,000.00
April	$ 470,000,000.00	$ 6,685,300,000.00	$ 4,959,200,000.00	$ 8,730,854,000.00
May	$ 350,000,000.00	$ 2,061,900,000.00	$ 4,942,500,000.00	$ 6,200,254,000.00
June	$ 741,000,000.00	$ 2,405,500,000.00	$ 5,347,300,000.00	$ 3,999,454,000.00

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 December 2013, the Treasurer placed $540.750 million in the Bank of the West Money Market Plus Account and $584.149 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $150.089 million remained in the Bank of the West Money Market Plus Account and $189.149 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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 DECEMBER 2013
COMPLIANCE REPORT

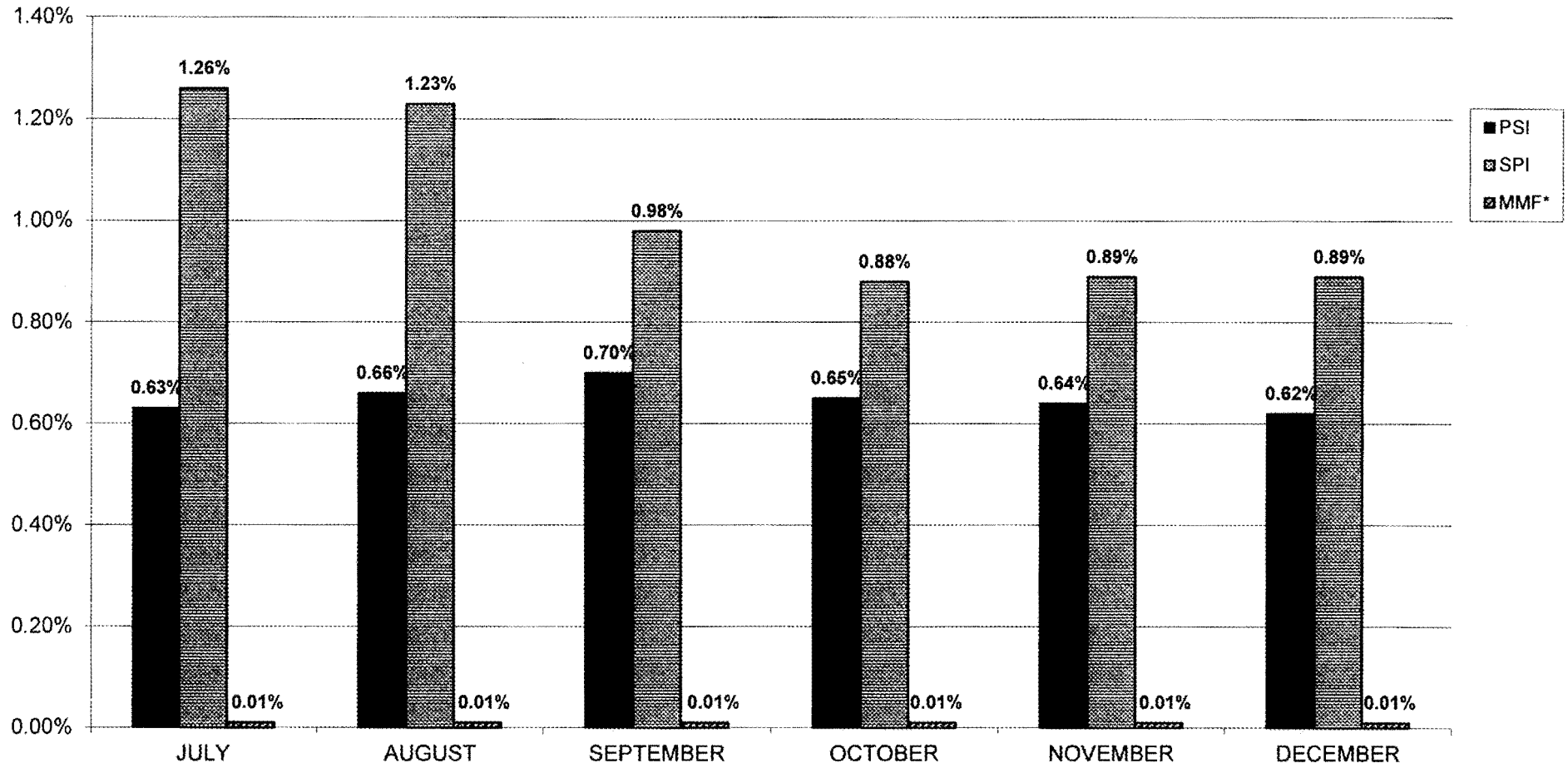
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 12/31/2013
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
12/01/13	22,863,411,611.71	132,520,067.25
12/02/13	22,672,554,824.32	132,520,067.25
12/03/13	23,255,376,712.09	132,520,067.25
12/04/13	23,453,458,114.59	132,520,067.25
12/05/13	23,422,715,737.09	132,520,067.25
12/06/13	24,694,196,851.71	132,520,067.25
12/07/13	24,694,196,851.71	132,520,067.25
12/08/13	24,694,196,851.71	132,520,067.25
12/09/13	24,963,195,211.89	132,520,067.25
12/10/13	25,358,785,218.87	132,520,067.25
12/11/13	25,647,035,638.21	132,520,067.25
12/12/13	25,866,679,280.68	132,520,067.25
12/13/13	26,073,328,678.64	132,520,067.25
12/14/13	26,073,328,678.64	132,520,067.25
12/15/13	25,973,307,087.32	132,520,067.25
12/16/13	26,205,097,489.93	132,520,067.25
12/17/13	26,275,464,660.75	132,520,067.25
12/18/13	26,296,699,261.42	132,520,067.25
12/19/13	26,279,007,773.78	132,520,067.25
12/20/13	25,354,867,181.43	132,520,067.25
12/21/13	25,354,867,181.43	132,520,067.25
12/22/13	25,354,867,181.43	132,520,067.25
12/23/13	25,602,895,812.94	132,520,067.25
12/24/13	25,611,653,916.44	132,520,067.25
12/25/13	25,611,653,916.44	132,520,067.25
12/26/13	25,591,222,205.72	132,520,067.25
12/27/13	26,507,446,507.87	132,520,067.25
12/28/13	26,507,446,507.87	132,520,067.25
12/29/13	26,507,446,507.87	132,520,067.25
12/30/13	26,095,198,903.86	132,520,067.25
12/31/13	25,913,614,462.72	132,517,959.58
AVG	**25,315,329,574.87**	**132,519,999.26**

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 January 21, 2014.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/2013 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$13,841,647	$102,479
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	60,151	0
Amortization/Accretion	(496,914)	(2,108)
Prior Accrual Adjustment	0	0
Total Revenues	$13,404,884	$100,371
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	4,370
	$0	$4,370
NET INCOME	$13,404,884	$96,001

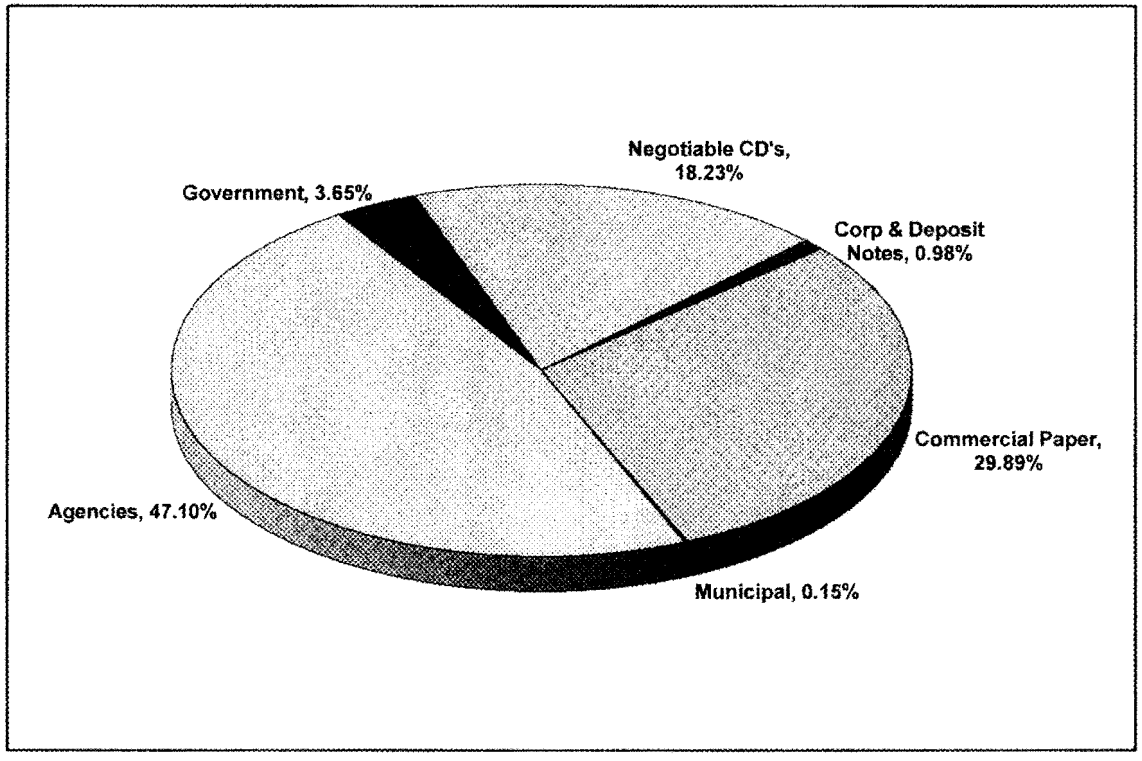
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	47.64%	
Los Angeles County and Related Entities	43.85%	
Consolidated Sanitation Districts		1.50%
Metropolitan Transportation Authority		1.71%
Miscellaneous Agencies Pooled Investments		1.88%
South Coast Air Quality Management District		1.85%
Miscellaneous		0.02%
Subtotal	91.49%	6.96%
County Bond Proceeds and Repayment Funds		1.55%
Grand Total	91.49%	8.51%

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



	In Thousands
Negotiable CD's	4,725,170
Corp & Deposit Notes	254,226
Bankers Acceptance	-
Commercial Paper	7,743,570
Municipal	39,000
Agencies	12,205,726
Other	-
Government	945,924
Total	$ 25,913,614

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: December 1, 2013 to December 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	12/2/2013	94701	CREDIT AGRICOLE NA INC CP	0.1100	01/06/14	25,000,000.00	24,997,326.39	0.00	CITI	MFR
NTRD	CPD	12/2/2013	94702	ABBEY NATIONAL NA LLC CP	0.1100	01/02/14	25,000,000.00	24,997,631.94	0.00	CITI	MFR
NTRD	CPD	12/2/2013	94703	ALPINE SECURITIZATION CORP CP	0.1150	01/06/14	25,000,000.00	24,997,204.86	0.00	CITI	BLAY
NTRD	CPD	12/2/2013	94704	AUTOBAHN FUNDING CO LLC CP	0.1200	01/08/14	22,000,000.00	21,997,286.67	0.00	CITI	BLAY
NTRD	CPD	12/2/2013	94705	ATLANTIC ASSET SEC LLC CP	0.1200	01/07/14	27,231,000.00	27,227,732.28	0.00	CITI	MS
NTRD	CPD	12/2/2013	94706	SALISBURY REC CO LLC CP	0.1700	03/04/14	15,000,000.00	14,993,483.33	0.00	CITI	KEYBANC
NTRD	CPD	12/2/2013	94708	ABBEY NATIONAL NA LLC CP	0.1100	01/03/14	25,000,000.00	24,997,555.56	0.00	CITI	MFR
NTRD	CPD	12/2/2013	94709	CANCARA ASSET SEC LLC CP	0.1300	12/20/13	50,000,000.00	49,996,750.00	0.00	CITI	BLAY
NTRD	CPD	12/2/2013	94710	AUTOBAHN FUNDING CO LLC CP	0.1300	01/03/14	10,000,000.00	9,998,844.44	0.00	CITI	MS
NTRD	CPD	12/3/2013	94721	ALPINE SECURITIZATION CORP CP	0.1150	01/08/14	50,000,000.00	49,994,250.00	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94722	CREDIT AGRICOLE NA INC CP	0.1100	01/02/14	50,000,000.00	49,995,416.67	0.00	CITI	MS
NTRD	CPD	12/3/2013	94723	AUTOBAHN FUNDING CO LLC CP	0.1200	01/07/14	28,750,000.00	28,746,645.83	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94724	BARTON CAPITAL LLC CP	0.1500	02/03/14	25,000,000.00	24,993,541.67	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94713	AUTOBAHN FUNDING CO LLC CP	0.1300	01/03/14	18,000,000.00	17,997,985.00	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94714	AUTOBAHN FUNDING CO LLC CP	0.1300	01/02/14	10,700,000.00	10,698,840.83	0.00	CITI	MS
NTRD	CPD	12/3/2013	94715	SALISBURY REC CO LLC CP	0.1200	01/15/14	50,000,000.00	49,992,833.33	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94716	SALISBURY REC CO LLC CP	0.1200	01/15/14	5,000,000.00	4,999,283.33	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94717	BARTON CAPITAL LLC CP	0.1500	02/03/14	25,000,000.00	24,993,541.67	0.00	CITI	BLAY
NTRD	CPD	12/3/2013	94718	BARTON CAPITAL LLC CP	0.1100	01/02/14	50,000,000.00	49,995,416.67	0.00	CITI	MS
NTRD	CPD	12/3/2013	94719	ALPINE SECURITIZATION CORP CP	0.1100	01/06/14	40,000,000.00	39,995,844.44	0.00	CITI	MFR
NTRD	CPD	12/3/2013	94726	ABBEY NATIONAL NA LLC CP	0.1100	01/02/14	50,000,000.00	49,995,416.67	0.00	CITI	MFR
NTRD	CPD	12/3/2013	94727	SHEFFIELD RECEIVABLES CORP CP	0.1800	03/05/14	5,000,000.00	4,997,700.00	0.00	CITI	BCI
NTRD	CPD	12/3/2013	94728	MONT BLANCE CAPITAL CORP CP	0.2000	03/10/14	18,000,000.00	17,990,300.00	0.00	CITI	LOOP
NTRD	CPD	12/3/2013	94729	ATLANTIC ASSET SEC LLC CP	0.1300	01/09/14	25,000,000.00	24,996,659.72	0.00	CITI	JPM
NTRD	CPD	12/3/2013	94730	ATLANTIC ASSET SEC LLC CP	0.1300	01/09/14	25,000,000.00	24,996,659.72	0.00	CITI	BLAY
NTRD	CPD	12/4/2013	94735	CRC FUNDING LLC CP	0.1400	02/03/14	50,000,000.00	49,988,138.89	0.00	CITI	JPM
NTRD	CPD	12/4/2013	94751	CREDIT AGRICOLE NA INC CP	0.1100	01/13/14	25,000,000.00	24,996,944.44	0.00	CITI	MFR
NTRD	CPD	12/4/2013	94744	SALISBURY REC CO LLC CP	0.1600	02/05/14	25,000,000.00	24,993,000.00	0.00	CITI	LOOP
NTRD	CPD	12/4/2013	94745	AUTOBAHN FUNDING CO LLC CP	0.1300	01/09/14	32,000,000.00	31,995,840.00	0.00	CITI	BLAY
NTRD	CPD	12/4/2013	94746	AUTOBAHN FUNDING CO LLC CP	0.1200	01/10/14	25,000,000.00	24,996,916.67	0.00	CITI	LOOP
NTRD	CPD	12/4/2013	94747	CRC FUNDING LLC CP	0.1400	02/03/14	26,000,000.00	25,993,832.22	0.00	CITI	JPM
NTRD	CPD	12/4/2013	94748	ABBEY NATIONAL NA LLC CP	0.1200	01/03/14	50,000,000.00	49,995,000.00	0.00	CITI	MFR
NTRD	CPD	12/4/2013	94749	ALPINE SECURITIZATION CORP CP	0.1150	01/07/14	50,000,000.00	49,994,569.44	0.00	CITI	BLAY
NTRD	CPD	12/5/2013	94764	CANCARA ASSET SEC LLC CP	0.1800	03/05/14	20,000,000.00	19,991,000.00	0.00	CITI	MS
NTRD	CPD	12/5/2013	94765	AUTOBAHN FUNDING CO LLC CP	0.1300	01/08/14	40,000,000.00	39,995,088.89	0.00	CITI	BLAY
NTRD	CPD	12/5/2013	94766	BARTON CAPITAL LLC CP	0.1100	01/08/14	25,000,000.00	24,997,402.78	0.00	CITI	MS
NTRD	CPD	12/5/2013	94767	ALPINE SECURITIZATION CORP CP	0.1150	01/09/14	50,000,000.00	49,994,409.72	0.00	CITI	BLAY
NTRD	CPD	12/5/2013	94754	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	02/27/14	15,250,000.00	15,243,239.17	0.00	CITI	BLAY

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NTRD	CPD	12/5/2013	94755	ATLANTIC ASSET SEC LLC CP	0.1200	01/08/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	12/5/2013	94770	ABBEY NATIONAL NA LLC CP	0.0900	12/27/13	25,000,000.00	24,998,625.00	0.00	CITI	MFR
NTRD	CPD	12/5/2013	94771	ABBEY NATIONAL NA LLC CP	0.1100	01/02/14	50,000,000.00	49,995,722.22	0.00	CITI	MFR
NTRD	CPD	12/6/2013	94773	ATLANTIC ASSET SEC LLC CP	0.1200	01/07/14	30,000,000.00	29,996,800.00	0.00	CITI	MS
NTRD	CPD	12/6/2013	94774	BARTON CAPITAL LLC CP	0.1400	02/03/14	50,000,000.00	49,988,527.78	0.00	CITI	BLAY
NTRD	CPD	12/6/2013	94775	BARTON CAPITAL LLC CP	0.1400	02/03/14	25,000,000.00	24,994,263.89	0.00	CITI	BLAY
NTRD	CPD	12/6/2013	94776	AUTOBAHN FUNDING CO LLC CP	0.1300	01/06/14	50,000,000.00	49,994,402.78	0.00	CITI	BLAY
NTRD	CPD	12/6/2013	94791	SALISBURY REC CO LLC CP	0.1400	01/15/14	32,750,000.00	32,744,905.56	0.00	CITI	JPM
NTRD	CPD	12/6/2013	94781	ATLANTIC ASSET SEC LLC CP	0.1300	01/09/14	25,000,000.00	24,996,930.56	0.00	CITI	JPM
NTRD	CPD	12/6/2013	94782	BARTON CAPITAL LLC CP	0.1500	02/05/14	50,000,000.00	49,987,291.67	0.00	CITI	MS
NTRD	CPD	12/6/2013	94783	BARTON CAPITAL LLC CP	0.1500	02/05/14	25,000,000.00	24,993,645.83	0.00	CITI	MS
NTRD	CPD	12/6/2013	94784	BARTON CAPITAL LLC CP	0.1500	02/03/14	50,000,000.00	49,987,708.33	0.00	CITI	MS
NTRD	CPD	12/6/2013	94785	ATLANTIC ASSET SEC LLC CP	0.1200	01/10/14	25,000,000.00	24,997,083.33	0.00	CITI	MFR
NTRD	CPD	12/6/2013	94786	SHEFFIELD RECEIVABLES CORP CP	0.1600	03/07/14	40,000,000.00	39,983,822.22	0.00	CITI	BLAY
NTRD	CPD	12/9/2013	94816	CAFCO LLC CP	0.1400	02/10/14	10,000,000.00	9,997,550.00	0.00	CITI	BLAY
NTRD	CPD	12/9/2013	94818	ALPINE SECURITIZATION CORP CP	0.1150	01/10/14	50,000,000.00	49,994,888.89	0.00	CITI	BLAY
NTRD	CPD	12/9/2013	94819	AUTOBAHN FUNDING CO LLC CP	0.1300	01/14/14	25,000,000.00	24,996,750.00	0.00	CITI	BLAY
NTRD	CPD	12/9/2013	94820	REGENCY MARKETS NO.1 LLC CP	0.1400	01/27/14	50,000,000.00	49,990,472.22	0.00	CITI	MS
NTRD	CPD	12/9/2013	94821	REGENCY MARKETS NO.1 LLC CP	0.1400	01/27/14	5,000,000.00	4,999,047.22	0.00	CITI	MS
NTRD	CPD	12/9/2013	94822	REGENCY MARKETS NO.1 LLC CP	0.1400	01/27/14	50,000,000.00	49,990,472.22	0.00	CITI	JPM
NTRD	CPD	12/9/2013	94823	REGENCY MARKETS NO.1 LLC CP	0.1400	01/27/14	9,049,000.00	9,047,275.66	0.00	CITI	JPM
NTRD	CPD	12/9/2013	94824	AUTOBAHN FUNDING CO LLC CP	0.1300	01/14/14	35,000,000.00	34,995,450.00	0.00	CITI	LOOP
NTRD	CPD	12/9/2013	94825	CREDIT AGRICOLE NA INC CP	0.1100	01/28/14	50,000,000.00	49,992,361.11	0.00	CITI	MFR
NTRD	CPD	12/9/2013	94826	ALPINE SECURITIZATION CORP CP	0.1150	01/16/14	50,000,000.00	49,993,930.56	0.00	CITI	BLAY
NTRD	CPD	12/9/2013	94832	ABBEY NATIONAL NA LLC CP	0.0900	01/02/14	50,000,000.00	49,997,000.00	0.00	CITI	MFR
NTRD	CPD	12/9/2013	94828	ABBEY NATIONAL NA LLC CP	0.1000	01/03/14	25,000,000.00	24,998,263.89	0.00	CITI	MFR
NTRD	CPD	12/9/2013	94829	ABBEY NATIONAL NA LLC CP	0.1000	01/02/14	25,000,000.00	24,998,333.33	0.00	CITI	MFR
NTRD	CPD	12/10/2013	94844	CIESCO LLC CP	0.1700	03/10/14	30,000,000.00	29,987,250.00	0.00	CITI	BLAY
NTRD	CPD	12/10/2013	94845	ABBEY NATIONAL NA LLC CP	0.1100	01/06/14	50,000,000.00	49,995,875.00	0.00	CITI	MFR
NTRD	CPD	12/10/2013	94849	CREDIT AGRICOLE NA INC CP	0.1000	01/10/14	50,000,000.00	49,995,694.44	0.00	CITI	MFR
NTRD	CPD	12/10/2013	94834	BARTON CAPITAL LLC CP	0.1300	01/23/14	50,000,000.00	49,992,055.56	0.00	CITI	MS
NTRD	CPD	12/10/2013	94835	ALPINE SECURITIZATION CORP CP	0.1150	01/13/14	50,000,000.00	49,994,569.44	0.00	CITI	BLAY
NTRD	CPD	12/10/2013	94836	ATLANTIC ASSET SEC LLC CP	0.1200	01/10/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAY
NTRD	CPD	12/10/2013	94837	ALPINE SECURITIZATION CORP CP	0.1150	01/16/14	50,000,000.00	49,994,090.28	0.00	CITI	BLAY
NTRD	CPD	12/10/2013	94838	AUTOBAHN FUNDING CO LLC CP	0.1300	01/08/14	15,000,000.00	14,998,429.17	0.00	CITI	BLAY
NTRD	CPD	12/10/2013	94839	CANCARA ASSET SEC LLC CP	0.1700	03/10/14	50,000,000.00	49,978,750.00	0.00	CITI	LOOP
NTRD	CPD	12/10/2013	94840	SALISBURY REC CO LLC CP	0.1500	02/12/14	50,000,000.00	49,986,666.67	0.00	CITI	MS
NTRD	CPD	12/10/2013	94841	CAFCO LLC CP	0.1600	03/10/14	25,000,000.00	24,990,000.00	0.00	CITI	MFR

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NTRD	CPD	12/11/2013	94852	ALPINE SECURITIZATION CORP CP	0.1150	01/14/14	50,000,000.00	49,994,569.44	0.00	CITI	BLAY
NTRD	CPD	12/11/2013	94853	CANCARA ASSET SEC LLC CP	0.1500	02/07/14	20,000,000.00	19,995,166.67	0.00	CITI	MS
NTRD	CPD	12/11/2013	94865	CREDIT AGRICOLE NA INC CP	0.0900	01/17/14	25,000,000.00	24,997,687.50	0.00	CITI	MFR
NTRD	CPD	12/11/2013	94857	AUTOBAHN FUNDING CO LLC CP	0.1200	01/16/14	10,000,000.00	9,998,800.00	0.00	CITI	BLAY
NTRD	CPD	12/11/2013	94858	ALPINE SECURITIZATION CORP CP	0.1150	01/16/14	50,000,000.00	49,994,250.00	0.00	CITI	BLAY
NTRD	CPD	12/11/2013	94859	SHEFFIELD RECEIVABLES CORP CP	0.1150	01/15/14	30,000,000.00	29,996,645.83	0.00	CITI	BLAY
NTRD	CPD	12/11/2013	94860	MONT BLANC CAPITAL CORP CP	0.1000	01/09/14	3,000,000.00	2,999,758.33	0.00	CITI	KEYBANC
NTRD	CPD	12/11/2013	94861	MONT BLANC CAPITAL CORP CP	0.0900	12/27/13	5,000,000.00	4,999,800.00	0.00	CITI	KEYBANC
NTRD	CPD	12/11/2013	94862	ATLANTIC ASSET SEC LLC CP	0.1200	01/10/14	25,000,000.00	24,997,500.00	0.00	CITI	BLAY
NTRD	CPD	12/11/2013	94863	ABBEY NATIONAL NA LLC CP	0.1100	01/13/14	25,000,000.00	24,997,479.17	0.00	CITI	MFR
NTRD	CPD	12/12/2013	94870	AUTOBAHN FUNDING CO LLC CP	0.1300	01/13/14	40,000,000.00	39,995,377.78	0.00	CITI	BLAY
NTRD	CPD	12/12/2013	94871	BARTON CAPITAL LLC CP	0.1500	02/10/14	50,000,000.00	49,987,500.00	0.00	CITI	BLAY
NTRD	CPD	12/12/2013	94872	SHEFFIELD RECEIVABLES CORP CP	0.1300	01/09/14	20,000,000.00	19,997,977.78	0.00	CITI	MS
NTRD	CPD	12/12/2013	94873	ATLANTIC ASSET SEC LLC CP	0.1300	01/31/14	25,000,000.00	24,995,486.11	0.00	CITI	MS
NTRD	CPD	12/12/2013	94874	BARTON CAPITAL LLC CP	0.1400	02/14/14	30,000,000.00	29,992,533.33	0.00	CITI	MFR
NTRD	CPD	12/12/2013	94875	MONT BLANC CAPITAL CORP CP	0.1800	03/10/14	15,364,000.00	15,357,239.84	0.00	CITI	BLAY
NTRD	CPD	12/12/2013	94876	CIESCO LLC CP	0.1600	03/12/14	33,008,000.00	32,994,796.80	0.00	CITI	GPS
NTRD	CPD	12/12/2013	94877	SALISBURY REC CO LLC CP	0.1700	03/05/14	22,850,000.00	22,841,044.07	0.00	CITI	KEYBANC
NTRD	CPD	12/12/2013	94878	ABBEY NATIONAL NA LLC CP	0.1100	01/14/14	25,000,000.00	24,997,479.17	0.00	CITI	MFR
NTRD	CPD	12/12/2013	94879	CREDIT AGRICOLE NA INC CP	0.1200	02/03/14	50,000,000.00	49,991,166.67	0.00	CITI	MFR
NTRD	CPD	12/12/2013	94880	ABBEY NATIONAL NA LLC CP	0.1100	01/16/14	25,000,000.00	24,997,326.39	0.00	CITI	MFR
NTRD	CPD	12/12/2013	94881	CREDIT AGRICOLE NA INC CP	0.1200	02/04/14	25,000,000.00	24,995,500.00	0.00	CITI	MFR
NTRD	CPD	12/12/2013	94868	AUTOBAHN FUNDING CO LLC CP	0.1300	01/13/14	15,000,000.00	14,998,266.67	0.00	CITI	MS
NTRD	CPD	12/13/2013	94869	REGENCY MARKETS NO.1 LLC CP	0.1400	01/15/14	25,000,000.00	24,996,791.67	0.00	CITI	MS
NTRD	CPD	12/13/2013	94884	BARTON CAPITAL LLC CP	0.1400	02/11/14	45,000,000.00	44,989,500.00	0.00	CITI	BLAY
NTRD	CPD	12/13/2013	94887	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	02/27/14	25,000,000.00	24,991,027.78	0.00	CITI	BLAY
NTRD	CPD	12/13/2013	94888	AUTOBAHN FUNDING CO LLC CP	0.1200	01/16/14	35,000,000.00	34,996,033.33	0.00	CITI	BLAY
NTRD	CPD	12/13/2013	94889	AUTOBAHN FUNDING CO LLC CP	0.1300	01/17/14	25,000,000.00	24,996,840.28	0.00	CITI	BLAY
NTRD	CPD	12/13/2013	94890	BARTON CAPITAL LLC CP	0.1500	02/10/14	9,000,000.00	8,997,787.50	0.00	CITI	BLAY
NTRD	CPD	12/13/2013	94891	REGENCY MARKETS NO. 1 LLC CP	0.1400	01/15/14	17,500,000.00	17,497,754.17	0.00	CITI	MS
NTRD	CPD	12/13/2013	94892	ATLANTIC ASSET SEC LLC CP	0.1200	01/14/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	12/13/2013	94893	ABBEY NATIONAL NA LLC CP	0.1100	01/16/14	50,000,000.00	49,994,805.56	0.00	CITI	MFR
NTRD	CPD	12/16/2013	94886	ATLANTIC ASSET SEC LLC CP	0.1200	01/17/14	25,000,000.00	24,997,333.33	0.00	CITI	MS
NTRD	CPD	12/16/2013	94901	AUTOBAHN FUNDING CO LLC CP	0.1200	01/13/14	25,000,000.00	24,997,666.67	0.00	CITI	BLAY
NTRD	CPD	12/16/2013	94902	AUTOBAHN FUNDING CO LLC CP	0.1300	01/14/14	35,000,000.00	34,996,334.72	0.00	CITI	MS
NTRD	CPD	12/16/2013	94903	SHEFFIELD RECEIVABLES CORP CP	0.1200	01/22/14	1,980,000.00	1,979,755.80	0.00	CITI	KEYBANC
NTRD	CPD	12/16/2013	94904	BARTON CAPITAL LLC CP	0.1200	01/15/14	30,981,000.00	30,977,901.90	0.00	CITI	BLAY
NTRD	CPD	12/16/2013	94905	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	02/27/14	16,750,000.00	16,744,225.90	0.00	CITI	BLAY

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NTRD	CPD	12/16/2013	94906	ATLANTIC ASSET SEC LLC CP	0.1100	01/07/14	50,000,000.00	49,996,638.89	0.00	CITI	MFR
NTRD	CPD	12/16/2013	94907	ABBEY NATIONAL NA LLC CP	0.1200	01/16/14	25,000,000.00	24,997,416.67	0.00	CITI	MFR
NTRD	CPD	12/16/2013	94908	SALISBURY REC CO LLC CP	0.1500	02/12/14	2,000,000.00	1,999,516.67	0.00	CITI	MS
NTRD	CPD	12/16/2013	94909	CAFCO LLC CP	0.1500	03/06/14	6,800,000.00	6,797,733.33	0.00	CITI	KEYBANC
NTRD	CPD	12/16/2013	94899	CANCARA ASSET SEC LLC CP	0.1400	02/03/14	50,000,000.00	49,990,472.22	0.00	CITI	MS
NTRD	CPD	12/16/2013	94914	SHEFFIELD RECEIVABLES CORP CP	0.1200	01/16/14	40,000,000.00	39,995,866.67	0.00	CITI	BCI
NTRD	CPD	12/17/2013	94919	ATLANTIC ASSET SEC LLC CP	0.1200	01/17/14	25,000,000.00	24,997,416.67	0.00	CITI	MS
NTRD	CPD	12/17/2013	94920	SHEFFIELD RECEIVABLES CORP CP	0.1500	02/19/14	25,000,000.00	24,993,333.33	0.00	CITI	BLAY
NTRD	CPD	12/17/2013	94921	ABBEY NATIONAL NA LLC CP	0.1000	01/16/14	25,000,000.00	24,997,916.67	0.00	CITI	MFR
NTRD	CPD	12/17/2013	94922	ING U.S. FUNDING LLC CP	0.1500	02/07/14	50,000,000.00	49,989,166.67	0.00	CITI	BLAY
NTRD	CPD	12/17/2013	94923	ATLANTIC ASSET SEC LLC CP	0.1300	01/16/14	25,000,000.00	24,997,291.67	0.00	CITI	JPM
NTRD	CPD	12/17/2013	94924	AUTOBAHN FUNDING CO LLC CP	0.1200	01/30/14	14,000,000.00	13,997,946.67	0.00	CITI	BLAY
NTRD	CPD	12/17/2013	94925	CIESCO LLC CP	0.1300	02/04/14	13,300,000.00	13,297,646.64	0.00	CITI	BLAY
NTRD	CPD	12/18/2013	94927	JUPITER SEC COMPANY LLC CP	0.1200	02/10/14	38,300,000.00	38,293,106.00	0.00	CITI	JPM
NTRD	CPD	12/18/2013	94931	ATLANTIC ASSET SEC LLC CP	0.1400	01/21/14	50,000,000.00	49,993,388.89	0.00	CITI	MS
NTRD	CPD	12/18/2013	94932	AUTOBAHN FUNDING CO LLC CP	0.1250	01/17/14	25,000,000.00	24,997,395.83	0.00	CITI	BLAY
NTRD	CPD	12/18/2013	94933	AUTOBAHN FUNDING CO LLC CP	0.1300	01/22/14	16,000,000.00	15,997,977.78	0.00	CITI	BLAY
NTRD	CPD	12/18/2013	94934	ATLANTIC ASSET SEC LLC CP	0.1400	01/21/14	18,000,000.00	17,997,620.00	0.00	CITI	BLAY
NTRD	CPD	12/18/2013	94935	BARTON CAPITAL LLC CP	0.1400	02/14/14	20,000,000.00	19,995,488.89	0.00	CITI	BLAY
NTRD	CPD	12/18/2013	94936	ING U.S. FUNDING LLC CP	0.1500	02/07/14	16,000,000.00	15,996,600.00	0.00	CITI	BLAY
NTRD	CPD	12/18/2013	94937	ABBEY NATIONAL NA LLC CP	0.1000	01/17/14	25,000,000.00	24,997,916.67	0.00	CITI	MFR
NTRD	CPD	12/19/2013	94942	BARTON CAPITAL LLC CP	0.1100	01/17/14	34,000,000.00	33,996,987.22	0.00	CITI	BLAY
NTRD	CPD	12/19/2013	94943	AUTOBAHN FUNDING CO LLC CP	0.1300	01/22/14	50,000,000.00	49,993,861.11	0.00	CITI	MS
NTRD	CPD	12/19/2013	94944	ATLANTIC ASSET SEC LLC CP	0.1400	01/24/14	50,000,000.00	49,993,000.00	0.00	CITI	JPM
NTRD	CPD	12/19/2013	94928	CANCARA ASSET SEC LLC CP	0.1500	02/06/14	50,000,000.00	49,989,791.67	0.00	CITI	MS
NTRD	CPD	12/20/2013	94947	BARTON CAPITAL LLC CP	0.1100	01/17/14	50,000,000.00	49,995,722.22	0.00	CITI	BLAY
NTRD	CPD	12/20/2013	94948	CANCARA ASSET SEC LLC CP	0.1500	02/06/14	50,000,000.00	49,990,000.00	0.00	CITI	MS
NTRD	CPD	12/20/2013	94952	AUTOBAHN FUNDING CO LLC CP	0.1300	01/23/14	15,000,000.00	14,998,158.33	0.00	CITI	BLAY
NTRD	CPD	12/20/2013	94953	THUNDER BAY FUNDING LLC CP	0.1300	01/21/14	25,000,000.00	24,997,111.11	0.00	CITI	JPM
NTRD	CPD	12/20/2013	94954	REGENCY MARKETS NO.1 LLC CP	0.1400	01/21/14	50,000,000.00	49,993,777.78	0.00	CITI	MS
NTRD	CPD	12/20/2013	94955	AUTOBAHN FUNDING CO LLC CP	0.1300	01/22/14	25,000,000.00	24,997,020.83	0.00	CITI	MS
NTRD	CPD	12/20/2013	94956	ALPINE SECURITIZATION CORP CP	0.1100	01/16/14	25,000,000.00	24,997,937.50	0.00	CITI	MFR
NTRD	CPD	12/20/2013	94957	CREDIT AGRICOLE NA INC CP	0.1700	02/20/14	25,000,000.00	24,992,680.56	0.00	CITI	MFR
NTRD	CPD	12/20/2013	94958	REGENCY MARKETS NO.1 LLC CP	0.1400	01/21/14	31,600,000.00	31,596,067.56	0.00	CITI	MS
NTRD	CPD	12/20/2013	94959	ATLANTIC ASSET SEC LLC CP	0.1400	01/23/14	25,000,000.00	24,996,694.44	0.00	CITI	MS
NTRD	CPD	12/20/2013	94960	BARTON CAPITAL LLC CP	0.1100	01/31/14	50,000,000.00	49,993,583.33	0.00	CITI	MFR
NTRD	CPD	12/20/2013	94961	REGENCY MARKETS NO.1 LLC CP	0.1500	02/05/14	17,705,000.00	17,701,532.77	0.00	CITI	BLAY
NTRD	CPD	12/23/2013	94963	REGENCY MARKETS NO.1 LLC CP	0.1400	01/21/14	50,000,000.00	49,994,361.11	0.00	CITI	JPM

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NTRD	CPD	12/23/2013	94967	ALPINE SECURITIZATION CORP CP	0.1200	01/29/14	35,000,000.00	34,995,683.33	0.00	CITI	RBCCM
NTRD	CPD	12/23/2013	94968	REGENCY MARKETS NO.1 LLC CP	0.1400	01/22/14	7,007,000.00	7,006,182.52	0.00	CITI	KEYBANC
NTRD	CPD	12/23/2013	94969	MONT BLANC CAPITAL CORP CP	0.1300	01/09/14	7,900,000.00	7,899,515.03	0.00	CITI	KEYBANC
NTRD	CPD	12/23/2013	94970	AUTOBAHN FUNDING CO LLC CP	0.1300	01/24/14	50,000,000.00	49,994,222.22	0.00	CITI	BLAY
NTRD	CPD	12/23/2013	94971	CANCARA ASSET SEC LLC CP	0.1550	02/18/14	50,000,000.00	49,987,729.17	0.00	CITI	BLAY
NTRD	CPD	12/23/2013	94972	REGENCY MARKETS NO.1 LLC CP	0.1400	01/10/14	43,000,000.00	42,996,990.00	0.00	CITI	MS
NTRD	CPD	12/23/2013	94974	CREDIT AGRICOLE NA INC CP	0.1400	02/05/14	35,000,000.00	34,994,011.11	0.00	CITI	MFR
NTRD	CPD	12/23/2013	94975	ABBEY NATIONAL NA LLC CP	0.1800	02/03/14	50,000,000.00	49,989,500.00	0.00	CITI	MFR
NTRD	CPD	12/24/2013	94983	CREDIT AGRICOLE NA INC CP	0.1400	02/05/14	50,000,000.00	49,991,638.89	0.00	CITI	MS
NTRD	CPD	12/24/2013	94984	ABBEY NATIONAL NA LLC CP	0.1800	02/04/14	50,000,000.00	49,989,500.00	0.00	CITI	MFR
NTRD	CPD	12/24/2013	94985	CANCARA ASSET SEC LLC CP	0.1800	02/25/14	5,273,000.00	5,271,339.01	0.00	CITI	MS
NTRD	CPD	12/24/2013	94986	BARTON CAPITAL LLC CP	0.1600	02/03/14	3,500,000.00	3,499,362.22	0.00	CITI	MS
NTRD	CPD	12/24/2013	94979	ALPINE SECURITIZATION CORP CP	0.1200	01/30/14	50,000,000.00	49,993,833.33	0.00	CITI	LOOP
NTRD	CPD	12/26/2013	94980	ATLANTIC ASSET SEC LLC CP	0.1300	01/22/14	50,000,000.00	49,995,125.00	0.00	CITI	MFR
NTRD	CPD	12/26/2013	94993	BARTON CAPITAL LLC CP	0.1300	02/06/14	35,000,000.00	34,994,691.67	0.00	CITI	BLAY
NTRD	CPD	12/26/2013	94994	BARTON CAPITAL LLC CP	0.1300	02/07/14	50,000,000.00	49,992,236.11	0.00	CITI	BLAY
NTRD	CPD	12/26/2013	94995	ATLANTIC ASSET SEC LLC CP	0.1400	01/24/14	43,100,000.00	43,095,139.28	0.00	CITI	JPM
NTRD	CPD	12/26/2013	94996	CREDIT AGRICOLE NA INC CP	0.1400	02/03/14	50,000,000.00	49,992,416.67	0.00	CITI	MS
NTRD	CPD	12/26/2013	94997	ABBEY NATIONAL NA LLC CP	0.1300	02/04/14	50,000,000.00	49,992,777.78	0.00	CITI	MFR
NTRD	CPD	12/27/2013	95000	SHEFFIELD RECEIVABLES CORP CP	0.1700	03/19/14	24,000,000.00	23,990,706.67	0.00	CITI	LOOP
NTRD	CPD	12/27/2013	95010	ATLANTIC ASSET SEC LLC CP	0.1500	02/03/14	25,000,000.00	24,996,041.67	0.00	CITI	BLAY
NTRD	CPD	12/27/2013	95011	AUTOBAHN FUNDING CO LLC CP	0.1000	01/08/14	10,000,000.00	9,999,666.67	0.00	CITI	BLAY
NTRD	CPD	12/27/2013	95012	AUTOBAHN FUNDING CO LLC CP	0.1000	01/13/14	10,000,000.00	9,999,527.78	0.00	CITI	BLAY
NTRD	CPD	12/27/2013	95013	CREDIT AGRICOLE NA INC CP	0.1400	02/05/14	50,000,000.00	49,992,222.22	0.00	CITI	MS
NTRD	CPD	12/27/2013	95014	REGENCY MARKETS NO. 1 LLC CP	0.1400	01/27/14	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	12/27/2013	95015	REGENCY MARKETS NO. 1 LLC CP	0.1400	01/27/14	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	12/27/2013	95016	ALPINE SECURITIZATION CORP CP	0.1600	03/26/14	16,040,000.00	16,033,655.29	0.00	CITI	BLAY
NTRD	CPD	12/27/2013	95019	REGENCY MARKETS NO. 1 LLC CP	0.1400	01/27/14	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	12/27/2013	95020	CANCARA ASSET SEC LLC CP	0.1800	03/24/14	50,000,000.00	49,978,250.00	0.00	CITI	BLAY
NTRD	CPD	12/27/2013	95021	CANCARA ASSET SEC LLC CP	0.1800	03/24/14	5,000,000.00	4,997,825.00	0.00	CITI	BLAY
NTRD	CPD	12/30/2013	95027	BARTON CAPITAL LLC CP	0.1000	02/06/14	21,000,000.00	20,997,783.33	0.00	CITI	BLAY
NTRD	CPD	12/30/2013	95028	BARTON CAPITAL LLC CP	0.1000	02/05/14	25,000,000.00	24,997,430.56	0.00	CITI	LOOP
NTRD	CPD	12/30/2013	95029	AUTOBAHN FUNDING CO LLC CP	0.1200	01/28/14	50,000,000.00	49,995,166.67	0.00	CITI	BLAY
NTRD	CPD	12/31/2013	95032	ABBEY NATIONAL NA LLC CP	0.1200	02/04/14	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	12/31/2013	95033	CREDIT AGRICOLE NA INC. CP	0.1900	03/18/14	19,000,000.00	18,992,278.61	0.00	CITI	MS
	CPD Total						5,952,688,000.00	5,951,735,473.75	0.00		
NTRD	FFCB	12/3/2013	94720	FFCB (CALLABLE)	1.8100	11/19/18	22,070,000.00	22,070,000.00	15,534.83	CITI	MS

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NTRD	FFCB	12/3/2013	94675	FFCB (CALLABLE)	1.7500	12/03/18	25,000,000.00	25,000,000.00	0.00	CITI	BCI
NTRD	FFCB	12/3/2013	94676	FFCB (CALLABLE)	1.7500	12/03/18	25,000,000.00	25,000,000.00	0.00	CITI	KEYBANC
NTRD	FFCB	12/3/2013	94677	FFCB (CALLABLE)	1.7500	12/03/18	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	FFCB	12/3/2013	94678	FFCB (CALLABLE)	1.7500	12/03/18	25,000,000.00	25,000,000.00	0.00	CITI	MISC
NTRD	FFCB	12/4/2013	94679	FFCB (CALLABLE)	1.7500	12/03/18	25,000,000.00	25,000,000.00	1,215.28	CITI	LOOP
NTRD	FFCB	12/6/2013	94778	FFCB	1.5100	09/04/18	21,805,000.00	21,805,000.00	29,267.16	CITI	FTNFCM
NTRD	FFCB	12/11/2013	94758	FFCB (CALLABLE)	1.7800	12/11/18	8,750,000.00	8,750,000.00	0.00	CITI	TULL
NTRD	FFCB	12/11/2013	94759	FFCB (CALLABLE)	1.7800	12/11/18	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FFCB	12/11/2013	94760	FFCB (CALLABLE)	1.7800	12/11/18	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FFCB	12/11/2013	94761	FFCB (CALLABLE)	1.7800	12/11/18	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	FFCB	12/11/2013	94762	FFCB (CALLABLE)	1.7800	12/11/18	25,000,000.00	25,000,000.00	0.00	CITI	MORCO
NTRD	FFCB	12/12/2013	94855	FFCB (CALLABLE)	1.7800	12/11/18	28,000,000.00	28,000,000.00	1,384.44	CITI	MORCO
NTRD	FFCB	12/13/2013	94885	FFCB (CALLABLE)	1.8750	10/02/18	27,985,000.00	27,985,000.00	103,486.20	CITI	DCM
NTRD	FFCB	12/17/2013	94917	FFCB (CALLABLE)	2.3500	12/17/19	23,095,000.00	23,083,452.50	0.00	CITI	BLAY
NTRD	FFCB	12/19/2013	94900	FFCB (CALLABLE)	1.2700	12/18/17	25,000,000.00	24,968,750.00	881.94	CITI	UBSSEC
NTRD	FFCB	12/27/2013	95022	FFCB (CALLABLE)	1.7400	06/27/18	50,000,000.00	49,935,000.00	0.00	CITI	SUN
NTRD	FFCB	12/27/2013	95023	FFCB (CALLABLE)	1.7400	06/27/18	29,040,000.00	29,002,248.00	0.00	CITI	SUN
	FFCB Total						460,745,000.00	460,599,450.50	151,769.85		
NTRD	FHLB	12/3/2013	94674	FHLB (CALLABLE)	1.8000	12/03/18	20,650,000.00	20,650,000.00	0.00	CITI	RBCCM
NTRD	FHLB	12/11/2013	94854	FHLB (CALLABLE)	1.8000	11/27/18	11,550,000.00	11,544,225.00	8,085.00	CITI	BCI
NTRD	FHLB	12/20/2013	94780	FHLB (CALLABLE)	1.7600	12/20/18	25,000,000.00	24,975,750.00	0.00	CITI	SUN
NTRD	FHLB	12/27/2013	95024	FHLB	0.1200	05/27/14	50,000,000.00	49,999,800.00	5,000.00	CITI	MFR
NTRD	FHLB	12/27/2013	94991	FHLB (CALLABLE)	1.8000	12/27/18	35,085,000.00	34,979,745.00	0.00	CITI	FTNFCM
	FHLB Total						142,285,000.00	142,149,520.00	13,085.00		
NTRD	FHLM	12/2/2013	94695	FHLMC (CALLABLE)	1.0500	04/30/18	18,200,000.00	17,898,244.00	16,986.67	CITI	MIZO
NTRD	FHLM	12/4/2013	94526	FHLMC (CALLABLE)	1.8750	12/04/18	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	12/5/2013	94516	FHLMC (CALLABLE)	1.8500	12/05/18	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	FHLM	12/5/2013	94517	FHLMC (CALLABLE)	1.8500	12/05/18	25,000,000.00	25,000,000.00	0.00	CITI	KEYBANC
NTRD	FHLM	12/6/2013	94804	FHLMC (CALLABLE)	1.0300	11/28/17	50,000,000.00	49,717,500.00	11,444.44	CITI	MS
NTRD	FHLM	12/6/2013	94805	FHLMC (CALLABLE)	1.0300	11/28/17	4,165,000.00	4,141,467.75	953.32	CITI	MS
NTRD	FHLM	12/11/2013	94817	FHLMC (CALLABLE)	1.8200	12/11/18	25,000,000.00	25,000,000.00	0.00	CITI	MIZO
NTRD	FHLM	12/18/2013	94737	FHLMC (CALLABLE)	1.8000	12/18/18	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	FHLM	12/18/2013	94741	FHLMC (CALLABLE)	1.7500	12/18/18	25,000,000.00	24,987,500.00	0.00	CITI	RBCCM
NTRD	FHLM	12/19/2013	94738	FHLMC (CALLABLE)	1.8000	12/19/18	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	12/20/2013	94743	FHLMC (CALLABLE)	1.7500	12/18/18	25,000,000.00	24,970,000.00	2,430.56	CITI	DCM
NTRD	FHLM	12/27/2013	94992	FHLMC (CALLABLE)	1.9800	12/27/18	50,000,000.00	50,000,000.00	0.00	CITI	GPS

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	FHLM Total						322,365,000.00	321,714,711.75	31,814.99		
NTRD	FHLMD	12/6/2013	94806	FHLMC D/N	0.1300	07/23/14	50,000,000.00	49,958,652.78	0.00	CITI	BLAY
NTRD	FHLMD	12/6/2013	94807	FHLMC D/N	0.1300	07/23/14	50,000,000.00	49,958,652.78	0.00	CITI	BLAY
NTRD	FHLMD	12/6/2013	94808	FHLMC D/N	0.1300	07/23/14	50,000,000.00	49,958,652.78	0.00	CITI	BLAY
NTRD	FHLMD	12/13/2013	94896	FHLMC D/N	0.1100	05/16/14	50,000,000.00	49,976,472.22	0.00	CITI	SUN
NTRD	FHLMD	12/13/2013	94897	FHLMC D/N	0.1100	05/16/14	26,000,000.00	25,987,765.56	0.00	CITI	SUN
NTRD	FHLMD	12/27/2013	95004	FHLMC D/N	0.1500	12/15/14	50,000,000.00	49,926,458.33	0.00	CITI	PIPE
NTRD	FHLMD	12/27/2013	95005	FHLMC D/N	0.1500	12/15/14	50,000,000.00	49,926,458.33	0.00	CITI	PIPE
NTRD	FHLMD	12/27/2013	95006	FHLMC D/N	0.1200	06/23/14	50,000,000.00	49,970,333.33	0.00	CITI	MFR
NTRD	FHLMD	12/27/2013	95007	FHLMC D/N	0.1500	12/19/14	50,000,000.00	49,925,625.00	0.00	CITI	MS
	FHLMD Total						426,000,000.00	425,589,071.11	0.00		
NTRD	FNMA	12/4/2013	94739	FNMA (CALLABLE)	1.1500	02/28/18	23,265,000.00	23,125,410.00	71,346.00	CITI	FTNFCM
NTRD	FNMA	12/6/2013	94797	FNMA (CALLABLE)	1.2500	06/20/18	43,059,000.00	42,682,233.75	248,187.29	CITI	FTNFCM
NTRD	FNMA	12/6/2013	94798	FNMA (CALLABLE)	1.0500	01/30/18	46,500,000.00	46,077,315.00	170,887.50	CITI	MS
NTRD	FNMA	12/6/2013	94799	FNMA	1.6250	11/27/18	50,000,000.00	50,000,000.00	20,312.50	CITI	LOOP
NTRD	FNMA	12/6/2013	94800	FNMA	1.6250	11/27/18	50,000,000.00	50,000,000.00	20,312.50	CITI	RWB
NTRD	FNMA	12/6/2013	94801	FNMA	1.6250	11/27/18	50,000,000.00	50,000,000.00	20,312.50	CITI	RWB
NTRD	FNMA	12/6/2013	94792	FNMA (CALLABLE)	1.0000	04/30/18	25,000,000.00	24,510,000.00	25,000.00	CITI	DBAG
NTRD	FNMA	12/9/2013	94777	FNMA (CALLABLE)	1.8000	07/17/18	15,000,000.00	15,000,000.00	106,500.00	CITI	MIZO
NTRD	FNMA	12/16/2013	94856	FNMA (CALLABLE)	1.1250	05/25/18	29,855,000.00	29,565,406.50	19,592.34	CITI	FTNFCM
NTRD	FNMA	12/19/2013	94742	FNMA (CALLABLE)	1.8000	12/19/18	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	FNMA	12/27/2013	94990	FNMA	1.6250	11/27/18	50,000,000.00	49,589,750.00	67,708.33	CITI	SUN
	FNMA Total						407,679,000.00	405,550,115.25	770,158.96		
NTRD	FNMD	12/13/2013	94894	FNMA D/N	0.1200	06/30/14	50,000,000.00	49,966,833.33	0.00	CITI	BLAY
NTRD	FNMD	12/16/2013	94910	FNMA D/N	0.1500	11/03/14	50,000,000.00	49,932,916.67	0.00	CITI	MS
NTRD	FNMD	12/16/2013	94911	FNMA D/N	0.1500	11/03/14	50,000,000.00	49,932,916.67	0.00	CITI	MS
NTRD	FNMD	12/27/2013	95008	FNMA D/N	0.1200	06/25/14	25,000,000.00	24,985,000.00	0.00	CITI	MFR
	FNMD Total						175,000,000.00	174,817,666.67	0.00		
NTRD	MCPN	12/13/2013	94631	FHLB (CALLABLE)	3.7500	12/13/18	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	MCPN	12/18/2013	94698	FHLB (CALLABLE)	3.0000	12/18/18	25,000,000.00	24,995,000.00	0.00	CITI	SUN
NTRD	MCPN	12/19/2013	94681	FHLB (CALLABLE)	3.7500	12/19/18	25,000,000.00	25,000,000.00	0.00	CITI	GPS
	MCPN Total						75,000,000.00	74,995,000.00	0.00		
NTRD	MCSA	12/12/2013	94630	FHLB (CALLABLE)	2.5000	12/12/18	25,000,000.00	25,000,000.00	0.00	CITI	STIN

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NTRD	MCSA	12/17/2013	94696	FHLB (CALLABLE)	2.7500	12/17/18	25,000,000.00	25,000,000.00	0.00	CITI	STIN
NTRD	MCSA	12/17/2013	94697	FHLB (CALLABLE)	2.7500	12/17/18	25,000,000.00	25,000,000.00	0.00	CITI	BLAY
NTRD	MCSA	12/17/2013	94740	FHLMC (CALLABLE)	1.3750	12/17/18	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
NTRD	MCSA	12/19/2013	94680	FHLB (CALLABLE)	3.8000	12/19/18	25,000,000.00	25,000,000.00	0.00	CITI	DBAG
NTRD	MCSA	12/20/2013	94763	FHLMC (CALLABLE)	1.3750	12/19/18	25,000,000.00	25,000,000.00	0.00	CITI	GPS
	MCSA Total						150,000,000.00	150,000,000.00	0.00		
NTRD	NCD1	12/2/2013	94711	UNION BANK OF CALIFORNIA NA CD	0.1800	03/03/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/6/2013	94787	WELLS FARGO BANK NA CD	0.1300	02/03/14	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/6/2013	94788	UNION BANK OF CALIFORNIA NA CD	0.1800	03/05/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/6/2013	94789	UNION BANK OF CALIFORNIA NA CD	0.1800	03/05/14	25,000,000.00	25,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/10/2013	94842	UNION BANK OF CALIFORNIA NA CD	0.1800	03/07/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/27/2013	95001	UNION BANK OF CALIFORNIA NA CD	0.1800	03/26/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						275,000,000.00	275,000,000.00	0.00		
NTRD	TBIL	12/16/2013	94912	UST BILL	0.1300	12/11/14	50,000,000.00	49,935,000.00	0.00	CITI	MS
NTRD	TBIL	12/16/2013	94913	UST BILL	0.1300	12/11/14	50,000,000.00	49,935,000.00	0.00	CITI	MS
	TBIL Total						100,000,000.00	99,870,000.00	0.00		
NTRD	YANK1	12/2/2013	94707	BNP PARIBAS SF CD	0.1300	01/02/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/3/2013	94725	BNP PARIBAS SF CD	0.1300	01/03/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/3/2013	94731	SVENSKA HANDELSBANKEN NY CD	0.1550	03/05/14	50,000,000.00	50,000,638.64	0.00	CITI	MFR
NTRD	YANK1	12/3/2013	94732	NORDEA BANK FINLAND PLC NY CD	0.1750	04/04/14	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	12/3/2013	94733	RABOBANK NEDERLAND NV NY CD	0.2200	06/02/14	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/4/2013	94750	BNP PARIBAS SF CD	0.1300	01/03/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/5/2013	94768	TORONTO DOMINION BANK NY CD	0.1000	01/06/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/5/2013	94769	BANK OF MONTREAL CHICAGO CD	0.1000	01/07/14	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	12/6/2013	94790	BNP PARIBAS SF CD	0.1300	01/09/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/6/2013	94793	TORONTO DOMINION BANK NY CD	0.1250	01/08/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/6/2013	94794	SOCIETE GENERALE NY CD	0.2100	01/31/14	50,000,000.00	50,000,777.54	0.00	CITI	MFR
NTRD	YANK1	12/6/2013	94795	UBS AG STAMFORD CT CD	0.1600	04/15/14	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	12/6/2013	94796	SVENSKA HANDELSBANKEN NY CD	0.1550	03/05/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/6/2013	94802	DNB BANK ASA NY CD	0.1400	03/28/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/6/2013	94803	CREDIT AGRICOLE CIB NY CD	0.1800	02/05/14	50,000,000.00	50,000,846.98	0.00	CITI	MFR
NTRD	YANK1	12/6/2013	94809	RABOBANK NEDERLAND NV NY CD	0.2200	06/30/14	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/6/2013	94810	RABOBANK NEDERLAND NV NY CD	0.2200	06/30/14	25,000,000.00	25,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/6/2013	94811	BANK OF NOVA SCOTIA HOUSTON CD	0.1200	03/07/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/6/2013	94812	LLOYDS TSB BANK PLC NY CD	0.1400	03/05/14	50,000,000.00	50,000,000.00	0.00	CITI	MS

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: December 1, 2013 to December 31, 2013
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	12/6/2013	94813	NORDEA BANK FINLAND PLC NY CD	0.1700	04/03/14	50,000,000.00	50,001,638.03	0.00	CITI	MFR
NTRD	YANK1	12/6/2013	94814	AU & NZ BANKING GRP NY CD	0.1750	06/06/14	35,000,000.00	35,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	12/9/2013	94827	NORDEA BANK FINLAND PLC NY CD	0.1850	04/01/14	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	12/9/2013	94830	TORONTO DOMINION BANK NY CD	0.1350	01/31/14	50,000,000.00	50,000,735.98	0.00	CITI	MFR
NTRD	YANK1	12/9/2013	94831	TORONTO DOMINION BANK NY CD	0.1350	01/31/14	25,000,000.00	25,000,367.99	0.00	CITI	MFR
NTRD	YANK1	12/10/2013	94846	BARCLAYS BANK PLC NY CD	0.1500	02/12/14	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	12/10/2013	94847	BARCLAYS BANK PLC NY CD	0.1800	03/12/14	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	12/10/2013	94848	SOCIETE GENERALE NY CD	0.2400	02/11/14	50,000,000.00	50,000,874.65	0.00	CITI	MFR
NTRD	YANK1	12/10/2013	94843	SVENSKA HANDELSBANKEN NY CD	0.1600	03/10/14	50,000,000.00	50,000,624.76	0.00	CITI	JPM
NTRD	YANK1	12/11/2013	94864	DNB BANK ASA NY CD	0.1300	03/14/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/11/2013	94866	LLOYDS TSB BANK PLC NY CD	0.1400	03/11/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/12/2013	94882	DNB BANK ASA NY CD	0.1300	03/11/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/13/2013	94895	CREDIT AGRICOLE CIB NY CD	0.1400	02/03/14	50,000,000.00	50,000,722.09	0.00	CITI	MFR
NTRD	YANK1	12/17/2013	94916	RABOBANK NEDERLAND NV NY CD	0.1700	03/17/14	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/18/2013	94918	RABOBANK NEDERLAND NV NY CD	0.1700	03/20/14	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/20/2013	94941	COMMONWEALTH BK OF AU NY CD	0.1800	06/30/14	50,000,000.00	50,002,664.25	0.00	CITI	MFR
NTRD	YANK1	12/20/2013	94929	SOCIETE GENERALE NY CD	0.2300	01/31/14	50,000,000.00	50,000,583.18	0.00	CITI	MFR
NTRD	YANK1	12/23/2013	94976	CREDIT AGRICOLE CIB NY CD	0.1600	02/03/14	50,000,000.00	50,000,583.23	0.00	CITI	MFR
NTRD	YANK1	12/23/2013	94973	BANK OF MONTREAL CHICAGO CD	0.1200	02/28/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/23/2013	94982	CREDIT AGRICOLE CIB NY CD	0.1600	02/03/14	50,000,000.00	50,000,583.23	0.00	CITI	MFR
NTRD	YANK1	12/24/2013	94981	SVENSKA HANDELSBANKEN NY CD	0.1700	03/24/14	50,000,000.00	50,001,249.50	0.00	CITI	MFR
NTRD	YANK1	12/27/2013	94989	BANK OF NOVA SCOTIA HOUSTO	0.1800	03/24/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/27/2013	95002	DEUTSCHE BANK AG NY CD	0.2700	04/28/14	50,000,000.00	50,006,759.36	16,875.00	CITI	INGF
NTRD	YANK1	12/27/2013	95003	DEUTSCHE BANK AG NY CD	0.2700	04/28/14	20,000,000.00	20,002,703.74	6,750.00	CITI	INGF
NTRD	YANK1	12/27/2013	95017	SVENSKA HANDELSBANKEN NY CD	0.1700	03/31/14	50,000,000.00	50,001,305.01	0.00	CITI	MFR
NTRD	YANK1	12/27/2013	95018	BANK OF MONTREAL CHICAGO CD	0.1300	03/26/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/31/2013	95031	SOCIETE GENERALE NY CD	0.2400	01/31/14	50,000,000.00	50,000,430.47	0.00	CITI	MFR
	YANK1 Total						2,205,000,000.00	2,205,024,088.63	23,625.00		
NTRD Total							10,691,762,000.00	10,687,045,097.66	990,453.80		
TRADE	NOTE	12/5/2013	94756	USTN	1.2500	11/30/18	50,000,000.00	49,519,531.25	8,585.16	CITI	MFR
TRADE	NOTE	12/5/2013	94757	USTN	1.2500	11/30/18	50,000,000.00	49,519,531.25	8,585.16	CITI	SUN
TRADE	NOTE	12/19/2013	94940	USTN	1.2500	11/30/18	25,000,000.00	24,642,578.13	16,311.81	CITI	MS
	NOTE Total						125,000,000.00	123,681,640.63	33,482.13		
TRADE Total							125,000,000.00	123,681,640.63	33,482.13		
				PSI Total			**10,816,762,000.00**	**10,810,726,738.29**	**1,023,935.93**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: December 1, 2013 to December 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)
12/17/2013	NTRD	94062	FHLB 2.20 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
12/26/2013	NTRD	94064	FHLB 2.25 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	140,625.00	25,140,625.00	0.00
			FHLB Total			50,000,000.00	50,000,000.00	140,625.00	50,140,625.00	0.00
12/26/2013	NTRD	94084	FHLMC 2.32 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	145,000.00	25,145,000.00	0.00
12/26/2013	NTRD	94085	FHLMC 2.38 (CALLABLE)	Call	100.00000	20,000,000.00	20,000,000.00	119,000.00	20,119,000.00	0.00
			FHLMC Total			45,000,000.00	45,000,000.00	264,000.00	45,264,000.00	0.00
12/26/2013	NTRD	94067	FHLB 1.75 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0.00
			FHLB Total			25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0.00
	NTRD Total					120,000,000.00	120,000,000.00	514,000.00	120,514,000.00	0.00
12/20/2013	TRADE	94940	USTN 1.25	Sell	98.81250	25,000,000.00	24,703,125.00	17,170.33	24,720,295.33	60,151.27
			USTN 1.25 Total			25,000,000.00	24,703,125.00	17,170.33	24,720,295.33	60,151.27
	TRADE Total					25,000,000.00	24,703,125.00	17,170.33	24,720,295.33	60,151.27
			PSI Total			**145,000,000.00**	**144,703,125.00**	**531,170.33**	**145,234,295.33**	**60,151.27**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: December 1, 2013 to December 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)
12/2/2013	GF	35272	RPV TAX ALLOCATION BOND 19	Call	100.00000	135,000.00	135,000.00	0.00	135,000.00	0.00
			GF - GENERAL FUND Total			135,000.00	135,000.00	0.00	135,000.00	0.00
			SPI Total			**135,000.00**	**135,000.00**	**0.00**	**135,000.00**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of December 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	4,725,169,818.16	4,724,621,625.00	(548,193.16)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,743,569,679.67	7,743,604,325.49	34,645.82	0.00	0.00	0.00
Governments	945,923,926.16	944,203,550.00	(1,720,376.16)	85,511.08	98,414.02	12,902.94
Agencies	12,205,725,510.26	11,997,823,385.93	(207,902,124.33)	76,575,945.13	73,106,781.07	(3,469,164.06)
Municipals	39,000,000.00	39,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	254,225,528.47	254,504,830.00	279,301.53	1,522,309.90	1,544,881.50	22,571.60
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	49,524,193.48	49,524,193.48	0.00
TOTAL	$25,913,614,462.72	$25,703,757,716.42	($209,856,746.30)	$132,517,959.59	$129,084,270.07	($3,433,689.52)

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 0.15% of the PSI Portfolio.

Los Angeles County Treasurer

Market Pricing Exceptions

As of December 31, 2013

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC	99.950000
91282	WESTPAC BANKING CORP NY	99.950000
91255	BANK OF NOVA SCOTIA HOU	99.950000
93072	WESTPAC BANKING CORP NY	99.950000
95031	SOCIETE GENERALE INSTL CTF DEF	100.006027

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of December 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
PSI	NTRD	BAN	94260	LACCAL BANS	0.53500	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
		BAN Total					39,000,000.00	39,000,000.00	39,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.09285	01/07/14	19,150,000.00	19,147,970.62	19,151,915.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.49585	06/26/14	50,000,000.00	50,000,000.00	50,036,650.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.89685	09/28/15	50,000,000.00	50,086,406.39	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.22130	03/05/15	25,000,000.00	25,000,000.00	24,986,850.00
		CNFL Total					144,150,000.00	144,234,377.01	144,150,415.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.04685	12/29/14	35,000,000.00	35,000,000.00	35,125,965.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,108,150.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,662,425.00
		CNFRQ Total					85,000,000.00	85,000,000.00	84,896,540.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,991,151.46	25,457,875.00
		CNFX Total					25,000,000.00	24,991,151.46	25,457,875.00
PSI	NTRD	CPD	94206	UBS FINANCE (DELAWARE) LLC CP	0.16500	01/24/14	50,000,000.00	49,994,729.17	49,997,120.00
PSI	NTRD	CPD	94375	THUNDER BAY FUNDING LLC CP	0.14000	01/02/14	50,000,000.00	49,999,805.56	49,999,695.00
PSI	NTRD	CPD	94380	THUNDER BAY FUNDING LLC CP	0.14000	01/02/14	5,000,000.00	4,999,980.56	4,999,969.50
PSI	NTRD	CPD	94397	CANCARA ASSET SEC LLC CP	0.19000	01/27/14	25,000,000.00	24,996,569.44	24,997,245.00
PSI	NTRD	CPD	94430	CANCARA ASSET SEC LLC CP	0.19000	02/04/14	50,000,000.00	49,991,027.78	49,992,370.00
PSI	NTRD	CPD	94431	CANCARA ASSET SEC LLC CP	0.20000	02/03/14	25,000,000.00	24,995,416.67	24,996,340.00
PSI	NTRD	CPD	94435	CANCARA ASSET SEC LLC CP	0.19000	01/22/14	25,000,000.00	24,997,229.17	24,997,845.00
PSI	NTRD	CPD	94449	CANCARA ASSET SEC LLC CP	0.18000	01/22/14	25,000,000.00	24,997,375.00	24,997,845.00
PSI	NTRD	CPD	94492	AUTOBAHN FUNDING CO LLC CP	0.15000	01/13/14	10,255,000.00	10,254,487.25	10,254,537.50
PSI	NTRD	CPD	94498	ATLANTIC ASSET SEC LLC CP	0.15000	01/08/14	35,000,000.00	34,998,979.17	34,999,275.50
PSI	NTRD	CPD	94521	BARTON CAPITAL LLC CP	0.17000	02/03/14	1,200,000.00	1,199,813.00	1,199,903.64

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of December 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	94522	CREDIT AGRICOLE NA INC CP	0.16000	01/02/14	25,000,000.00	24,999,888.89	24,999,875.00
PSI	NTRD	CPD	94523	CREDIT AGRICOLE NA INC CP	0.16000	01/03/14	25,000,000.00	24,999,777.78	24,999,812.50
PSI	NTRD	CPD	94530	SALISBURY REC CO LLC CP	0.16000	01/17/14	25,000,000.00	24,998,222.22	24,998,430.00
PSI	NTRD	CPD	94537	SALISBURY REC CO LLC CP	0.16000	01/17/14	31,000,000.00	30,997,795.55	30,998,053.20
PSI	NTRD	CPD	94544	SHEFFIELD RECEIVABLES CORP CP	0.19000	02/19/14	31,000,000.00	30,991,983.05	30,993,412.50
PSI	NTRD	CPD	94545	SALISBURY REC CO LLC CP	0.15000	01/17/14	40,000,000.00	39,997,333.33	39,997,488.00
PSI	NTRD	CPD	94546	ATLANTIC ASSET SEC LLC CP	0.20000	02/14/14	19,968,000.00	19,963,118.93	19,964,256.00
PSI	NTRD	CPD	94550	BARTON CAPITAL LLC CP	0.14000	01/15/14	50,000,000.00	49,997,277.78	49,998,540.00
PSI	NTRD	CPD	94551	BARTON CAPITAL LLC CP	0.14000	01/15/14	10,000,000.00	9,999,455.56	9,999,708.00
PSI	NTRD	CPD	94553	MONT BLANC CAPITAL CORP CP	0.17000	02/13/14	30,265,000.00	30,258,854.53	30,258,747.25
PSI	NTRD	CPD	94554	SALISBURY REC CO LLC CP	0.18000	02/13/14	25,000,000.00	24,994,625.00	24,994,835.00
PSI	NTRD	CPD	94556	ATLANTIC ASSET SEC LLC CP	0.17000	01/08/14	15,000,000.00	14,999,504.17	14,999,689.50
PSI	NTRD	CPD	94557	SALISBURY REC CO LLC CP	0.16000	01/24/14	25,000,000.00	24,997,444.44	24,997,617.50
PSI	NTRD	CPD	94561	ING U.S. FUNDING LLC CP	0.15000	01/17/14	50,000,000.00	49,996,666.67	49,997,330.00
PSI	NTRD	CPD	94571	SALISBURY REC CO LLC CP	0.16000	01/24/14	9,000,000.00	8,999,080.00	8,999,142.30
PSI	NTRD	CPD	94572	SALISBURY REC CO LLC CP	0.17000	02/12/14	20,000,000.00	19,996,033.33	19,996,010.00
PSI	NTRD	CPD	94574	CREDIT AGRICOLE NA INC CP	0.13000	01/02/14	25,000,000.00	24,999,909.72	24,999,875.00
PSI	NTRD	CPD	94581	ATLANTIC ASSET SEC LLC CP	0.14000	01/02/14	25,000,000.00	24,999,902.78	24,999,875.00
PSI	NTRD	CPD	94585	ING U.S. FUNDING LLC CP	0.19000	02/20/14	50,000,000.00	49,986,805.55	49,989,235.00
PSI	NTRD	CPD	94587	SALISBURY REC CO LLC CP	0.17000	02/21/14	25,000,000.00	24,993,979.17	24,993,680.00
PSI	NTRD	CPD	94588	SHEFFIELD RECEIVABLES CORP CP	0.17000	02/20/14	7,500,000.00	7,498,229.17	7,498,363.50
PSI	NTRD	CPD	94589	SALISBURY REC CO LLC CP	0.17000	02/21/14	25,000,000.00	24,993,979.17	24,993,680.00
PSI	NTRD	CPD	94592	BARTON CAPITAL LLC CP	0.12000	01/02/14	50,000,000.00	49,999,833.33	49,999,805.00
PSI	NTRD	CPD	94593	ATLANTIC ASSET SEC LLC CP	0.13000	01/02/14	25,000,000.00	24,999,909.72	24,999,875.00
PSI	NTRD	CPD	94599	ING U.S. FUNDING LLC CP	0.15000	01/17/14	50,000,000.00	49,996,666.67	49,997,330.00
PSI	NTRD	CPD	94600	ING U.S. FUNDING LLC CP	0.15000	01/17/14	5,000,000.00	4,999,666.67	4,999,733.00
PSI	NTRD	CPD	94601	BARTON CAPITAL LLC CP	0.17000	02/20/14	35,000,000.00	34,991,736.11	34,994,844.50
PSI	NTRD	CPD	94604	AUTOBAHN FUNDING CO LLC CP	0.13000	01/02/14	23,000,000.00	22,999,916.94	22,999,859.70
PSI	NTRD	CPD	94607	ATLANTIC ASSET SEC LLC CP	0.15000	01/21/14	25,000,000.00	24,997,916.67	24,998,250.00
PSI	NTRD	CPD	94608	SHEFFIELD RECEIVABLES CORP CP	0.13000	01/06/14	5,000,000.00	4,999,909.72	4,999,925.00
PSI	NTRD	CPD	94609	BARTON CAPITAL LLC CP	0.17000	02/18/14	25,000,000.00	24,994,333.34	24,996,495.00
PSI	NTRD	CPD	94617	ATLANTIC ASSET SEC LLC CP	0.13000	01/02/14	25,000,000.00	24,999,909.72	24,999,875.00
PSI	NTRD	CPD	94620	AUTOBAHN FUNDING CO LLC CP	0.13000	01/02/14	25,000,000.00	24,999,909.72	24,999,847.50

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PSI	NTRD	CPD	94622	ING U.S. FUNDING LLC CP	0.18000	02/14/14	25,415,000.00	25,409,408.70	25,410,552.38
PSI	NTRD	CPD	94624	ATLANTIC ASSET SEC LLC CP	0.14000	01/21/14	25,000,000.00	24,998,055.56	24,998,250.00
PSI	NTRD	CPD	94625	SALISBURY REC CO LLC CP	0.20000	03/14/14	12,000,000.00	11,995,200.00	11,995,401.60
PSI	NTRD	CPD	94632	ATLANTIC ASSET SEC LLC CP	0.13000	01/03/14	36,000,000.00	35,999,740.00	35,999,730.00
PSI	NTRD	CPD	94639	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	02/26/14	50,000,000.00	49,986,000.00	49,987,015.00
PSI	NTRD	CPD	94660	AUTOBAHN FUNDING CO LLC CP	0.13000	01/02/14	50,000,000.00	49,999,819.44	49,999,695.00
PSI	NTRD	CPD	94663	ALPINE SECURITIZATION CORP CP	0.11000	01/06/14	50,000,000.00	49,999,236.11	49,999,250.00
PSI	NTRD	CPD	94664	AUTOBAHN FUNDING CO LLC CP	0.14000	01/02/14	46,000,000.00	45,999,821.11	45,999,719.40
PSI	NTRD	CPD	94665	SHEFFIELD REC CORP CP	0.15000	01/10/14	50,000,000.00	49,998,125.00	49,998,640.00
PSI	NTRD	CPD	94666	ALPINE SECURITIZATION CORP CP	0.12000	01/06/14	25,000,000.00	24,999,583.33	24,999,625.00
PSI	NTRD	CPD	94668	SHEFFIELD RECEIVABLES CORP CP	0.15000	01/10/14	39,000,000.00	38,998,537.50	38,998,939.20
PSI	NTRD	CPD	94671	ABBEY NATIONAL NA LLC CP	0.12000	01/02/14	50,000,000.00	49,999,833.33	49,999,665.00
PSI	NTRD	CPD	94673	ATLANTIC ASSET SEC LLC CP	0.12000	01/03/14	50,000,000.00	49,999,666.67	49,999,625.00
PSI	NTRD	CPD	94683	ATLANTIC ASSET SEC LLC CP	0.12000	01/06/14	25,000,000.00	24,999,583.33	24,999,625.00
PSI	NTRD	CPD	94684	AUTOBAHN FUNDING CO LLC CP	0.12000	01/03/14	30,000,000.00	29,999,800.00	29,999,724.00
PSI	NTRD	CPD	94685	AUTOBAHN FUNDING CO LLC CP	0.12000	01/06/14	25,000,000.00	24,999,583.33	24,999,542.50
PSI	NTRD	CPD	94687	ABBEY NATIONAL NA LLC CP	0.11000	01/02/14	50,000,000.00	49,999,847.22	49,999,665.00
PSI	NTRD	CPD	94691	CREDIT AGRICOLE NA INC CP	0.13000	01/03/14	50,000,000.00	49,999,638.89	49,999,625.00
PSI	NTRD	CPD	94701	CREDIT AGRICOLE NA INC CP	0.11000	01/06/14	25,000,000.00	24,999,618.06	24,999,625.00
PSI	NTRD	CPD	94702	ABBEY NATIONAL NA LLC CP	0.11000	01/02/14	25,000,000.00	24,999,923.61	24,999,832.50
PSI	NTRD	CPD	94703	ALPINE SECURITIZATION CORP CP	0.11500	01/06/14	25,000,000.00	24,999,600.69	24,999,625.00
PSI	NTRD	CPD	94704	AUTOBAHN FUNDING CO LLC CP	0.12000	01/08/14	22,000,000.00	21,999,486.67	21,999,447.80
PSI	NTRD	CPD	94705	ATLANTIC ASSET SEC LLC CP	0.12000	01/07/14	27,231,000.00	27,230,455.38	27,230,523.46
PSI	NTRD	CPD	94706	SALISBURY REC CO LLC CP	0.17000	03/04/14	15,000,000.00	14,995,608.33	14,995,222.50
PSI	NTRD	CPD	94708	ABBEY NATIONAL NA LLC CP	0.11000	01/03/14	25,000,000.00	24,999,847.22	24,999,750.00
PSI	NTRD	CPD	94710	AUTOBAHN FUNDING CO LLC CP	0.13000	01/03/14	10,000,000.00	9,999,927.78	9,999,908.00
PSI	NTRD	CPD	94713	AUTOBAHN FUNDING CO LLC CP	0.13000	01/03/14	18,000,000.00	17,999,870.00	17,999,834.40
PSI	NTRD	CPD	94714	AUTOBAHN FUNDING CO LLC CP	0.13000	01/02/14	10,700,000.00	10,699,961.36	10,699,934.73
PSI	NTRD	CPD	94715	SALISBURY REC CO LLC CP	0.12000	01/15/14	50,000,000.00	49,997,666.67	49,997,290.00
PSI	NTRD	CPD	94716	SALISBURY REC CO LLC CP	0.12000	01/15/14	5,000,000.00	4,999,766.67	4,999,729.00
PSI	NTRD	CPD	94717	BARTON CAPITAL LLC CP	0.15000	02/03/14	25,000,000.00	24,996,562.50	24,997,992.50
PSI	NTRD	CPD	94718	BARTON CAPITAL LLC CP	0.11000	01/02/14	50,000,000.00	49,999,847.22	49,999,805.00
PSI	NTRD	CPD	94719	ALPINE SECURITIZATION CORP CP	0.11000	01/06/14	40,000,000.00	39,999,388.89	39,999,400.00

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PSI	NTRD	CPD	94721	ALPINE SECURITIZATION CORP CP	0.11500	01/08/14	50,000,000.00	49,998,881.94	49,998,965.00
PSI	NTRD	CPD	94722	CREDIT AGRICOLE NA INC CP	0.11000	01/02/14	50,000,000.00	49,999,847.22	49,999,750.00
PSI	NTRD	CPD	94723	AUTOBAHN FUNDING CO LLC CP	0.12000	01/07/14	28,750,000.00	28,749,425.00	28,749,384.75
PSI	NTRD	CPD	94724	BARTON CAPITAL LLC CP	0.15000	02/03/14	25,000,000.00	24,996,562.50	24,997,992.50
PSI	NTRD	CPD	94726	ABBEY NATIONAL NA LLC CP	0.11000	01/02/14	50,000,000.00	49,999,847.22	49,999,665.00
PSI	NTRD	CPD	94727	SHEFFIELD RECEIVABLES CORP CP	0.18000	03/05/14	5,000,000.00	4,998,425.00	4,998,551.00
PSI	NTRD	CPD	94728	MONT BLANCE CAPITAL CORP CP	0.20000	03/10/14	18,000,000.00	17,993,200.00	17,993,583.00
PSI	NTRD	CPD	94729	ATLANTIC ASSET SEC LLC CP	0.13000	01/09/14	25,000,000.00	24,999,277.78	24,999,407.50
PSI	NTRD	CPD	94730	ATLANTIC ASSET SEC LLC CP	0.13000	01/09/14	25,000,000.00	24,999,277.78	24,999,407.50
PSI	NTRD	CPD	94735	CRC FUNDING LLC CP	0.14000	02/03/14	50,000,000.00	49,993,583.33	49,992,680.00
PSI	NTRD	CPD	94744	SALISBURY REC CO LLC CP	0.16000	02/05/14	25,000,000.00	24,996,111.11	24,996,050.00
PSI	NTRD	CPD	94745	AUTOBAHN FUNDING CO LLC CP	0.13000	01/09/14	32,000,000.00	31,999,075.56	31,999,081.60
PSI	NTRD	CPD	94746	AUTOBAHN FUNDING CO LLC CP	0.12000	01/10/14	25,000,000.00	24,999,250.00	24,999,180.00
PSI	NTRD	CPD	94747	CRC FUNDING LLC CP	0.14000	02/03/14	26,000,000.00	25,996,663.33	25,996,193.60
PSI	NTRD	CPD	94748	ABBEY NATIONAL NA LLC CP	0.12000	01/03/14	50,000,000.00	49,999,666.67	49,999,500.00
PSI	NTRD	CPD	94749	ALPINE SECURITIZATION CORP CP	0.11500	01/07/14	50,000,000.00	49,999,041.67	49,999,125.00
PSI	NTRD	CPD	94751	CREDIT AGRICOLE NA INC CP	0.11000	01/13/14	25,000,000.00	24,999,083.33	24,999,052.50
PSI	NTRD	CPD	94754	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	02/27/14	15,250,000.00	15,245,412.29	15,245,922.15
PSI	NTRD	CPD	94755	ATLANTIC ASSET SEC LLC CP	0.12000	01/08/14	25,000,000.00	24,999,416.67	24,999,482.50
PSI	NTRD	CPD	94764	CANCARA ASSET SEC LLC CP	0.18000	03/05/14	20,000,000.00	19,993,700.00	19,993,494.00
PSI	NTRD	CPD	94765	AUTOBAHN FUNDING CO LLC CP	0.13000	01/08/14	40,000,000.00	39,998,988.89	39,998,996.00
PSI	NTRD	CPD	94766	BARTON CAPITAL LLC CP	0.11000	01/08/14	25,000,000.00	24,999,465.28	24,999,610.00
PSI	NTRD	CPD	94767	ALPINE SECURITIZATION CORP CP	0.11500	01/09/14	50,000,000.00	49,998,722.22	49,998,815.00
PSI	NTRD	CPD	94771	ABBEY NATIONAL NA LLC CP	0.11000	01/02/14	50,000,000.00	49,999,847.22	49,999,665.00
PSI	NTRD	CPD	94773	ATLANTIC ASSET SEC LLC CP	0.12000	01/07/14	30,000,000.00	29,999,400.00	29,999,475.00
PSI	NTRD	CPD	94774	BARTON CAPITAL LLC CP	0.14000	02/03/14	50,000,000.00	49,993,583.33	49,995,985.00
PSI	NTRD	CPD	94775	BARTON CAPITAL LLC CP	0.14000	02/03/14	25,000,000.00	24,996,791.67	24,997,992.50
PSI	NTRD	CPD	94776	AUTOBAHN FUNDING CO LLC CP	0.13000	01/06/14	50,000,000.00	49,999,097.22	49,999,085.00
PSI	NTRD	CPD	94781	ATLANTIC ASSET SEC LLC CP	0.13000	01/09/14	25,000,000.00	24,999,277.78	24,999,407.50
PSI	NTRD	CPD	94782	BARTON CAPITAL LLC CP	0.15000	02/05/14	50,000,000.00	49,992,708.34	49,995,600.00
PSI	NTRD	CPD	94783	BARTON CAPITAL LLC CP	0.15000	02/05/14	25,000,000.00	24,996,354.16	24,997,800.00
PSI	NTRD	CPD	94784	BARTON CAPITAL LLC CP	0.15000	02/03/14	50,000,000.00	49,993,125.00	49,995,985.00
PSI	NTRD	CPD	94785	ATLANTIC ASSET SEC LLC CP	0.12000	01/10/14	25,000,000.00	24,999,250.00	24,999,320.00

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PSI	NTRD	CPD	94786	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/07/14	40,000,000.00	39,988,444.44	39,987,972.00
PSI	NTRD	CPD	94791	SALISBURY REC CO LLC CP	0.14000	01/15/14	32,750,000.00	32,748,216.95	32,748,224.95
PSI	NTRD	CPD	94816	CAFCO LLC CP	0.14000	02/10/14	10,000,000.00	9,998,444.44	9,998,090.00
PSI	NTRD	CPD	94818	ALPINE SECURITIZATION CORP CP	0.11500	01/10/14	50,000,000.00	49,998,562.50	49,998,640.00
PSI	NTRD	CPD	94819	AUTOBAHN FUNDING CO LLC CP	0.13000	01/14/14	25,000,000.00	24,998,826.39	24,998,755.00
PSI	NTRD	CPD	94820	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/27/14	50,000,000.00	49,994,944.44	49,994,490.00
PSI	NTRD	CPD	94821	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/27/14	5,000,000.00	4,999,494.44	4,999,449.00
PSI	NTRD	CPD	94822	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/27/14	50,000,000.00	49,994,944.44	49,994,490.00
PSI	NTRD	CPD	94823	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/27/14	9,049,000.00	9,048,085.04	9,048,002.80
PSI	NTRD	CPD	94824	AUTOBAHN FUNDING CO LLC CP	0.13000	01/14/14	35,000,000.00	34,998,356.94	34,998,257.00
PSI	NTRD	CPD	94825	CREDIT AGRICOLE NA INC CP	0.11000	01/28/14	50,000,000.00	49,995,875.00	49,995,020.00
PSI	NTRD	CPD	94826	ALPINE SECURITIZATION CORP CP	0.11500	01/16/14	50,000,000.00	49,997,604.17	49,997,510.00
PSI	NTRD	CPD	94828	ABBEY NATIONAL NA LLC CP	0.10000	01/03/14	25,000,000.00	24,999,861.11	24,999,750.00
PSI	NTRD	CPD	94829	ABBEY NATIONAL NA LLC CP	0.10000	01/02/14	25,000,000.00	24,999,930.56	24,999,832.50
PSI	NTRD	CPD	94832	ABBEY NATIONAL NA LLC CP	0.09000	01/02/14	50,000,000.00	49,999,875.00	49,999,665.00
PSI	NTRD	CPD	94834	BARTON CAPITAL LLC CP	0.13000	01/23/14	50,000,000.00	49,996,027.78	49,997,700.00
PSI	NTRD	CPD	94835	ALPINE SECURITIZATION CORP CP	0.11500	01/13/14	50,000,000.00	49,998,083.33	49,998,105.00
PSI	NTRD	CPD	94836	ATLANTIC ASSET SEC LLC CP	0.12000	01/10/14	25,000,000.00	24,999,250.00	24,999,320.00
PSI	NTRD	CPD	94837	ALPINE SECURITIZATION CORP CP	0.11500	01/16/14	50,000,000.00	49,997,604.17	49,997,510.00
PSI	NTRD	CPD	94838	AUTOBAHN FUNDING CO LLC CP	0.13000	01/08/14	15,000,000.00	14,999,620.83	14,999,623.50
PSI	NTRD	CPD	94839	CANCARA ASSET SEC LLC CP	0.17000	03/10/14	50,000,000.00	49,983,944.44	49,982,175.00
PSI	NTRD	CPD	94840	SALISBURY REC CO LLC CP	0.15000	02/12/14	50,000,000.00	49,991,250.00	49,990,025.00
PSI	NTRD	CPD	94841	CAFCO LLC CP	0.16000	03/10/14	25,000,000.00	24,992,444.44	24,991,232.50
PSI	NTRD	CPD	94844	CIESCO LLC CP	0.17000	03/10/14	30,000,000.00	29,990,366.67	29,992,986.00
PSI	NTRD	CPD	94845	ABBEY NATIONAL NA LLC CP	0.11000	01/06/14	50,000,000.00	49,999,236.11	49,999,000.00
PSI	NTRD	CPD	94849	CREDIT AGRICOLE NA INC CP	0.10000	01/10/14	50,000,000.00	49,998,750.00	49,998,640.00
PSI	NTRD	CPD	94852	ALPINE SECURITIZATION CORP CP	0.11500	01/14/14	50,000,000.00	49,997,923.61	49,997,900.00
PSI	NTRD	CPD	94853	CANCARA ASSET SEC LLC CP	0.15000	02/07/14	20,000,000.00	19,996,916.67	19,996,602.00
PSI	NTRD	CPD	94857	AUTOBAHN FUNDING CO LLC CP	0.12000	01/16/14	10,000,000.00	9,999,500.00	9,999,413.00
PSI	NTRD	CPD	94858	ALPINE SECURITIZATION CORP CP	0.11500	01/16/14	50,000,000.00	49,997,604.17	49,997,510.00
PSI	NTRD	CPD	94859	SHEFFIELD RECEIVABLES CORP CP	0.11500	01/15/14	30,000,000.00	29,998,658.33	29,998,626.00
PSI	NTRD	CPD	94860	MONT BLANC CAPITAL CORP CP	0.10000	01/09/14	3,000,000.00	2,999,933.33	2,999,913.90
PSI	NTRD	CPD	94862	ATLANTIC ASSET SEC LLC CP	0.12000	01/10/14	25,000,000.00	24,999,250.00	24,999,320.00

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PSI	NTRD	CPD	94863	ABBEY NATIONAL NA LLC CP	0.11000	01/13/14	25,000,000.00	24,999,083.33	24,998,917.50
PSI	NTRD	CPD	94865	CREDIT AGRICOLE NA INC CP	0.09000	01/17/14	25,000,000.00	24,999,000.00	24,998,665.00
PSI	NTRD	CPD	94868	AUTOBAHN FUNDING CO LLC CP	0.13000	01/13/14	15,000,000.00	14,999,350.00	14,999,323.50
PSI	NTRD	CPD	94869	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/15/14	25,000,000.00	24,998,638.89	24,998,645.00
PSI	NTRD	CPD	94870	AUTOBAHN FUNDING CO LLC CP	0.13000	01/13/14	40,000,000.00	39,998,266.67	39,998,196.00
PSI	NTRD	CPD	94871	BARTON CAPITAL LLC CP	0.15000	02/10/14	50,000,000.00	49,991,666.67	49,994,590.00
PSI	NTRD	CPD	94872	SHEFFIELD RECEIVABLES CORP CP	0.13000	01/09/14	20,000,000.00	19,999,422.22	19,999,526.00
PSI	NTRD	CPD	94873	ATLANTIC ASSET SEC LLC CP	0.13000	01/31/14	25,000,000.00	24,997,291.67	24,997,180.00
PSI	NTRD	CPD	94874	BARTON CAPITAL LLC CP	0.14000	02/14/14	30,000,000.00	29,994,866.66	29,996,250.00
PSI	NTRD	CPD	94875	MONT BLANC CAPITAL CORP CP	0.18000	03/10/14	15,364,000.00	15,358,776.24	15,358,522.73
PSI	NTRD	CPD	94876	CIESCO LLC CP	0.16000	03/12/14	33,008,000.00	32,997,730.84	32,999,863.53
PSI	NTRD	CPD	94877	SALISBURY REC CO LLC CP	0.17000	03/05/14	22,850,000.00	22,843,202.13	22,842,566.90
PSI	NTRD	CPD	94878	ABBEY NATIONAL NA LLC CP	0.11000	01/14/14	25,000,000.00	24,999,006.95	24,998,827.50
PSI	NTRD	CPD	94879	CREDIT AGRICOLE NA INC CP	0.12000	02/03/14	50,000,000.00	49,994,500.00	49,993,720.00
PSI	NTRD	CPD	94880	ABBEY NATIONAL NA LLC CP	0.11000	01/16/14	25,000,000.00	24,998,854.17	24,998,662.50
PSI	NTRD	CPD	94881	CREDIT AGRICOLE NA INC CP	0.12000	02/04/14	25,000,000.00	24,997,166.67	24,996,767.50
PSI	NTRD	CPD	94884	BARTON CAPITAL LLC CP	0.14000	02/11/14	45,000,000.00	44,992,825.00	44,994,960.00
PSI	NTRD	CPD	94886	ATLANTIC ASSET SEC LLC CP	0.12000	01/17/14	25,000,000.00	24,998,666.66	24,998,665.00
PSI	NTRD	CPD	94887	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	02/27/14	25,000,000.00	24,993,270.84	24,993,315.00
PSI	NTRD	CPD	94888	AUTOBAHN FUNDING CO LLC CP	0.12000	01/16/14	35,000,000.00	34,998,250.00	34,997,945.50
PSI	NTRD	CPD	94889	AUTOBAHN FUNDING CO LLC CP	0.13000	01/17/14	25,000,000.00	24,998,555.56	24,998,430.00
PSI	NTRD	CPD	94890	BARTON CAPITAL LLC CP	0.15000	02/10/14	9,000,000.00	8,998,500.00	8,999,026.20
PSI	NTRD	CPD	94891	REGENCY MARKETS NO. 1 LLC CP	0.14000	01/15/14	17,500,000.00	17,499,047.22	17,499,051.50
PSI	NTRD	CPD	94892	ATLANTIC ASSET SEC LLC CP	0.12000	01/14/14	50,000,000.00	49,997,833.33	49,997,900.00
PSI	NTRD	CPD	94893	ABBEY NATIONAL NA LLC CP	0.11000	01/16/14	50,000,000.00	49,997,708.34	49,997,325.00
PSI	NTRD	CPD	94899	CANCARA ASSET SEC LLC CP	0.14000	02/03/14	50,000,000.00	49,993,583.33	49,992,680.00
PSI	NTRD	CPD	94901	AUTOBAHN FUNDING CO LLC CP	0.12000	01/13/14	25,000,000.00	24,999,000.00	24,998,872.50
PSI	NTRD	CPD	94902	AUTOBAHN FUNDING CO LLC CP	0.13000	01/14/14	35,000,000.00	34,998,356.94	34,998,257.00
PSI	NTRD	CPD	94903	SHEFFIELD RECEIVABLES CORP CP	0.12000	01/22/14	1,980,000.00	1,979,861.40	1,979,853.68
PSI	NTRD	CPD	94904	BARTON CAPITAL LLC CP	0.12000	01/15/14	30,981,000.00	30,979,554.22	30,980,095.35
PSI	NTRD	CPD	94905	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	02/27/14	16,750,000.00	16,745,491.46	16,745,521.05
PSI	NTRD	CPD	94906	ATLANTIC ASSET SEC LLC CP	0.11000	01/07/14	50,000,000.00	49,999,083.33	49,999,125.00
PSI	NTRD	CPD	94907	ABBEY NATIONAL NA LLC CP	0.12000	01/16/14	25,000,000.00	24,998,750.00	24,998,662.50

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PSI	NTRD	CPD	94908	SALISBURY REC CO LLC CP	0.15000	02/12/14	2,000,000.00	1,999,650.00	1,999,601.00
PSI	NTRD	CPD	94909	CAFCO LLC CP	0.15000	03/06/14	6,800,000.00	6,798,186.66	6,797,765.52
PSI	NTRD	CPD	94914	SHEFFIELD RECEIVABLES CORP CP	0.12000	01/16/14	40,000,000.00	39,998,000.00	39,998,008.00
PSI	NTRD	CPD	94919	ATLANTIC ASSET SEC LLC CP	0.12000	01/17/14	25,000,000.00	24,998,666.67	24,998,665.00
PSI	NTRD	CPD	94920	SHEFFIELD RECEIVABLES CORP CP	0.15000	02/19/14	25,000,000.00	24,994,895.83	24,994,687.50
PSI	NTRD	CPD	94921	ABBEY NATIONAL NA LLC CP	0.10000	01/16/14	25,000,000.00	24,998,958.34	24,998,662.50
PSI	NTRD	CPD	94922	ING U.S. FUNDING LLC CP	0.15000	02/07/14	50,000,000.00	49,992,291.67	49,992,875.00
PSI	NTRD	CPD	94923	ATLANTIC ASSET SEC LLC CP	0.13000	01/16/14	25,000,000.00	24,998,645.84	24,998,755.00
PSI	NTRD	CPD	94924	AUTOBAHN FUNDING CO LLC CP	0.12000	01/30/14	14,000,000.00	13,998,646.67	13,998,250.00
PSI	NTRD	CPD	94925	CIESCO LLC CP	0.13000	02/04/14	13,300,000.00	13,298,367.06	13,298,874.82
PSI	NTRD	CPD	94927	JUPITER SEC COMPANY LLC CP	0.12000	02/10/14	38,300,000.00	38,294,893.33	38,293,791.57
PSI	NTRD	CPD	94928	CANCARA ASSET SEC LLC CP	0.15000	02/06/14	50,000,000.00	49,992,500.00	49,991,830.00
PSI	NTRD	CPD	94931	ATLANTIC ASSET SEC LLC CP	0.14000	01/21/14	50,000,000.00	49,996,111.11	49,996,500.00
PSI	NTRD	CPD	94932	AUTOBAHN FUNDING CO LLC CP	0.12500	01/17/14	25,000,000.00	24,998,611.11	24,998,430.00
PSI	NTRD	CPD	94933	AUTOBAHN FUNDING CO LLC CP	0.13000	01/22/14	16,000,000.00	15,998,786.67	15,998,620.80
PSI	NTRD	CPD	94934	ATLANTIC ASSET SEC LLC CP	0.14000	01/21/14	18,000,000.00	17,998,600.00	17,998,740.00
PSI	NTRD	CPD	94935	BARTON CAPITAL LLC CP	0.14000	02/14/14	20,000,000.00	19,996,577.78	19,997,500.00
PSI	NTRD	CPD	94936	ING U.S. FUNDING LLC CP	0.15000	02/07/14	16,000,000.00	15,997,533.33	15,997,720.00
PSI	NTRD	CPD	94937	ABBEY NATIONAL NA LLC CP	0.10000	01/17/14	25,000,000.00	24,998,888.89	24,998,587.50
PSI	NTRD	CPD	94942	BARTON CAPITAL LLC CP	0.11000	01/17/14	34,000,000.00	33,998,337.78	33,998,874.60
PSI	NTRD	CPD	94943	AUTOBAHN FUNDING CO LLC CP	0.13000	01/22/14	50,000,000.00	49,996,208.33	49,995,690.00
PSI	NTRD	CPD	94944	ATLANTIC ASSET SEC LLC CP	0.14000	01/24/14	50,000,000.00	49,995,527.78	49,995,900.00
PSI	NTRD	CPD	94947	BARTON CAPITAL LLC CP	0.11000	01/17/14	50,000,000.00	49,997,555.55	49,998,345.00
PSI	NTRD	CPD	94948	CANCARA ASSET SEC LLC CP	0.15000	02/06/14	50,000,000.00	49,992,500.00	49,991,830.00
PSI	NTRD	CPD	94952	AUTOBAHN FUNDING CO LLC CP	0.13000	01/23/14	15,000,000.00	14,998,808.33	14,998,639.50
PSI	NTRD	CPD	94953	THUNDER BAY FUNDING LLC CP	0.13000	01/21/14	25,000,000.00	24,998,194.44	24,997,957.50
PSI	NTRD	CPD	94954	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/21/14	50,000,000.00	49,996,111.11	49,995,915.00
PSI	NTRD	CPD	94955	AUTOBAHN FUNDING CO LLC CP	0.13000	01/22/14	25,000,000.00	24,998,104.16	24,997,845.00
PSI	NTRD	CPD	94956	ALPINE SECURITIZATION CORP CP	0.11000	01/16/14	25,000,000.00	24,998,854.17	24,998,755.00
PSI	NTRD	CPD	94957	CREDIT AGRICOLE NA INC CP	0.17000	02/20/14	25,000,000.00	24,994,097.23	24,994,617.50
PSI	NTRD	CPD	94958	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/21/14	31,600,000.00	31,597,542.22	31,597,418.28
PSI	NTRD	CPD	94959	ATLANTIC ASSET SEC LLC CP	0.14000	01/23/14	25,000,000.00	24,997,861.11	24,998,052.50
PSI	NTRD	CPD	94960	BARTON CAPITAL LLC CP	0.11000	01/31/14	50,000,000.00	49,995,416.66	49,996,515.00

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PSI	NTRD	CPD	94961	REGENCY MAREKTS NO. 1 LLC CP	0.15000	02/05/14	17,705,000.00	17,702,418.02	17,702,202.61
PSI	NTRD	CPD	94963	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/21/14	50,000,000.00	49,996,111.11	49,995,915.00
PSI	NTRD	CPD	94967	ALPINE SECURITIZATION CORP CP	0.12000	01/29/14	35,000,000.00	34,996,733.33	34,996,363.50
PSI	NTRD	CPD	94968	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/22/14	7,007,000.00	7,006,427.76	7,006,396.00
PSI	NTRD	CPD	94969	MONT BLANC CAPITAL CORP CP	0.13000	01/09/14	7,900,000.00	7,899,771.78	7,899,773.27
PSI	NTRD	CPD	94970	AUTOBAHN FUNDING CO LLC CP	0.13000	01/24/14	50,000,000.00	49,995,847.22	49,995,235.00
PSI	NTRD	CPD	94971	CANCARA ASSET SEC LLC CP	0.15500	02/18/14	50,000,000.00	49,989,666.67	49,988,225.00
PSI	NTRD	CPD	94972	REGENCY MAREKTS NO. 1 LLC CP	0.14000	01/10/14	43,000,000.00	42,998,495.00	42,998,589.60
PSI	NTRD	CPD	94974	CREDIT AGRICOLE NA INC CP	0.14000	02/05/14	35,000,000.00	34,995,236.11	34,995,310.00
PSI	NTRD	CPD	94975	ABBEY NATIONAL NA LLC CP	0.18000	02/03/14	50,000,000.00	49,991,750.00	49,993,595.00
PSI	NTRD	CPD	94979	ALPINE SECURITIZATION CORP CP	0.12000	01/30/14	50,000,000.00	49,995,166.66	49,994,585.00
PSI	NTRD	CPD	94980	ATLANTIC ASSET SEC LLC CP	0.13000	01/22/14	50,000,000.00	49,996,208.33	49,996,305.00
PSI	NTRD	CPD	94983	CREDIT AGRICOLE NA INC CP	0.14000	02/05/14	50,000,000.00	49,993,194.45	49,993,300.00
PSI	NTRD	CPD	94984	ABBEY NATIONAL NA LLC CP	0.18000	02/04/14	50,000,000.00	49,991,500.00	49,993,375.00
PSI	NTRD	CPD	94985	CANCARA ASSET SEC LLC CP	0.18000	02/25/14	5,273,000.00	5,271,549.93	5,271,548.34
PSI	NTRD	CPD	94986	BARTON CAPITAL LLC CP	0.16000	02/03/14	3,500,000.00	3,499,486.66	3,499,718.95
PSI	NTRD	CPD	94993	BARTON CAPITAL LLC CP	0.13000	02/06/14	35,000,000.00	34,995,450.00	34,996,797.50
PSI	NTRD	CPD	94994	BARTON CAPITAL LLC CP	0.13000	02/07/14	50,000,000.00	49,993,319.44	49,995,195.00
PSI	NTRD	CPD	94995	ATLANTIC ASSET SEC LLC CP	0.14000	01/24/14	43,100,000.00	43,096,144.95	43,096,465.80
PSI	NTRD	CPD	94996	CREDIT AGRICOLE NA INC CP	0.14000	02/03/14	50,000,000.00	49,993,583.34	49,993,720.00
PSI	NTRD	CPD	94997	ABBEY NATIONAL NA LLC CP	0.13000	02/04/14	50,000,000.00	49,993,861.11	49,993,375.00
PSI	NTRD	CPD	95000	SHEFFIELD RECEIVABLES CORP CP	0.17000	03/19/14	24,000,000.00	23,991,273.34	23,991,055.20
PSI	NTRD	CPD	95010	ATLANTIC ASSET SEC LLC CP	0.15000	02/03/14	25,000,000.00	24,996,562.50	24,996,812.50
PSI	NTRD	CPD	95011	AUTOBAHN FUNDING CO LLC CP	0.10000	01/08/14	10,000,000.00	9,999,805.56	9,999,749.00
PSI	NTRD	CPD	95012	AUTOBAHN FUNDING CO LLC CP	0.10000	01/13/14	10,000,000.00	9,999,666.67	9,999,549.00
PSI	NTRD	CPD	95013	CREDIT AGRICOLE NA INC CP	0.14000	02/05/14	50,000,000.00	49,993,194.44	49,993,300.00
PSI	NTRD	CPD	95014	REGENCY MARKETS NO. 1 LLC CP	0.14000	01/27/14	50,000,000.00	49,994,944.44	49,994,490.00
PSI	NTRD	CPD	95015	REGENCY MARKETS NO. 1 LLC CP	0.14000	01/27/14	50,000,000.00	49,994,944.44	49,994,490.00
PSI	NTRD	CPD	95016	ALPINE SECURITIZATION CORP CP	0.16000	03/26/14	16,040,000.00	16,034,011.73	16,033,296.88
PSI	NTRD	CPD	95019	REGENCY MARKETS NO. 1 LLC CP	0.14000	01/27/14	50,000,000.00	49,994,944.44	49,994,490.00
PSI	NTRD	CPD	95020	CANCARA ASSET SEC LLC CP	0.18000	03/24/14	50,000,000.00	49,979,500.00	49,977,520.00
PSI	NTRD	CPD	95021	CANCARA ASSET SEC LLC CP	0.18000	03/24/14	5,000,000.00	4,997,950.00	4,997,752.00
PSI	NTRD	CPD	95027	BARTON CAPITAL LLC CP	0.10000	02/06/14	21,000,000.00	20,997,900.00	20,998,078.50

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PSI	NTRD	CPD	95028	BARTON CAPITAL LLC CP	0.10000	02/05/14	25,000,000.00	24,997,569.45	24,997,800.00
PSI	NTRD	CPD	95029	AUTOBAHN FUNDING CO LLC CP	0.12000	01/28/14	50,000,000.00	49,995,500.00	49,994,245.00
PSI	NTRD	CPD	95032	ABBEY NATIONAL NA LLC CP	0.12000	02/04/14	50,000,000.00	49,994,333.34	49,993,375.00
PSI	NTRD	CPD	95033	CREDIT AGRICOLE NA INC. CP	0.19000	03/18/14	19,000,000.00	18,992,378.89	18,992,400.00
		CPD Total					7,744,291,000.00	7,743,569,679.67	7,743,604,325.49
PSI	NTRD	FFCB	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,994,833.33	50,011,550.00
PSI	NTRD	FFCB	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,107,921.97	20,114,645.41
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,991,333.52	24,902,250.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,974,000.55	24,902,250.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,603,550.45	20,544,356.25
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,112,590.91	34,901,483.36
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,389,605.62	17,884,542.40
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,983,640.42	26,357,022.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,233.44	24,501,550.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,965,175.72	24,007,575.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	15,926,007.50
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,030,294.20	26,434,017.30
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,558.59	22,761,131.64
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,083,915.20
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,481,469.10
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,953,125.00	49,326,500.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	31,999,971.88	31,598,555.90
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,049,700.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,954,619.75	49,271,550.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,968,728.07	48,930,600.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,512,149.60	35,753,589.42
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,853,704.37	44,629,131.81
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	38,454,601.08
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,690,900.18	22,902,125.00
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,190,389.73	43,776,209.40
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,877,072.85	48,215,000.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,631.22	144,645.00

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PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,085,050.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,978,765.40	24,085,050.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,498.27	10,212,061.20
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,085,050.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	23,910,475.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	23,910,475.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	23,910,475.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,554,528.60
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,215,542.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,967,942.22	24,320,825.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,481,581.55
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,622,305.74	27,352,717.92
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	7,955,591.49
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,068,144.20
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,133,180.11	14,417,527.80
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,987,121.41	23,748,025.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,477,204.89	41,321,563.50
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,977,795.53	19,033,040.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	23,901,925.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,960,862.62	23,792,500.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,960,862.62	23,792,500.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,960,862.62	23,792,500.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,225,300.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,972,583.52	24,191,950.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,523.05	19,456,560.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,344.59	16,538,076.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,109,934.27	24,064,925.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	19,737,120.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,335,700.00
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	7,894,848.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,056,020.40
PSI	NTRD	FFCB	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	12,367,687.50
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,829,538.73	8,682,624.94

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PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	14,818,425.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,993,010.04	9,878,950.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,237,793.00
PSI	NTRD	FFCB	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,988,513.14	24,868,475.00
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,384,747.87	24,461,584.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,502,650.39	16,313,084.48
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,977,012.60	24,969,850.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,978,851.59	22,972,262.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,980,600.33	19,894,820.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,885,547.25	14,821,640.90
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,024,300.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,024,300.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,024,300.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,739,287.79	11,716,787.36
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,464,915.81	23,574,290.97
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	14,927,295.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	14,927,295.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,435,165.19	31,933,374.00
PSI	NTRD	FFCB	94422	FFCB (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,981,593.10	18,740,992.00
PSI	NTRD	FFCB	94423	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,990,312.16	19,727,360.00
PSI	NTRD	FFCB	94424	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,990,312.16	19,727,360.00
PSI	NTRD	FFCB	94464	FFCB (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	24,698,275.00
PSI	NTRD	FFCB	94486	FFCB (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,823,442.44	15,643,887.39
PSI	NTRD	FFCB	94487	FFCB (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,448,099.04	9,340,887.61
PSI	NTRD	FFCB	94515	FFCB (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	24,805,075.00
PSI	NTRD	FFCB	94675	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,613,850.00
PSI	NTRD	FFCB	94676	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,613,850.00
PSI	NTRD	FFCB	94677	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,613,850.00
PSI	NTRD	FFCB	94678	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,613,850.00
PSI	NTRD	FFCB	94679	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,613,850.00
PSI	NTRD	FFCB	94720	FFCB (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	21,923,918.67
PSI	NTRD	FFCB	94758	FFCB (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,643,862.50
PSI	NTRD	FFCB	94759	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,696,750.00

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PSI	NTRD	FFCB	94760	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,696,750.00
PSI	NTRD	FFCB	94761	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,696,750.00
PSI	NTRD	FFCB	94762	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,696,750.00
PSI	NTRD	FFCB	94778	FFCB	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,444,715.99
PSI	NTRD	FFCB	94855	FFCB (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	27,660,360.00
PSI	NTRD	FFCB	94885	FFCB (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	27,766,800.96
PSI	NTRD	FFCB	94900	FFCB (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,969,028.25	24,874,675.00
PSI	NTRD	FFCB	94917	FFCB (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,083,531.56	22,847,167.56
PSI	NTRD	FFCB	95022	FFCB (CALLABLE)	1.74000	06/27/18	50,000,000.00	49,935,197.81	49,855,200.00
PSI	NTRD	FFCB	95023	FFCB (CALLABLE)	1.74000	06/27/18	29,040,000.00	29,002,362.89	28,955,900.16
		FFCB Total					2,426,761,000.00	2,423,406,538.37	2,374,265,447.42
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	39,828,293.23	39,953,470.43
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,219,770.60	19,744,637.12
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	43,920,614.49	44,461,977.30
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,018,195.01	13,058,331.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,424,960.42	51,493,900.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,237,852.75	9,433,682.48
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,175,182.70	50,527,850.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,179,683.59	25,574,075.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,278,428.33	51,072,500.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,943,951.93	45,266,625.00
PSI	NTRD	FHLB	90479	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,052,850.00
PSI	NTRD	FHLB	90480	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,052,850.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,585,949.78	26,381,933.20
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,709,299.14	29,481,314.45
PSI	NTRD	FHLB	90527	FHLB	0.37500	06/12/14	50,000,000.00	49,998,863.96	50,052,850.00
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,990,991.24	24,772,125.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,996,853.49	24,553,700.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,823,150.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,392,200.27
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,190,330.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,980,669.97	24,399,875.00

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PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,759,441.43
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,008,300.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,190,690.78	43,324,923.20
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,989,702.19	47,925,800.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,988,466.45	26,838,448.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,859,966.17	43,900,504.20
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,956,390.16	47,821,900.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,913,480.47	36,292,039.91
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,278,288.60
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,008,300.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,175,300.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,155,400.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,753,664.52	31,031,235.04
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,018,300.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	48,220,750.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,989,262.89	24,133,100.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	9,857,208.60
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,324,725.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,184,000.95
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	6,901,766.30
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,369,550.00
PSI	NTRD	FHLB	93553	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FHLB	93554	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FHLB	93555	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FHLB	93556	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FHLB	93557	FHLB	0.12000	03/28/14	50,000,000.00	49,995,103.65	49,998,800.00
PSI	NTRD	FHLB	93558	FHLB	0.15000	05/01/14	24,000,000.00	24,000,000.00	24,001,584.00
PSI	NTRD	FHLB	93559	FHLB	0.12000	03/28/14	50,000,000.00	49,995,103.65	49,998,800.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,990,930.23	50,001,450.00
PSI	NTRD	FHLB	93561	FHLB	0.12000	03/28/14	50,000,000.00	49,995,103.65	49,998,800.00
PSI	NTRD	FHLB	93562	FHLB	0.12000	03/28/14	27,000,000.00	26,997,355.97	26,999,352.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,995,646.51	24,000,696.00
PSI	NTRD	FHLB	93889	FHLB (CALLABLE)	1.87500	09/05/18	25,000,000.00	24,976,615.55	24,862,775.00

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PSI	NTRD	FHLB	93890	FHLB (CALLABLE)	1.87500	09/05/18	16,025,000.00	16,010,002.36	15,937,038.78
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,008,198.08	42,525,849.96
PSI	NTRD	FHLB	94411	FHLB (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,064,279.73	21,730,623.20
PSI	NTRD	FHLB	94441	FHLB (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,987,835.43	24,640,425.00
PSI	NTRD	FHLB	94454	FHLB (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,337,049.41	22,920,440.40
PSI	NTRD	FHLB	94465	FHLB (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,461,012.96	19,234,247.54
PSI	NTRD	FHLB	94674	FHLB (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,456,426.90
PSI	NTRD	FHLB	94780	FHLB (CALLABLE)	1.76000	12/20/18	25,000,000.00	24,975,909.36	24,769,950.00
PSI	NTRD	FHLB	94854	FHLB (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,544,291.93	11,396,431.20
PSI	NTRD	FHLB	94991	FHLB (CALLABLE)	1.80000	12/27/18	35,085,000.00	34,980,033.21	34,816,564.67
PSI	NTRD	FHLB	95024	FHLB	0.12000	05/27/14	50,000,000.00	49,999,806.62	49,998,000.00
		FHLB Total					2,236,715,000.00	2,236,845,462.56	2,211,570,962.13
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,067,107.90	7,080,699.39
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	50,056,059.37	50,078,500.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,052,866.22	25,582,925.00
PSI	NTRD	FHLM	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,983,879.93	50,067,400.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,168,700.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	49,772,500.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,991,245.22	49,305,900.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	49,780,050.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,322,000.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,313,300.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,313,300.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,314,150.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,321,500.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,798,322.25
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,750,600.00
PSI	NTRD	FHLM	90485	FHLMC (CALLABLE)	1.12500	07/17/17	50,000,000.00	50,000,000.00	49,479,500.00
PSI	NTRD	FHLM	90489	FHLMC (CALLABLE)	1.15000	07/18/17	50,000,000.00	50,000,000.00	49,762,100.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,241,585.62	46,973,634.75
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,144,477.67	22,020,444.65
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,500,800.00

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PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,481,853.36
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,054,150.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,054,150.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,054,150.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	48,874,300.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	48,874,300.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,992,113.91	24,437,150.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,437,150.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,819,872.15
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	48,156,900.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	13,857,034.40
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,085,600.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	23,854,075.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	20,875,861.45
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,167,600.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,146,552.94
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,013,652.00
PSI	NTRD	FHLM	93567	FHLMC	0.14500	03/27/14	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	FHLM	93568	FHLMC	0.14500	03/27/14	15,000,000.00	15,000,000.00	15,000,525.00
PSI	NTRD	FHLM	93569	FHLMC	4.50000	01/15/14	50,000,000.00	50,082,969.15	50,078,500.00
PSI	NTRD	FHLM	93570	FHLMC	4.50000	01/15/14	50,000,000.00	50,082,969.15	50,078,500.00
PSI	NTRD	FHLM	93571	FHLMC	4.50000	01/15/14	50,000,000.00	50,082,969.15	50,078,500.00
PSI	NTRD	FHLM	93572	FHLMC	4.50000	01/15/14	40,874,000.00	40,941,825.62	40,938,172.18
PSI	NTRD	FHLM	94048	FHLMC (CALLABLE)	2.25000	09/26/18	20,000,000.00	20,000,000.00	20,053,880.00
PSI	NTRD	FHLM	94063	FHLMC (CALLABLE)	2.25000	09/20/18	15,000,000.00	14,998,584.61	15,030,270.00
PSI	NTRD	FHLM	94066	FHLMC (CALLABLE)	2.25000	09/20/18	10,100,000.00	10,097,617.43	10,120,381.80
PSI	NTRD	FHLM	94440	FHLMC (CALLABLE)	1.75000	11/27/18	27,470,000.00	27,470,000.00	27,065,943.77
PSI	NTRD	FHLM	94446	FHLMC (CALLABLE)	1.73000	11/19/18	25,000,000.00	25,000,000.00	24,643,975.00
PSI	NTRD	FHLM	94516	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	24,787,150.00
PSI	NTRD	FHLM	94517	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	24,787,150.00
PSI	NTRD	FHLM	94526	FHLMC (CALLABLE)	1.87500	12/04/18	25,000,000.00	25,000,000.00	24,819,125.00
PSI	NTRD	FHLM	94629	FHLMC (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,694,672.77	24,247,825.00
PSI	NTRD	FHLM	94695	FHLMC (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,903,866.78	17,660,515.60

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PSI	NTRD	FHLM	94737	FHLMC (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	24,734,650.00
PSI	NTRD	FHLM	94738	FHLMC (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	24,741,625.00
PSI	NTRD	FHLM	94741	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,987,595.84	24,699,475.00
PSI	NTRD	FHLM	94743	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,970,197.37	24,699,475.00
PSI	NTRD	FHLM	94804	FHLMC (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,722,555.06	49,237,600.00
PSI	NTRD	FHLM	94805	FHLMC (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,141,888.84	4,101,492.08
PSI	NTRD	FHLM	94817	FHLMC (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	24,821,025.00
PSI	NTRD	FHLM	94992	FHLMC (CALLABLE)	1.98000	12/27/18	50,000,000.00	50,000,000.00	50,029,800.00
		FHLM Total					2,108,768,000.00	2,108,212,047.61	2,081,407,982.77
PSI	NTRD	FHLMD	93551	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,997,166.67	49,999,600.00
PSI	NTRD	FHLMD	93552	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,997,166.67	49,999,600.00
PSI	NTRD	FHLMD	94643	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,949,444.44	49,960,600.00
PSI	NTRD	FHLMD	94644	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,949,444.44	49,960,600.00
PSI	NTRD	FHLMD	94645	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,949,444.44	49,960,600.00
PSI	NTRD	FHLMD	94646	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,949,444.44	49,960,600.00
PSI	NTRD	FHLMD	94806	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,963,166.67	49,974,750.00
PSI	NTRD	FHLMD	94807	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,963,166.67	49,974,750.00
PSI	NTRD	FHLMD	94808	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,963,166.67	49,974,750.00
PSI	NTRD	FHLMD	94896	FHLMC D/N	0.11000	05/16/14	50,000,000.00	49,979,222.22	49,987,000.00
PSI	NTRD	FHLMD	94897	FHLMC D/N	0.11000	05/16/14	26,000,000.00	25,989,195.56	25,993,240.00
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,927,291.66	49,932,600.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,927,291.66	49,932,600.00
PSI	NTRD	FHLMD	95006	FHLMC D/N	0.12000	06/23/14	50,000,000.00	49,971,000.00	49,980,900.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,926,458.33	49,931,850.00
		FHLMD Total					726,000,000.00	725,402,070.54	725,524,040.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	50,057,983.69	50,120,000.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	50,057,983.69	50,120,000.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,675,375.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,989,457.83	25,582,575.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,299,161.19	25,790,150.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,094,600.11	35,764,785.00

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PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,966,428.96	25,530,875.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,305,861.42	50,839,000.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,284,927.94	50,839,000.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	55,232,265.57	55,928,200.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	55,232,265.57	55,928,200.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,212,422.50	50,839,000.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,243,079.89	50,839,000.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,314,193.35	50,601,650.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,594,832.72	50,839,000.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,297,416.36	25,419,500.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,523,900.91	50,839,000.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,523,900.91	50,839,000.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,314,193.35	50,601,650.00
PSI	NTRD	FNMA	90290	FNMA (CALLABLE)	1.20000	06/28/17	50,000,000.00	50,000,000.00	49,834,900.00
PSI	NTRD	FNMA	90351	FNMA (CALLABLE)	1.20000	06/28/17	33,645,000.00	33,645,000.00	33,533,904.21
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,770,110.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,874.02	14,638,090.50
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,795,632.97	14,400,030.00
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,093,586.96	49,378,800.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,588,518.40	12,408,892.44
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,037,100.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	48,992,650.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	48,992,650.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,986,189.76	48,992,650.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,093,950.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	38,777,682.48
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	21,788,031.60
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	47,990,900.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,882,696.21	20,036,265.70
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,220,000.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,230,250.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,009,150.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,006,200.00

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PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,020,800.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,009,150.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,402,745.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,187,750.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,275,850.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,592,370.11	35,304,543.00
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,073,175.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,073,175.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,120,050.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	23,985,375.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,965,390.12	24,021,375.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,857,050.87	12,448,409.63
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,594,850.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,579,598.37	24,747,350.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,182,594.37	48,372,400.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,903,017.38	29,410,419.20
PSI	NTRD	FNMA	94739	FNMA (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,127,936.52	22,784,205.51
PSI	NTRD	FNMA	94742	FNMA (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	24,764,450.00
PSI	NTRD	FNMA	94777	FNMA (CALLABLE)	1.80000	07/17/18	15,000,000.00	15,000,000.00	14,913,315.00
PSI	NTRD	FNMA	94792	FNMA (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,517,932.75	24,371,025.00
PSI	NTRD	FNMA	94797	FNMA (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,688,145.59	42,108,687.87
PSI	NTRD	FNMA	94798	FNMA (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,084,564.22	45,658,210.50
PSI	NTRD	FNMA	94799	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,582,900.00
PSI	NTRD	FNMA	94800	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,582,900.00
PSI	NTRD	FNMA	94801	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,582,900.00
PSI	NTRD	FNMA	94856	FNMA (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,568,264.92	28,759,530.49
PSI	NTRD	FNMA	94990	FNMA	1.62500	11/27/18	50,000,000.00	49,590,892.12	49,582,900.00
		FNMA Total					2,526,639,000.00	2,537,268,131.62	2,506,806,608.13
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,936,250.00	49,945,000.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,936,250.00	49,945,000.00
PSI	NTRD	FNMD	94894	FNMA D/N	0.12000	06/30/14	50,000,000.00	49,970,000.00	49,980,100.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,936,250.00	49,945,000.00

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PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,936,250.00	49,945,000.00
PSI	NTRD	FNMD	95008	FNMA D/N	0.12000	06/25/14	25,000,000.00	24,985,416.67	24,990,325.00
		FNMD Total					275,000,000.00	274,700,416.67	274,750,425.00
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	48,656,350.00
		FRAM2 Total					50,000,000.00	50,000,000.00	48,656,350.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.34585	06/25/15	50,000,000.00	50,000,000.00	49,760,500.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.34585	06/25/15	50,000,000.00	50,000,000.00	49,760,500.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,521,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.12335	04/09/14	50,000,000.00	50,001,287.01	50,127,400.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.19360	01/12/15	21,500,000.00	21,631,331.35	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.54360	10/10/14	50,000,000.00	50,003,778.46	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.38810	04/27/15	50,000,000.00	50,006,508.05	49,975,000.00
		FRCDQ2 Total					171,500,000.00	171,642,904.87	171,566,650.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	48,572,900.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	48,565,950.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,386,600.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	48,411,400.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	47,197,300.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	47,197,300.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	47,042,050.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	1.00000	01/08/19	50,000,000.00	50,000,000.00	47,157,700.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	47,242,800.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	1.05000	01/14/19	50,000,000.00	50,000,000.00	47,252,000.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	1.00000	01/28/19	50,000,000.00	50,000,000.00	47,226,550.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	1.05000	01/25/19	50,000,000.00	50,000,000.00	47,216,200.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	1.05000	01/28/19	50,000,000.00	50,000,000.00	47,206,350.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	1.00000	01/28/19	50,000,000.00	50,000,000.00	47,226,550.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	1.00000	01/28/19	50,000,000.00	50,000,000.00	47,259,600.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	1.50000	04/11/19	25,000,000.00	25,000,000.00	23,564,400.00

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PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	1.50000	04/17/19	25,000,000.00	25,000,000.00	23,505,350.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	1.00000	05/15/19	25,000,000.00	25,000,000.00	23,353,750.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	1.00000	05/15/19	25,000,000.00	25,000,000.00	23,353,750.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	1.25000	05/21/19	25,000,000.00	25,000,000.00	23,421,375.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	1.25000	05/21/19	25,000,000.00	25,000,000.00	23,421,375.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	1.00000	05/15/19	25,000,000.00	25,000,000.00	23,353,750.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	1.00000	05/22/19	25,000,000.00	25,000,000.00	23,340,775.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	1.50000	05/28/19	25,000,000.00	25,000,000.00	23,360,700.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	2.00000	05/22/19	50,000,000.00	50,000,000.00	46,775,450.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	2.00000	05/22/19	25,000,000.00	25,000,000.00	23,387,725.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	2.00000	05/22/19	25,000,000.00	25,000,000.00	23,387,725.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	1.50000	06/27/19	50,000,000.00	50,000,000.00	47,119,750.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	3.00000	07/11/19	25,000,000.00	25,000,000.00	24,070,025.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	3.50000	07/17/19	25,000,000.00	25,000,000.00	23,993,775.00
PSI	NTRD	MCPN	94631	FHLB (CALLABLE)	3.75000	12/13/18	25,000,000.00	25,000,000.00	24,319,700.00
PSI	NTRD	MCPN	94681	FHLB (CALLABLE)	3.75000	12/19/18	25,000,000.00	25,000,000.00	24,319,625.00
PSI	NTRD	MCPN	94698	FHLB (CALLABLE)	3.00000	12/18/18	25,000,000.00	24,995,038.34	24,336,600.00
		MCPN Total					1,250,000,000.00	1,249,995,038.34	1,185,546,850.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,574.48	49,100,850.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,277,311.48
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,459,400.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,132,350.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,384,250.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,493,100.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,408,700.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,237,150.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,572,804.00
PSI	NTRD	MCSA	94273	FHLMC (CALLABLE)	1.25000	10/30/18	28,000,000.00	28,000,000.00	27,872,180.00
PSI	NTRD	MCSA	94630	FHLB (CALLABLE)	2.50000	12/12/18	25,000,000.00	25,000,000.00	24,317,325.00
PSI	NTRD	MCSA	94680	FHLB (CALLABLE)	3.80000	12/19/18	25,000,000.00	25,000,000.00	24,295,450.00
PSI	NTRD	MCSA	94696	FHLB (CALLABLE)	2.75000	12/17/18	25,000,000.00	25,000,000.00	24,339,475.00
PSI	NTRD	MCSA	94697	FHLB (CALLABLE)	2.75000	12/17/18	25,000,000.00	25,000,000.00	24,339,475.00

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PSI	NTRD	MCSA	94740	FHLMC (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	24,738,825.00
PSI	NTRD	MCSA	94763	FHLMC (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	24,777,675.00
		MCSA Total					525,380,000.00	525,376,574.48	516,746,320.48
PSI	NTRD	NCD1	94371	UNION BANK OF CALIFORNIA NA CD	0.12000	01/02/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	NCD1	94547	UNION BANK OF CALIFORNIA NA CD	0.17000	02/03/14	50,000,000.00	50,000,000.00	50,002,800.00
PSI	NTRD	NCD1	94590	WELLS FARGO BANK NA CD	0.14000	02/18/14	50,000,000.00	50,000,000.00	50,003,400.00
PSI	NTRD	NCD1	94612	WELLS FARGO BANK NA CD	0.14000	02/18/14	50,000,000.00	50,000,000.00	50,003,400.00
PSI	NTRD	NCD1	94613	WELLS FARGO BANK NA CD	0.14000	02/20/14	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	NCD1	94626	WELLS FARGO BANK NA CD	0.14000	02/24/14	50,000,000.00	50,000,000.00	50,003,800.00
PSI	NTRD	NCD1	94670	WELLS FARGO BANK NA CD	0.14000	02/25/14	50,000,000.00	50,000,000.00	50,003,850.00
PSI	NTRD	NCD1	94686	UNION BANK OF CALIFORNIA NA CD	0.18000	02/25/14	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	NCD1	94688	WELLS FARGO BANK NA CD	0.14000	02/28/14	50,000,000.00	50,000,000.00	50,004,050.00
PSI	NTRD	NCD1	94711	UNION BANK OF CALIFORNIA NA CD	0.18000	03/03/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	NCD1	94787	WELLS FARGO BANK NA CD	0.13000	02/03/14	50,000,000.00	50,000,000.00	49,997,150.00
PSI	NTRD	NCD1	94788	UNION BANK OF CALIFORNIA NA CD	0.18000	03/05/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	NCD1	94789	UNION BANK OF CALIFORNIA NA CD	0.18000	03/05/14	25,000,000.00	25,000,000.00	24,999,550.00
PSI	NTRD	NCD1	94842	UNION BANK OF CALIFORNIA NA CD	0.18000	03/07/14	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	NCD1	95001	UNION BANK OF CALIFORNIA NA CD	0.18000	03/26/14	50,000,000.00	50,000,000.00	49,998,800.00
		NCD1 Total					725,000,000.00	725,000,000.00	725,023,100.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,260,348.36	50,736,350.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,130,174.18	25,368,175.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,362,797.82	50,966,800.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,346,227.56	50,966,800.00
		NOTE Total					175,000,000.00	174,099,547.92	178,038,125.00
PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,949,527.78	49,956,250.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,949,527.78	49,956,250.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,949,527.78	49,956,250.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,949,527.78	49,956,250.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,950,076.39	49,956,250.00
PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,950,076.39	49,956,250.00

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PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,950,076.39	49,956,250.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,950,076.39	49,956,250.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,937,888.89	49,945,200.00
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,937,888.89	49,945,200.00
		TBIL Total					500,000,000.00	499,474,194.46	499,540,400.00
PSI	NTRD	YANK1	93550	TORONTO DOMINION BANK NY CD	0.25500	01/17/14	50,000,000.00	50,000,221.91	50,004,100.00
PSI	NTRD	YANK1	93664	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	YANK1	93665	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	04/14/14	50,000,000.00	50,000,000.00	50,021,600.00
PSI	NTRD	YANK1	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	50,007,450.00
PSI	NTRD	YANK1	93963	BANK OF NOVA SCOTIA HOUSTON CD	0.20000	01/17/14	28,500,000.00	28,500,000.00	28,501,995.00
PSI	NTRD	YANK1	94209	UBS AG STAMFORD CT CD	0.16000	01/17/14	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	94210	RABOBANK NEDERLAND NV NY CD	0.20000	02/07/14	50,000,000.00	50,001,538.27	50,004,700.00
PSI	NTRD	YANK1	94211	BARCLAYS BANK PLC NY CD	0.14000	01/31/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94385	LLOYDS TSB BANK PLC NY CD	0.12000	01/02/14	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	94387	CREDIT AGRICOLE CIB NY CD	0.18500	01/02/14	50,000,000.00	50,000,013.88	50,000,350.00
PSI	NTRD	YANK1	94408	DEUTSCHE BANK AG NY CD	0.23000	02/28/14	50,000,000.00	50,000,804.95	50,005,700.00
PSI	NTRD	YANK1	94409	DEUTSCHE BANK AG NY CD	0.23000	02/28/14	30,000,000.00	30,000,482.97	30,003,420.00
PSI	NTRD	YANK1	94418	TORONTO DOMINION BANK NY CD	0.13000	01/02/14	50,000,000.00	50,000,013.89	50,000,100.00
PSI	NTRD	YANK1	94421	BANK OF MONTREAL CHICAGO CD	0.13000	01/02/14	50,000,000.00	50,000,013.89	50,000,100.00
PSI	NTRD	YANK1	94427	TORONTO DOMINION BANK NY CD	0.14000	01/15/14	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	94442	SOCIETE GENERALE NY CD	0.22000	01/31/14	50,000,000.00	50,000,416.45	50,006,450.00
PSI	NTRD	YANK1	94444	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	50,000,000.00	50,000,000.00	49,998,700.00
PSI	NTRD	YANK1	94445	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	15,000,000.00	15,000,000.00	14,999,610.00
PSI	NTRD	YANK1	94491	TORONTO DOMINION BANK NY CD	0.13500	01/15/14	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	94541	SVENSKA HANDELSBANKEN NY CD	0.14500	02/14/14	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	94548	LLOYDS TSB BANK PLC NY CD	0.16000	02/14/14	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	YANK1	94549	NORDEA BANK FINLAND PLC NY CD	0.14500	02/13/14	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	94562	DNB BANK ASA NY CD	0.15000	02/18/14	50,000,000.00	50,000,000.00	50,002,700.00
PSI	NTRD	YANK1	94614	UBS AG STAMFORD CT CD	0.19000	04/07/14	50,000,000.00	50,001,331.41	49,998,600.00
PSI	NTRD	YANK1	94616	BNP PARIBAS NY CD	0.56000	01/02/14	50,000,000.00	50,000,554.65	50,001,200.00
PSI	NTRD	YANK1	94656	BARCLAYS BANK PLC NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	49,995,150.00

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PSI	NTRD	YANK1	94657	BANK OF MONTREAL CHICAGO CD	0.12000	01/24/14	50,000,000.00	50,000,319.39	50,001,000.00
PSI	NTRD	YANK1	94658	SVENSKA HANDELSBANKEN NY CD	0.15000	02/25/14	50,000,000.00	50,000,763.62	50,000,000.00
PSI	NTRD	YANK1	94689	SVENSKA HANDELSBANKEN NY CD	0.15000	02/25/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	94690	DNB BANK ASA NY CD	0.13500	02/27/14	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	YANK1	94692	NORDEA BANK FINLAND PLC NY CD	0.17500	03/25/14	50,000,000.00	50,000,000.00	49,998,200.00
PSI	NTRD	YANK1	94693	NORDEA BANK FINLAND PLC NY CD	0.17500	03/25/14	25,000,000.00	25,000,000.00	24,999,100.00
PSI	NTRD	YANK1	94707	BNP PARIBAS SF CD	0.13000	01/02/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94725	BNP PARIBAS SF CD	0.13000	01/03/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94731	SVENSKA HANDELSBANKEN NY CD	0.15500	03/05/14	50,000,000.00	50,000,437.33	49,997,750.00
PSI	NTRD	YANK1	94732	NORDEA BANK FINLAND PLC NY CD	0.17500	04/04/14	50,000,000.00	50,000,000.00	49,996,700.00
PSI	NTRD	YANK1	94733	RABOBANK NEDERLAND NV NY CD	0.22000	06/02/14	50,000,000.00	50,000,000.00	49,991,500.00
PSI	NTRD	YANK1	94750	BNP PARIBAS SF CD	0.13000	01/03/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94768	TORONTO DOMINION BANK NY CD	0.10000	01/06/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	94769	BANK OF MONTREAL CHICAGO CD	0.10000	01/07/14	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	94790	BNP PARIBAS SF CD	0.13000	01/09/14	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	94793	TORONTO DOMINION BANK NY CD	0.12500	01/08/14	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	94794	SOCIETE GENERALE NY CD	0.21000	01/31/14	50,000,000.00	50,000,416.54	50,006,000.00
PSI	NTRD	YANK1	94795	UBS AG STAMFORD CT CD	0.16000	04/15/14	50,000,000.00	50,000,000.00	49,994,150.00
PSI	NTRD	YANK1	94796	SVENSKA HANDELSBANKEN NY CD	0.15500	03/05/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	94802	DNB BANK ASA NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	94803	CREDIT AGRICOLE CIB NY CD	0.18000	02/05/14	50,000,000.00	50,000,485.97	49,999,500.00
PSI	NTRD	YANK1	94809	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	50,000,000.00	50,000,000.00	49,989,950.00
PSI	NTRD	YANK1	94810	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	25,000,000.00	25,000,000.00	24,994,975.00
PSI	NTRD	YANK1	94811	BANK OF NOVA SCOTIA HOUSTON CD	0.12000	03/07/14	50,000,000.00	50,000,000.00	49,992,650.00
PSI	NTRD	YANK1	94812	LLOYDS TSB BANK PLC NY CD	0.14000	03/05/14	50,000,000.00	50,000,000.00	49,998,200.00
PSI	NTRD	YANK1	94813	NORDEA BANK FINLAND PLC NY CD	0.17000	04/03/14	50,000,000.00	50,001,277.11	49,996,100.00
PSI	NTRD	YANK1	94814	AU & NZ BANKING GRP NY CD	0.17500	06/06/14	35,000,000.00	35,000,000.00	34,997,690.00
PSI	NTRD	YANK1	94827	NORDEA BANK FINLAND PLC NY CD	0.18500	04/01/14	50,000,000.00	50,000,000.00	49,998,100.00
PSI	NTRD	YANK1	94830	TORONTO DOMINION BANK NY CD	0.13500	01/31/14	50,000,000.00	50,000,416.59	50,002,350.00
PSI	NTRD	YANK1	94831	TORONTO DOMINION BANK NY CD	0.13500	01/31/14	25,000,000.00	25,000,208.30	25,001,175.00
PSI	NTRD	YANK1	94843	SVENSKA HANDELSBANKEN NY CD	0.16000	03/10/14	50,000,000.00	50,000,472.04	49,998,050.00
PSI	NTRD	YANK1	94846	BARCLAYS BANK PLC NY CD	0.15000	02/12/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94847	BARCLAYS BANK PLC NY CD	0.18000	03/12/14	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	YANK1	94848	SOCIETE GENERALE NY CD	0.24000	02/11/14	50,000,000.00	50,000,569.22	49,998,800.00
PSI	NTRD	YANK1	94864	DNB BANK ASA NY CD	0.13000	03/14/14	50,000,000.00	50,000,000.00	49,997,950.00
PSI	NTRD	YANK1	94866	LLOYDS TSB BANK PLC NY CD	0.14000	03/11/14	50,000,000.00	50,000,000.00	49,998,050.00
PSI	NTRD	YANK1	94882	DNB BANK ASA NY CD	0.13000	03/11/14	50,000,000.00	50,000,000.00	49,998,050.00
PSI	NTRD	YANK1	94895	CREDIT AGRICOLE CIB NY CD	0.14000	02/03/14	50,000,000.00	50,000,458.25	49,997,600.00
PSI	NTRD	YANK1	94916	RABOBANK NEDERLAND NV NY CD	0.17000	03/17/14	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	YANK1	94918	RABOBANK NEDERLAND NV NY CD	0.17000	03/20/14	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	YANK1	94929	SOCIETE GENERALE NY CD	0.23000	01/31/14	50,000,000.00	50,000,416.56	50,006,850.00
PSI	NTRD	YANK1	94941	COMMONWEALTH BK OF AU NY CD	0.18000	06/30/14	50,000,000.00	50,002,497.73	49,992,450.00
PSI	NTRD	YANK1	94973	BANK OF MONTREAL CHICAGO CD	0.12000	02/28/14	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	94976	CREDIT AGRICOLE CIB NY CD	0.16000	02/03/14	50,000,000.00	50,000,458.25	49,998,550.00
PSI	NTRD	YANK1	94981	SVENSKA HANDELSBANKEN NY CD	0.17000	03/24/14	50,000,000.00	50,001,138.43	49,998,800.00
PSI	NTRD	YANK1	94982	CREDIT AGRICOLE CIB NY CD	0.16000	02/03/14	50,000,000.00	50,000,458.25	49,998,550.00
PSI	NTRD	YANK1	94989	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	03/24/14	50,000,000.00	50,000,000.00	49,997,650.00
PSI	NTRD	YANK1	95002	DEUTSCHE BANK AG NY CD	0.27000	04/28/14	50,000,000.00	50,006,482.34	50,006,500.00
PSI	NTRD	YANK1	95003	DEUTSCHE BANK AG NY CD	0.27000	04/28/14	20,000,000.00	20,002,592.93	20,002,600.00
PSI	NTRD	YANK1	95017	SVENSKA HANDELSBANKEN NY CD	0.17000	03/31/14	50,000,000.00	50,001,235.59	49,998,750.00
PSI	NTRD	YANK1	95018	BANK OF MONTREAL CHICAGO CD	0.13000	03/26/14	50,000,000.00	50,000,000.00	49,994,100.00
PSI	NTRD	YANK1	95031	SOCIETE GENERALE NY CD	0.24000	01/31/14	50,000,000.00	50,000,416.58	50,003,010.00
		YANK1 Total					3,728,500,000.00	3,728,526,913.29	3,728,510,875.00
	NTRD Total						25,562,704,000.00	25,566,745,048.87	25,364,584,291.42
				NTRD Historical Cost				25,597,375,131.59	
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,733,166.67	48,365,600.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,786,063.40	24,182,800.00
		FNMA Total					75,000,000.00	74,519,230.07	72,548,400.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,608,080.83	48,218,750.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,608,080.83	48,218,750.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,496,522.96	48,218,750.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,584,188.82	24,109,375.00
PSI	TRADE	NOTE	94756	USTN	1.25000	11/30/18	50,000,000.00	49,526,655.17	48,929,700.00
PSI	TRADE	NOTE	94757	USTN	1.25000	11/30/18	50,000,000.00	49,526,655.17	48,929,700.00

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		NOTE Total					275,000,000.00	272,350,183.78	266,625,025.00
	TRADE Total						350,000,000.00	346,869,413.85	339,173,425.00
				TRADE Historical Cost				346,546,950.00	
				PSI Total			25,912,704,000.00	25,913,614,462.72	25,703,757,716.42
				PSI Historical Cost				25,943,922,081.59	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,522,309.90	1,544,881.50
		CNFX Total					1,500,000.00	1,522,309.90	1,544,881.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,522,309.90	1,544,881.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,511.08	98,414.02
		BOND Total					85,000.00	85,511.08	98,414.02
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,511.08	98,414.02
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	8,599,490.00
		FFCB Total					10,000,000.00	10,000,000.00	8,599,490.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,125.28	724,682.96
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,074,928.00
		FHLB Total					8,818,225.81	8,817,125.28	7,799,610.96
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,516.11	1,279,173.00
		FHLM Total					1,500,000.00	1,493,516.11	1,279,173.00
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,804.06	5,333,022.00
		FNMA Total					6,000,000.00	5,994,804.06	5,333,022.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,718,693.00
		MCSA Total					3,000,000.00	3,000,000.00	2,718,693.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						29,318,225.81	29,305,445.45	25,729,988.96
SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,897.41	126,794.07
		FFCB Total					130,000.00	129,897.41	126,794.07
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	461,984.18

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		FHLM Total					476,000.00	476,000.00	461,984.18
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,602.27	1,541,713.03
		FNMA Total					1,573,000.00	1,572,602.27	1,541,713.03
SPI	SANIT	MCSA	89211	FHLMC (CALLABLE)	0.75000	02/28/17	227,000.00	227,000.00	227,155.50
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.75000	10/17/17	570,000.00	570,000.00	564,169.47
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,385,889.40
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	597,108.00
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	105,503.18
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.60000	12/14/17	800,000.00	800,000.00	785,996.00
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	184,733.88
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	197,634.40
SPI	SANIT	MCSA	94275	FHLMC (CALLABLE)	1.25000	10/30/18	1,000,000.00	1,000,000.00	997,951.00
		MCSA Total					5,092,000.00	5,092,000.00	5,046,140.83
	SANIT- SANITATION DISTRICT Total						7,271,000.00	7,270,499.68	7,176,632.11
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/14	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/14	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/14	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/14	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/14	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/14	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/14	263,334.33	263,334.33	263,334.33

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SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/14	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/14	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/14	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/14	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/14	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/14	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/14	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/14	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/14	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/14	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/14	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/14	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/14	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/14	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/14	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/14	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/14	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/14	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/14	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/14	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/14	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/14	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/14	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/14	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/14	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/14	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/14	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/14	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/14	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/14	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/14	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/14	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/14	60,335.73	60,335.73	60,335.73

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SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/14	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/14	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/14	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/14	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/14	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/14	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/14	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/14	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/14	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/14	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/14	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/14	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/14	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/14	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/14	25,433.88	25,433.88	25,433.88
		CTDQ Total					39,345,664.44	39,345,664.44	39,345,664.44
	SCAQM- SOUTH COAST AIR QUALITY MGMT Total						39,345,664.44	39,345,664.44	39,345,664.44
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,102,910.00
		FFCB Total					10,000,000.00	10,000,000.00	10,102,910.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,102,910.00
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	9,997,170.00
		FHLM Total					10,000,000.00	10,000,000.00	9,997,170.00
	SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	9,997,170.00
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,102,910.00
		FFCB Total					10,000,000.00	10,000,000.00	10,102,910.00
	SCP6F - SCAQMD MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,102,910.00
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	9,997,170.00
		FHLM Total					10,000,000.00	10,000,000.00	9,997,170.00
	SCP6U - SCAQMD FD 58 MITIGATION FEE FUND Total						10,000,000.00	10,000,000.00	9,997,170.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of December 31, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
	SCAQM- SOUTH COAST AIR QUALITY MGMT Total						79,345,664.44	79,345,664.44	79,545,824.44
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/14	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/14	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/14	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/14	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/14	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/14	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/14	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/14	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/14	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/14	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/14	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/14	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/14	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/14	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/14	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/14	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/14	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/14	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/14	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/14	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/14	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/14	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/14	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/14	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/14	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/14	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/14	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/14	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/14	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/14	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/14	139,856.90	139,856.90	139,856.90

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of December 31, 2013
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/14	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/14	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/14	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/14	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/14	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/14	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/14	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/14	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/14	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/14	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/14	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/14	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/14	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/14	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/14	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/14	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/14	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/14	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/14	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/14	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/14	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/14	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/14	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/14	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/14	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/14	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/14	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/14	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/14	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/14	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/14	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/14	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/14	31,005.24	31,005.24	31,005.24

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/14	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/14	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/14	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/14	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/14	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/14	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/14	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/14	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/14	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/14	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/14	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/14	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/14	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/14	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/14	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/14	6,554.92	6,554.92	6,554.92
		CTDQ Total					10,140,318.26	10,140,318.26	10,140,318.26
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,140,318.26	10,140,318.26	10,140,318.26
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/14	24.70	24.70	24.70
		CTDQ Total					38,210.78	38,210.78	38,210.78
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,210.78	38,210.78	38,210.78
				SPI Total			**132,508,419.29**	**132,517,959.59**	**129,084,270.07**
				SPI Historical Cost				**132,712,674.68**	

TRUSTEE & MANAGED FUNDS
AS OF 12/31/13
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$2,805,067.67
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,281.66
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,807,349.33

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/13
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	$411,012.12
03/08/06	CCTSA TOBACCO BONDS 2006	28,482,961.38
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	730,829.73
11/24/09	LAC-CAL 2009 SERIES A	1,000,034.64
12/21/11	LAC-CAL 2011 SERIES A	2,026,291.22
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$32,651,129.09

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/13
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	$7,243,921.59
03/21/12	DISNEY PROJECT, 2012	4,199,923.90
12/02/02	MASTER REFUNDING 2002B	1,784,892.09
03/02/05	MASTER REFUNDING 2005A	22,357,134.31
12/13/06	MASTER REFUNDING 2006 A & B	29,774,763.77
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	237,963,135.42
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	83,049,308.47
04/09/13	COMMERCIAL PAPER 2013	4,889,646.72
	U.S. BANK - TRUSTEE TOTAL	$391,262,726.27

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/13
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,847.32
	TREASURER TOTAL	$301,847.32

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 12/31/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
88095	GE CAPITAL CORP FRN	1.09	01/07/14	19,150,000.00	19,147,970.62	Cpn rate=Qtrly US$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.50	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,086,406.39	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.22	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**144,150,000.00**	**144,234,377.01**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.05	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**85,000,000.00**	**85,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.35	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	0.35	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						
89760	NORDEA BK FINLAND PLC NY FRCD	1.12	04/09/14	50,000,000.00	50,001,287.01	Cpn rate=Qtrly US$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.54	10/10/14	50,000,000.00	50,003,778.46	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.19	01/12/15	21,500,000.00	21,631,331.35	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.39	04/27/15	50,000,000.00	50,006,508.05	Cpn rate=Qtrly US$LIBOR+15bp.
FRCDQ2 Totals				**171,500,000.00**	**171,642,904.87**	
	CORPORATE AND AGENCY ISSUED TOTAL			**550,650,000.00**	**550,877,281.88**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 12/31/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
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	
94260	LACCAL BANS	0.54	06/30/16	7,000,000.00	7,000,000.00	
BAN Totals				**39,000,000.00**	**39,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**39,000,000.00**	**39,000,000.00**	
NTRD - PSI NON-TRADING Total				**589,650,000.00**	**589,877,281.88**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/2013
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%
94260	LACCAL	10/04/13	7,000,000.00	0.535%
			$ 39,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of December 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	4,725,169,818.16	76.17 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	7,743,569,679.67	23.61 DAYS	0.00	0.00 DAYS
GOVERNMENTS	673,573,742.38	368.85 DAYS	272,350,183.78	1,658.83 DAYS
AGENCIES	12,131,206,280.19	1,307.62 DAYS	74,519,230.07	1,602.00 DAYS
MUNICIPALS	39,000,000.00	452.59 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	254,225,528.47	428.22 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	$25,566,745,048.87	656.35 DAYS	$346,869,413.85	1,646.62 DAYS

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	01/01/14 - 01/30/14	$6,558,381,000.00	25.31	25.31	$6,558,534,805.61	25.31	25.31
31 to 60 Days	01/31/14 - 03/01/14	$3,924,536,000.00	15.15	40.46	$3,924,294,906.27	15.14	40.45
61 to 90 Days	03/02/14 - 03/31/14	$1,851,837,000.00	7.15	47.61	$1,851,756,781.70	7.15	47.60
91 to 120 Days	04/01/14 - 04/30/14	$470,000,000.00	1.81	49.42	$470,012,970.80	1.81	49.41
121 to 180 Days	05/01/14 - 06/29/14	$834,000,000.00	3.22	52.64	$834,085,264.47	3.22	52.63
181 to 270 Days	06/30/14 - 09/27/14	$725,530,000.00	2.80	55.44	$725,970,912.53	2.80	55.43
271 to 365 Days	09/28/14 - 12/31/14	$935,000,000.00	3.61	59.05	$934,004,014.57	3.61	59.04
1 to 1.5 YEARS	01/01/15 - 07/01/15	$339,705,000.00	1.31	60.36	$340,511,574.63	1.32	60.36
1.5 to 2 YEARS	07/02/15 - 12/31/15	$385,000,000.00	1.48	61.84	$384,656,058.00	1.48	61.84
2 to 3 YEARS	12/31/15 - 12/31/16	$557,000,000.00	2.15	63.99	$570,405,493.54	2.20	64.04
3 to 4 YEARS	12/31/16 - 12/31/17	$2,959,797,000.00	11.42	75.41	$2,959,608,432.95	11.42	75.46
4 to 5 YEARS	12/31/17 - 12/31/18	$4,551,243,000.00	17.56	92.97	$4,540,636,914.92	17.52	92.98
5 to 10 YEARS	12/31/18 - 12/31/23	$1,820,675,000.00	7.03	100.00	$1,819,136,332.73	7.02	100.00
Portfolio Total:		**$25,912,704,000.00**			**$25,913,614,462.72**		
BLPSI							
271 to 365 Days	09/28/14 - 12/31/14	$1,500,000.00	100.00	100.00	$1,522,309.90	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,522,309.90**		
GF							
5 to 10 YEARS	12/31/18 - 12/31/23	$4,810,000.00	100.00	100.00	$4,810,000.00	$100.00	$100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
2 to 3 YEARS	12/31/15 - 12/31/16	$85,000.00	100.00	100.00	$85,511.08	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,511.08**		
PHHPA							

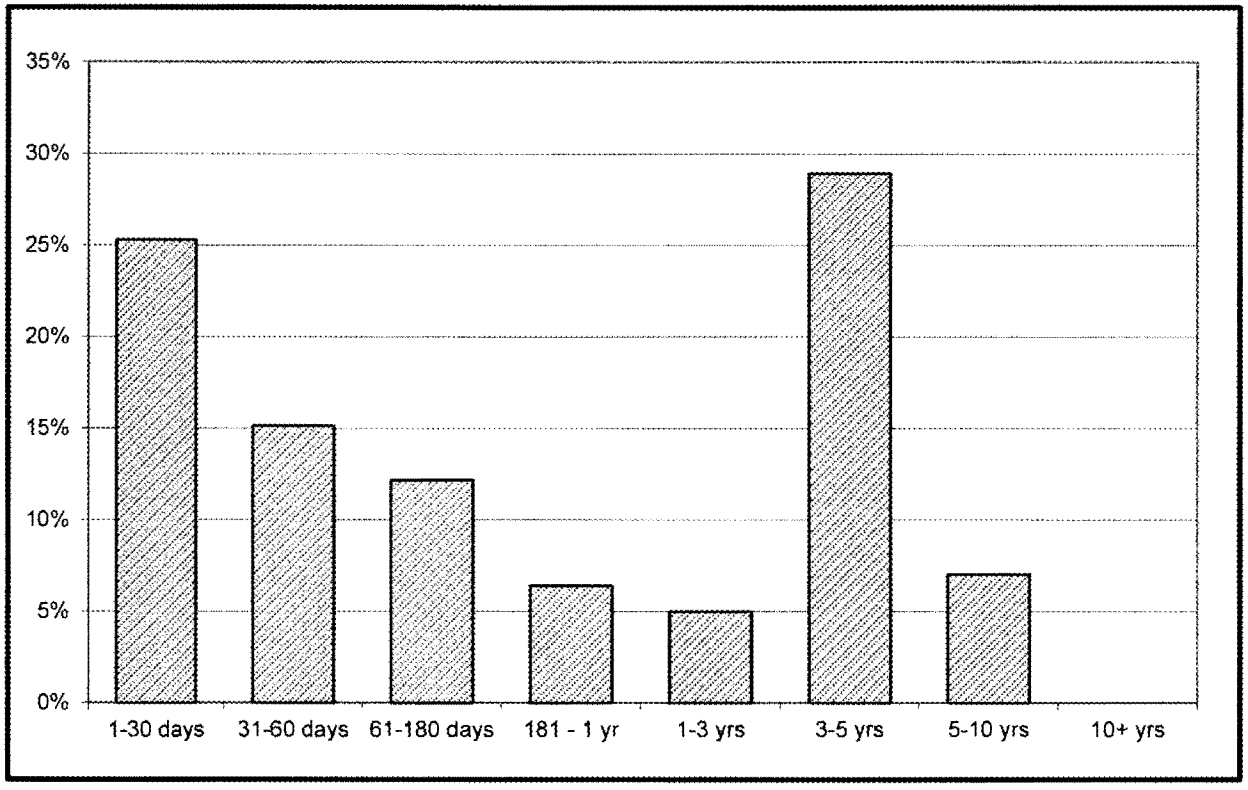
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of December 31, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
10 + YEARS	12/31/23 - 12/31/63	$29,318,225.81	100.00	100.00	$29,305,445.45	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,305,445.45**		
SANIT							
3 to 4 YEARS	12/31/16 - 12/31/17	$4,022,000.00	55.32	55.32	$4,021,897.41	55.32	55.32
4 to 5 YEARS	12/31/17 - 12/31/18	$3,249,000.00	44.68	100.00	$3,248,602.27	44.68	100.00
Portfolio Total:		**$7,271,000.00**			**$7,270,499.68**		
SCAQM							
271 to 365 Days	09/28/14 - 12/31/14	$39,345,664.44	100.00	100.00	$39,345,664.44	100.00	100.00
Portfolio Total:		**$39,345,664.44**			**$39,345,664.44**		
SCP61							
2 to 3 YEARS	12/31/15 - 12/31/16	$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**		
SCP66							
2 to 3 YEARS	12/31/15 - 12/31/16	$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**		
SCP6F							
2 to 3 YEARS	12/31/15 - 12/31/16	$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	12/31/15 - 12/31/16	$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**		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
271 to 365 Days	09/28/14 - 12/31/14	$10,140,318.26	100.00	100.00	$10,140,318.26	100.00	100.00
Portfolio Total:		**$10,140,318.26**			**$10,140,318.26**		
WASIA							
271 to 365 Days	09/28/14 - 12/31/14	$38,210.78	100.00	100.00	$38,210.78	100.00	100.00
Portfolio Total:		**$38,210.78**			**$38,210.78**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,558,535	25.31%
31 - 60 days	3,924,295	15.14%
61 - 180 days	3,155,855	12.18%
181 - 1 yr	1,659,975	6.41%
1 - 3 yrs	1,295,573	5.00%
3 - 5 yrs	7,500,245	28.94%
5 - 10 yrs	1,819,136	7.02%
10+ yrs	-	0.00%
	$ 25,913,614	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 12/31/2013
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,140,318.26
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,345,664.44
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,210.78
	LAIF TOTAL	$49,524,193.48

POOLED MONEY INVESTMENT ACCOUNT

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

	November 2013	November 2012	Change
Average Daily Portfolio ($)	54,741,194	60,140,520	-5,399,326
Accrued Earnings ($)	11,822	15,993	-4,171
Effective Yield (%)	0.263	0.324	-0.061
Average Life-Month End (In Days)	212	228	-16
Total Security Transactions			
Amount ($)	18,699,107	18,455,789	+243,318
Number	377	371	+6
Total Time Deposit Transactions			
Amount ($)	1,031,000	1,670,480	-639,480
Number	69	97	-28
Average Workday Investment Activity ($)	1,096,117	1,059,277	+36,840
Prescribed Demand Account Balances For Services ($)	1,659,653	1,656,083	+3,570

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

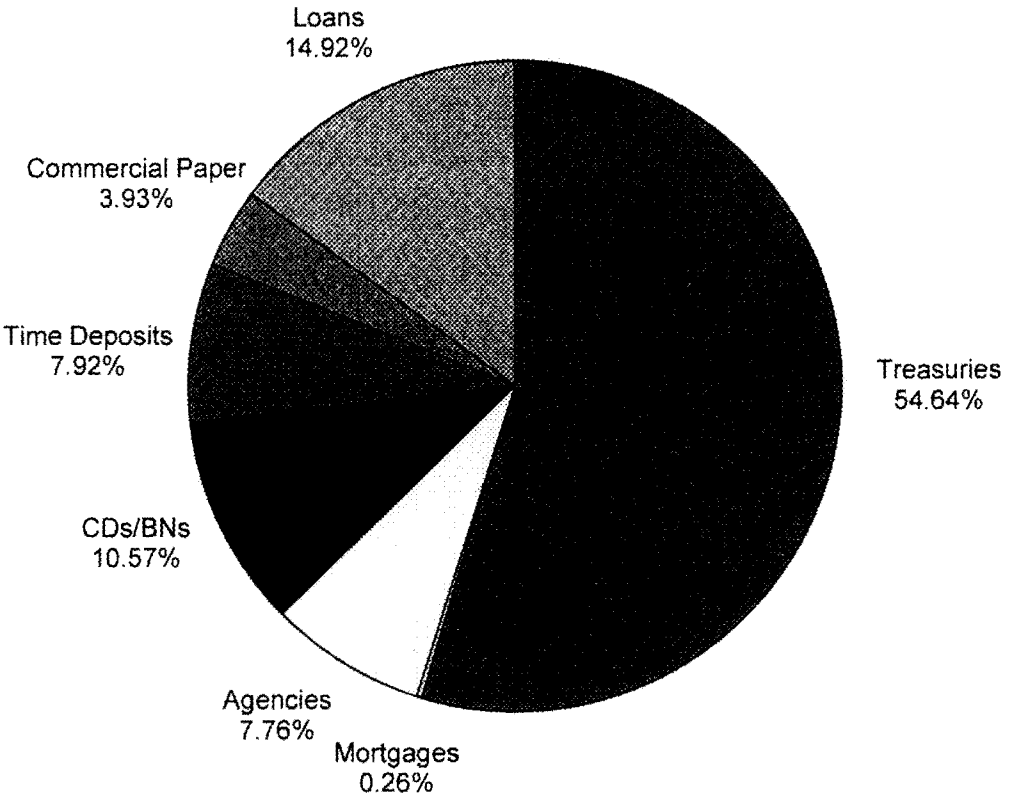
November 30, 2013

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	13,633,461	24.11	-1.82
Bonds	0	0.00	0
Notes	17,263,897	30.53	+0.33
Strips	0	0.00	0
Total Government	30,897,358	54.64	-1.49
Agency Debentures	1,931,632	3.42	-0.43
Certificates of Deposit	5,975,024	10.57	-1.35
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,898,267	3.37	-0.15
Time Deposits	4,479,140	7.92	0
GNMAs	0	0.00	0
Commercial Paper	2,224,522	3.93	+1.07
FHLMC/Remics	148,525	0.26	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	347,527	0.61	0
GF Loans	8,094,300	14.31	+2.27
NOW Accounts	0	0.00	0
Other	549,880	0.97	+0.09
Reversed Repurchases	0	0.00	0
Total (All Types)	56,546,175	100.00	

INVESTMENT ACTIVITY

	November 2013		October 2013	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	377	18,699,107	299	14,943,894
Other	29	1,401,547	296	2,387,661
Time Deposits	69	1,031,000	113	2,604,300
Total	475	21,131,654	708	19,935,855
PMIA Monthly Average Effective Yield (%)	0.263		0.266	
Year to Date Yield Last Day of Month (%)	0.265		0.265	

Pooled Money Investment Account
Portfolio Composition
$56.5 Billion
11/30/13



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/13	REDEMPTIONS								
	CD	UNIONBANK	0.150	11/01/13	0.150	50,000	66	13,750.00	0.152
	CD	UNIONBANK	0.150	11/01/13	0.150	50,000	66	13,750.00	0.152
	CD	JPM CHASE	0.200	11/01/13	0.200	50,000	129	35,833.33	0.203
	CD	JPM CHASE	0.200	11/01/13	0.200	50,000	129	35,833.33	0.203
	CP	BNP FIN		11/01/13	0.080	50,000	8	888.89	0.081
	CP	BNP FIN		11/01/13	0.080	50,000	8	888.89	0.081
	CP	BNP FIN		11/01/13	0.080	50,000	8	888.89	0.081
	CP	SOC GEN		11/01/13	0.105	50,000	9	1,312.50	0.106
	CP	SOC GEN		11/01/13	0.105	50,000	9	1,312.50	0.106
	CP	SOC GEN		11/01/13	0.105	50,000	9	1,312.50	0.106
	CP	SOC GEN		11/01/13	0.105	50,000	9	1,312.50	0.106
	CP	BNP FIN		11/01/13	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		11/01/13	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		11/01/13	0.080	50,000	11	1,222.22	0.081
	CP	TOYOTA		11/01/13	0.110	50,000	71	10,847.22	0.112
	CP	TOYOTA		11/01/13	0.110	50,000	71	10,847.22	0.112
	CP	FCAR		11/01/13	0.200	25,000	71	9,861.11	0.203
	DEB	FHLB	0.100	11/01/13	0.105	50,000	182	25,972.22	0.104
	DEB	FHLB	0.100	11/01/13	0.105	50,000	182	25,972.22	0.104
	DEB	FHLB	0.100	11/01/13	0.105	50,000	182	25,972.22	0.104
	DEB	FHLB	0.100	11/01/13	0.105	50,000	182	25,972.22	0.104
	DN	IBRD		11/01/13	0.075	50,000	71	7,395.83	0.076
	DN	IBRD		11/01/13	0.075	50,000	71	7,395.83	0.076
	YCD	NORINCHUK	0.100	11/01/13	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.100	11/01/13	0.100	50,000	8	1,111.11	0.101
	YCD	NORDEA	0.060	11/01/13	0.060	50,000	10	833.33	0.061
	YCD	NORDEA	0.060	11/01/13	0.060	50,000	10	833.33	0.061
	YCD	TOKYO-MIT	0.130	11/01/13	0.130	50,000	10	1,805.56	0.132
	YCD	TOKYO-MIT	0.130	11/01/13	0.130	50,000	10	1,805.56	0.132
	YCD	SUMITOMO	0.130	11/01/13	0.130	50,000	14	2,527.78	0.132
	YCD	SUMITOMO	0.130	11/01/13	0.130	50,000	14	2,527.78	0.132
	YCD	NORINCHUK	0.110	11/01/13	0.110	50,000	15	2,291.67	0.112
	YCD	NORINCHUK	0.110	11/01/13	0.110	50,000	15	2,291.67	0.112
	YCD	NORINCHUK	0.110	11/01/13	0.110	50,000	15	2,291.67	0.112
	YCD	NORINCHUK	0.110	11/01/13	0.110	50,000	15	2,291.67	0.112
	YCD	SUMITOMO	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	SUMITOMO	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	SUMITOMO	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	SUMITOMO	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	TOKYO-MIT	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	TOKYO-MIT	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	TOKYO-MIT	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	TOKYO-MIT	0.130	11/01/13	0.130	50,000	15	2,708.33	0.132
	YCD	MIZUHO	0.150	11/01/13	0.150	50,000	28	5,833.33	0.152
	YCD	MIZUHO	0.150	11/01/13	0.150	50,000	28	5,833.33	0.152
	YCD	SVENSKA	0.110	11/01/13	0.110	50,000	36	5,500.00	0.112
	YCD	SVENSKA	0.110	11/01/13	0.110	50,000	36	5,500.00	0.112
	YCD	SVENSKA	0.110	11/01/13	0.110	50,000	36	5,500.00	0.112
	YCD	SVENSKA	0.110	11/01/13	0.110	50,000	36	5,500.00	0.112
	YCD	SVENSKA	0.145	11/01/13	0.145	50,000	66	13,291.67	0.147
	YCD	SVENSKA	0.145	11/01/13	0.145	50,000	66	13,291.67	0.147

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/13	**REDEMPTIONS (Continued)**								
	YCD	SCOTIA	0.140	11/01/13	0.140	50,000	70	13,611.11	0.142
	YCD	SCOTIA	0.140	11/01/13	0.140	50,000	70	13,611.11	0.142
11/01/13	**PURCHASES**								
	CP	FCAR		02/03/14	0.200	50,000			
	YCD	TOKYO-MIT	0.150	11/25/13	0.150	50,000			
	YCD	TOKYO-MIT	0.150	11/25/13	0.150	50,000			
11/04/13	**NO REDEMPTIONS**								
11/04/13	**NO PURCHASES**								
11/05/13	**NO REDEMPTIONS**								
11/05/13	**PURCHASES**								
	CD	WELLS FGO	0.200	05/28/14	0.200	50,000			
	CD	WELLS FGO	0.200	05/28/14	0.200	50,000			
	CP	GE CO		11/19/13	0.050	50,000			
	CP	GE CO		11/19/13	0.050	50,000			
	CP	GE CO		11/19/13	0.050	50,000			
	CP	GE CO		11/19/13	0.050	50,000			
	CP	BNP FIN		11/27/13	0.110	25,000			
	CP	BNP FIN		11/27/13	0.110	50,000			
	CP	BNP FIN		11/27/13	0.110	50,000			
	CP	BNP FIN		11/27/13	0.110	50,000			
	CP	TOYOTA		01/23/14	0.080	50,000			
	CP	TOYOTA		01/23/14	0.080	50,000			
	CP	FCAR		03/03/14	0.210	25,000			
	TR	NOTE	0.625	07/15/16	0.514	50,000			
	TR	NOTE	0.625	07/15/16	0.514	50,000			
	YCD	NORINCHUK	0.130	11/27/13	0.130	50,000			
	YCD	NORINCHUK	0.130	11/27/13	0.130	50,000			
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000			
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000			
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000			
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000			
	YCD	MIZUHO	0.160	12/05/13	0.160	50,000			
	YCD	MIZUHO	0.160	12/05/13	0.160	50,000			
	YCD	NORDEA	0.150	02/03/14	0.150	50,000			
	YCD	NORDEA	0.150	02/03/14	0.150	50,000			
	YCD	NORDEA	0.160	02/28/14	0.160	50,000			
	YCD	NORDEA	0.160	02/28/14	0.160	50,000			
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000			
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000			
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000			
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000			

DATE	TYPE	#/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/05/13	**PURCHASES (Continued)**								
	YCD	NAT AUB	0.190	06/23/14	0.190	50,000			
	YCD	NAT AUB	0.190	06/23/14	0.190	50,000			
	YCD	WESTPAC	0.290	10/29/14	0.290	50,000			
	YCD	WESTPAC	0.290	10/29/14	0.290	50,000			
11/06/13	**NO REDEMPTIONS**								
11/06/13	**NO PURCHASES**								
11/07/13	**NO REDEMPTIONS**								
11/07/13	**PURCHASES**								
	CP	BARCLY US		11/08/13	0.110	50,000			
	CP	BARCLY US		11/08/13	0.110	50,000			
	CP	BARCLY US		11/08/13	0.110	50,000			
	CP	BARCLY US		11/08/13	0.110	50,000			
11/08/13	**SALES**								
	TR	BILL		11/14/13	0.035	50,000	346	81,597.22	0.172
	TR	BILL		11/14/13	0.035	50,000	346	81,597.22	0.172
	TR	BILL		11/14/13	0.035	50,000	346	81,597.22	0.172
	TR	BILL		11/14/13	0.035	50,000	346	81,597.22	0.172
11/08/13	**REDEMPTIONS**								
	CP	BARCLY US		11/08/13	0.110	50,000	1	152.78	0.112
	CP	BARCLY US		11/08/13	0.110	50,000	1	152.78	0.112
	CP	BARCLY US		11/08/13	0.110	50,000	1	152.78	0.112
	CP	BARCLY US		11/08/13	0.110	50,000	1	152.78	0.112
	YCD FR	WESTPAC	0.646	11/08/13	0.646	50,000	549	398,095.01	0.529
	YCD FR	WESTPAC	0.646	11/08/13	0.646	50,000	549	398,095.01	0.529
	YCD FR	WESTPAC	0.646	11/08/13	0.646	50,000	549	398,095.01	0.529
	YCD FR	WESTPAC	0.646	11/08/13	0.646	50,000	549	398,095.01	0.529
11/08/13	**NO PURCHASES**								
11/12/13	**REDEMPTIONS**								
	YCD FR	CIBC	0.616	11/12/13	0.616	50,000	551	376,433.68	0.499
	YCD FR	CIBC	0.616	11/12/13	0.616	50,000	551	376,433.68	0.499
	YCD FR	CIBC	0.616	11/12/13	0.616	50,000	551	376,433.68	0.499
	YCD FR	CIBC	0.616	11/12/13	0.616	50,000	551	376,433.68	0.499
11/12/13	**NO PURCHASES**								
11/13/13	**NO REDEMPTIONS**								
11/13/13	**NO PURCHASES**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/14/13 REDEMPTIONS									
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	352	81,888.89	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	353	82,121.53	0.170
	TR	BILL		11/14/13	0.168	50,000	359	83,517.36	0.170
	TR	BILL		11/14/13	0.168	50,000	359	83,517.36	0.170
	TR	BILL		11/14/13	0.168	50,000	359	83,517.36	0.170
	TR	BILL		11/14/13	0.168	50,000	359	83,517.36	0.170
	TR	BILL		11/14/13	0.168	50,000	359	83,517.36	0.170
	TR	BILL		11/14/13	0.168	50,000	359	83,517.36	0.170
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
	TR	BILL		11/14/13	0.173	50,000	364	87,208.33	0.175
11/14/13 PURCHASES									
	CP	SOC GEN		11/19/13	0.100	50,000			
	CP	SOC GEN		11/19/13	0.100	50,000			
	CP	GE CO		11/25/13	0.050	50,000			
	CP	GE CO		11/25/13	0.050	50,000			
	CP	GE CO		11/25/13	0.050	50,000			
	CP	GE CO		11/25/13	0.050	50,000			
	CP	BNP FIN		11/25/13	0.080	50,000			
	CP	BNP FIN		11/25/13	0.080	50,000			
	CP	BNP FIN		11/25/13	0.080	50,000			
	CP	BNP FIN		11/25/13	0.080	50,000			
	CP	SOC GEN		11/27/13	0.110	50,000			
	CP	SOC GEN		11/27/13	0.110	50,000			
	CP	GE CO		12/02/13	0.050	50,000			
	CP	GE CO		12/02/13	0.050	50,000			
	CP	BNP FIN		12/02/13	0.100	50,000			

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/14/13 PURCHASES (Continued)									
	CP	BNP FIN		12/02/13	0.100	50,000			
	CP	GECC		02/28/14	0.120	50,000			
	CP	GECC		02/28/14	0.120	50,000			
	TR	BILL		11/13/14	0.123	50,000			
	TR	BILL		11/13/14	0.123	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	TR	BILL		11/13/14	0.133	50,000			
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000			
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000			
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000			
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000			
	YCD	SUMITOMO	0.100	11/25/13	0.100	50,000			
	YCD	SUMITOMO	0.100	11/25/13	0.100	50,000			
	YCD	TOKYO-MIT	0.120	11/25/13	0.120	50,000			
	YCD	TOKYO-MIT	0.120	11/25/13	0.120	50,000			
	YCD	NORDEA	0.050	11/27/13	0.050	50,000			
	YCD	NORDEA	0.050	11/27/13	0.050	50,000			
	YCD	NORDEA	0.050	11/27/13	0.050	50,000			
	YCD	NORDEA	0.050	11/27/13	0.050	50,000			
11/15/13 REDEMPTIONS									
	YCD	WESTPAC	0.190	11/15/13	0.190	50,000	184	48,555.56	0.193
	YCD	WESTPAC	0.190	11/15/13	0.190	50,000	184	48,555.56	0.193
11/15/13 PURCHASES									
	CP	BARCLY US		11/19/13	0.100	50,000			
	CP	BARCLY US		11/19/13	0.100	50,000			
	CP	BARCLY US		11/19/13	0.100	50,000			
	CP	BARCLY US		11/19/13	0.100	50,000			
	CP	SOC GEN		11/20/13	0.100	50,000			
	CP	SOC GEN		11/20/13	0.100	50,000			
	CP	RABO USA		11/25/13	0.080	50,000			
	CP	RABO USA		11/25/13	0.080	50,000			
	CP	BNP FIN		12/02/13	0.100	50,000			
	CP	BNP FIN		12/02/13	0.100	50,000			
	CP	BNP FIN		12/02/13	0.100	50,000			
	DEB	IFC	0.625	11/15/16	0.681	50,000			
11/18/13 NO REDEMPTIONS									

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/18/13 PURCHASES									
	YCD	MONTREAL	0.050	12/02/13	0.050	50,000			
	YCD	MONTREAL	0.050	12/02/13	0.050	50,000			
	YCD	MONTREAL	0.050	12/02/13	0.050	50,000			
	YCD	MONTREAL	0.050	12/02/13	0.050	50,000			
	YCD	NORINCHUK	0.110	12/02/13	0.110	50,000			
	YCD	NORINCHUK	0.110	12/02/13	0.110	50,000			
11/19/13 REDEMPTIONS									
	CP	BARCLY US		11/19/13	0.100	50,000	4	555.56	0.101
	CP	BARCLY US		11/19/13	0.100	50,000	4	555.56	0.101
	CP	BARCLY US		11/19/13	0.100	50,000	4	555.56	0.101
	CP	BARCLY US		11/19/13	0.100	50,000	4	555.56	0.101
	CP	SOC GEN		11/19/13	0.100	50,000	5	694.44	0.101
	CP	SOC GEN		11/19/13	0.100	50,000	5	694.44	0.101
	CP	GE CO		11/19/13	0.050	50,000	14	972.22	0.051
	CP	GE CO		11/19/13	0.050	50,000	14	972.22	0.051
	CP	GE CO		11/19/13	0.050	50,000	14	972.22	0.051
	CP	GE CO		11/19/13	0.050	50,000	14	972.22	0.051
	CP	BNP FIN		11/19/13	0.100	50,000	19	2,638.89	0.101
	CP	BNP FIN		11/19/13	0.100	50,000	19	2,638.89	0.101
	CP	GE CO		11/19/13	0.060	50,000	20	1,666.67	0.061
	CP	GE CO		11/19/13	0.060	50,000	20	1,666.67	0.061
	CP	GE CO		11/19/13	0.060	50,000	20	1,666.67	0.061
	CP	TD USA		11/19/13	0.130	50,000	33	5,958.33	0.132
	CP	TD USA		11/19/13	0.130	50,000	33	5,958.33	0.132
	CP	TD USA		11/19/13	0.130	50,000	33	5,958.33	0.132
	CP	TD USA		11/19/13	0.130	50,000	33	5,958.33	0.132
	YCD	NORINCHUK	0.130	11/19/13	0.130	50,000	20	3,611.11	0.132
	YCD	NORINCHUK	0.130	11/19/13	0.130	50,000	20	3,611.11	0.132
	YCD	SUMITOMO	0.140	11/19/13	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.140	11/19/13	0.140	50,000	20	3,888.89	0.142
11/19/13 PURCHASES									
	CP	SOC GEN		12/02/13	0.110	50,000			
	CP	SOC GEN		12/02/13	0.110	50,000			
	YCD	NORINCHUK	0.110	12/02/13	0.110	50,000			
	YCD	NORINCHUK	0.110	12/02/13	0.110	50,000			
	YCD	SUMITOMO	0.120	12/02/13	0.120	50,000			
	YCD	SUMITOMO	0.120	12/02/13	0.120	50,000			
11/20/13 REDEMPTIONS									
	CP	SOC GEN		11/20/13	0.100	50,000	5	694.44	0.101
	CP	SOC GEN		11/20/13	0.100	50,000	5	694.44	0.101
11/20/13 NO PURCHASES									
11/21/13 NO REDEMPTIONS									

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/21/13	**PURCHASES**								
	CP	SOC GEN		12/02/13	0.105	50,000			
	CP	SOC GEN		12/02/13	0.105	50,000			
	CP	TOYOTA		12/05/13	0.070	50,000			
	CP	TOYOTA		12/05/13	0.070	50,000			
	CP	TOYOTA		01/31/14	0.120	50,000			
	CP	TOYOTA		01/31/14	0.120	50,000			
	CP	TOYOTA		01/31/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	12/02/13	0.120	50,000			
	YCD	TOKYO-MIT	0.120	12/02/13	0.120	50,000			
11/22/13	**NO REDEMPTIONS**								
11/22/13	**PURCHASES**								
	CD	WELLS FGO	0.140	02/19/14	0.140	50,000			
	CD	WELLS FGO	0.140	02/19/14	0.140	50,000			
	CD	UNIONBANK	0.180	02/28/14	0.180	50,000			
	CD	UNIONBANK	0.180	02/28/14	0.180	50,000			
	CP	SOC GEN		12/02/13	0.105	25,000			
	CP	SOC GEN		12/02/13	0.105	50,000			
	CP	SOC GEN		12/02/13	0.105	50,000			
	CP	SOC GEN		12/02/13	0.105	50,000			
	CP	BNP FIN		12/06/13	0.100	50,000			
	CP	BNP FIN		12/06/13	0.100	50,000			
	CP	SOC GEN		12/09/13	0.110	50,000			
	CP	SOC GEN		12/09/13	0.110	50,000			
	CP	CRC		02/28/14	0.180	50,000			
	CP	CRC		02/28/14	0.180	50,000			
	CP	FCAR		03/03/14	0.210	25,000			
	TR	BILL		11/13/14	0.120	50,000			
	TR	BILL		11/13/14	0.120	50,000			
	TR	BILL		11/13/14	0.120	50,000			
	TR	BILL		11/13/14	0.120	50,000			
	YCD	NORINCHUK	0.110	12/05/13	0.110	50,000			
	YCD	NORINCHUK	0.110	12/05/13	0.110	50,000			
	YCD	NORDEA	0.150	02/28/14	0.150	50,000			
	YCD	NORDEA	0.150	02/28/14	0.150	50,000			
	YCD	WESTPAC	0.260	11/26/14	0.260	50,000			
	YCD	WESTPAC	0.260	11/26/14	0.260	50,000			
11/25/13	**REDEMPTIONS**								
	CD	BOWEST	0.100	11/25/13	0.100	50,000	25	3,472.22	0.101
	CD	BOWEST	0.100	11/25/13	0.100	50,000	25	3,472.22	0.101
	CP	RABO USA		11/25/13	0.080	50,000	10	1,111.11	0.081
	CP	RABO USA		11/25/13	0.080	50,000	10	1,111.11	0.081
	CP	GE CO		11/25/13	0.050	50,000	11	763.89	0.051
	CP	GE CO		11/25/13	0.050	50,000	11	763.89	0.051
	CP	GE CO		11/25/13	0.050	50,000	11	763.89	0.051
	CP	GE CO		11/25/13	0.050	50,000	11	763.89	0.051
	CP	BNP FIN		11/25/13	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		11/25/13	0.080	50,000	11	1,222.22	0.081

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/25/13 REDEMPTIONS (Continued)									
	CP	BNP FIN		11/25/13	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		11/25/13	0.080	50,000	11	1,222.22	0.081
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000	11	1,527.78	0.101
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000	11	1,527.78	0.101
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000	11	1,527.78	0.101
	YCD	NORINCHUK	0.100	11/25/13	0.100	50,000	11	1,527.78	0.101
	YCD	SUMITOMO	0.100	11/25/13	0.100	50,000	11	1,527.78	0.101
	YCD	SUMITOMO	0.100	11/25/13	0.100	50,000	11	1,527.78	0.101
	YCD	TOKYO-MIT	0.120	11/25/13	0.120	50,000	11	1,833.33	0.122
	YCD	TOKYO-MIT	0.120	11/25/13	0.120	50,000	11	1,833.33	0.122
	YCD	TOKYO-MIT	0.150	11/25/13	0.150	50,000	24	5,000.00	0.152
	YCD	TOKYO-MIT	0.150	11/25/13	0.150	50,000	24	5,000.00	0.152
	YCD	SUMITOMO	0.150	11/25/13	0.150	50,000	25	5,208.33	0.152
	YCD	SUMITOMO	0.150	11/25/13	0.150	50,000	25	5,208.33	0.152
	YCD	TORONTO	0.095	11/25/13	0.095	50,000	31	4,090.28	0.096
	YCD	TORONTO	0.095	11/25/13	0.095	50,000	31	4,090.28	0.096
	YCD	TORONTO	0.110	11/25/13	0.110	50,000	34	5,194.44	0.112
	YCD	TORONTO	0.110	11/25/13	0.110	50,000	34	5,194.44	0.112
	YCD	TORONTO	0.115	11/25/13	0.115	50,000	38	6,069.44	0.117
	YCD	TORONTO	0.115	11/25/13	0.115	50,000	38	6,069.44	0.117
	YCD	TORONTO	0.115	11/25/13	0.115	50,000	38	6,069.44	0.117
11/25/13 PURCHASES									
	CP	BARCLY US		11/26/13	0.110	50,000			
	CP	BARCLY US		11/26/13	0.110	50,000			
	CP	GECC		02/28/14	0.120	50,000			
	CP	GECC		02/28/14	0.120	50,000			
	YCD	MONTREAL	0.110	01/02/14	0.110	50,000			
	YCD	MONTREAL	0.110	01/02/14	0.110	50,000			
11/26/13 REDEMPTIONS									
	CP	BARCLY US		11/26/13	0.110	50,000	1	152.78	0.112
	CP	BARCLY US		11/26/13	0.110	50,000	1	152.78	0.112
	DEB	IBRD	0.500	11/26/13	0.143	50,000	201	39,155.56	0.142
11/26/13 PURCHASES									
	CD	UNIONBANK	0.180	02/28/14	0.180	50,000			
	CD	UNIONBANK	0.180	02/28/14	0.180	50,000			
	CP	SOC GEN		12/02/13	0.100	50,000			
	CP	SOC GEN		12/02/13	0.100	50,000			
	CP	SOC GEN		12/02/13	0.100	50,000			
	CP	BNP FIN		12/04/13	0.080	50,000			
	CP	BNP FIN		12/04/13	0.080	50,000			
	CP	BNP FIN		12/06/13	0.080	50,000			
	CP	BNP FIN		12/06/13	0.080	50,000			
	TR	BILL		11/13/14	0.120	50,000			
	TR	BILL		11/13/14	0.120	50,000			
	YCD	NORINCHUK	0.110	12/09/13	0.110	50,000			
	YCD	NORINCHUK	0.110	12/09/13	0.110	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/26/13	**PURCHASES (Continued)**								
	YCD	MIZUHO	0.210	12/09/13	0.120	50,000			
	YCD	SUMITOMO	0.140	12/17/13	0.140	50,000			
	YCD	SUMITOMO	0.140	12/17/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	12/17/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	12/17/13	0.140	50,000			
	YCD	MONTREAL	0.100	12/27/13	0.100	50,000			
	YCD	MONTREAL	0.100	12/27/13	0.100	50,000			
	YCD	SVENSKA	0.150	02/28/14	0.150	50,000			
	YCD	SVENSKA	0.150	02/28/14	0.150	50,000			
	YCD	SE BANKEN	0.160	02/28/14	0.160	50,000			
	YCD	SE BANKEN	0.160	02/28/14	0.160	50,000			
11/27/13	**REDEMPTIONS**								
	CD	BOWEST	0.125	11/27/13	0.125	50,000	36	6,250.00	0.127
	CD	BOWEST	0.125	11/27/13	0.125	50,000	36	6,250.00	0.127
	CD	UNIONBANK	0.110	11/27/13	0.110	50,000	41	6,263.89	0.112
	CD	UNIONBANK	0.110	11/27/13	0.110	50,000	41	6,263.89	0.112
	CD	UNIONBANK	0.110	11/27/13	0.110	50,000	41	6,263.89	0.112
	CD	UNIONBANK	0.110	11/27/13	0.110	50,000	41	6,263.89	0.112
	CD	BOWEST	0.120	11/27/13	0.120	50,000	41	6,833.33	0.122
	CD	BOWEST	0.120	11/27/13	0.120	50,000	41	6,833.33	0.122
	CD	BOWEST	0.120	11/27/13	0.120	50,000	41	6,833.33	0.122
	CD	BOWEST	0.120	11/27/13	0.120	50,000	41	6,833.33	0.122
	CP	SOC GEN		11/27/13	0.110	50,000	13	1,986.11	0.112
	CP	SOC GEN		11/27/13	0.110	50,000	13	1,986.11	0.112
	CP	BNP FIN		11/27/13	0.110	25,000	22	1,680.56	0.112
	CP	BNP FIN		11/27/13	0.110	50,000	22	3,361.11	0.112
	CP	BNP FIN		11/27/13	0.110	50,000	22	3,361.11	0.112
	CP	BNP FIN		11/27/13	0.110	50,000	22	3,361.11	0.112
	CP	TOYOTA		11/27/13	0.060	50,000	36	3,000.00	0.061
	CP	TOYOTA		11/27/13	0.060	50,000	36	3,000.00	0.061
	CP	GECC		11/27/13	0.070	50,000	41	3,986.11	0.071
	CP	GECC		11/27/13	0.070	50,000	41	3,986.11	0.071
	CP	GECC		11/27/13	0.070	50,000	41	3,986.11	0.071
	CP	GE CO		11/27/13	0.070	50,000	54	5,250.00	0.071
	CP	GE CO		11/27/13	0.070	50,000	54	5,250.00	0.071
	YCD	NORDEA	0.050	11/27/13	0.050	50,000	13	902.00	0.051
	YCD	NORDEA	0.050	11/27/13	0.050	50,000	13	902.00	0.051
	YCD	NORDEA	0.050	11/27/13	0.050	50,000	13	902.00	0.051
	YCD	NORDEA	0.050	11/27/13	0.050	50,000	13	902.00	0.051
	YCD	NORINCHUK	0.130	11/27/13	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	11/27/13	0.130	50,000	22	3,972.22	0.132
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	11/27/13	0.140	50,000	22	4,277.78	0.142

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/27/13	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.170	11/27/13	0.170	50,000	33	7,791.67	0.172
	YCD	TOKYO-MIT	0.170	11/27/13	0.170	50,000	33	7,791.67	0.172

11/27/13 NO PURCHASES

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	07/25/13	0.090	2,000,000.00	01/23/14
New Omni Bank, NA	08/29/13	0.090	5,000,000.00	02/27/14
New Omni Bank, NA	09/06/13	0.080	1,000,000.00	03/07/14
New Omni Bank, NA	09/13/13	0.070	2,000,000.00	03/14/14
New Omni Bank, NA	10/10/13	0.090	3,000,000.00	04/10/14
New Omni Bank, NA	10/11/13	0.090	2,000,000.00	04/10/14
New Omni Bank, NA	10/17/13	0.150	2,000,000.00	04/17/14
New Omni Bank, NA	10/24/13	0.100	2,000,000.00	04/24/14
New Omni Bank, NA	10/31/13	0.110	2,000,000.00	05/01/14
New Omni Bank, NA	11/07/13	0.110	2,000,000.00	05/08/14
New Omni Bank, NA	11/15/13	0.120	2,000,000.00	05/16/14
ARCADIA				
American Plus Bank, NA	08/15/13	0.100	240,000.00	02/13/14
BEVERLY HILLS				
Bank Leumi USA	10/23/13	0.120	30,000,000.00	04/23/14
BREA				
CapitalSource Bank	09/18/13	0.050	40,000,000.00	03/19/14
Pacific Western Bank	07/12/13	0.130	10,000,000.00	01/10/14
CHICO				
Tri Counties Bank	09/11/13	0.060	5,000,000.00	12/11/13
CITY OF INDUSTRY				
EverTrust Bank	06/12/13	0.110	20,000,000.00	12/11/13
EverTrust Bank	11/22/13	0.120	20,000,000.00	05/23/14
DIAMOND BAR				
Prospectors Federal Credit Union	09/12/13	0.080	4,000,000.00	03/13/14
ENCINO				
California United Bank	10/03/13	0.090	10,000,000.00	04/03/14
FAIRFIELD				
Westamerica Bank	07/12/13	0.130	50,000,000.00	01/10/14
Westamerica Bank	10/17/13	0.140	35,000,000.00	01/16/14
Westamerica Bank	11/06/13	0.090	30,000,000.00	02/05/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	08/28/13	0.100	3,000,000.00	12/04/13
Folsom Lake Bank	10/16/13	0.130	1,500,000.00	01/15/14
Folsom Lake Bank	11/01/13	0.100	3,500,000.00	01/31/14
FRESNO				
Central Valley Community Bank	08/28/13	0.100	5,000,000.00	02/26/14
Central Valley Community Bank	09/12/13	0.080	5,000,000.00	03/13/14
IRVINE				
CommerceWest Bank, NA	09/13/13	0.050	5,000,000.00	12/13/13
CommerceWest Bank, NA	10/17/13	0.120	5,000,000.00	01/16/14
CommerceWest Bank, NA	11/01/13	0.070	2,500,000.00	01/31/14
CommerceWest Bank, NA	11/07/13	0.080	2,500,000.00	02/06/14
First Foundation Bank	08/14/13	0.100	12,000,000.00	02/12/14
First Foundation Bank	09/05/13	0.070	12,000,000.00	03/06/14
First Foundation Bank	10/11/13	0.110	12,000,000.00	04/11/14
LAFAYETTE				
California Bank of Commerce	07/18/13	0.090	5,000,000.00	01/16/14
California Bank of Commerce	09/13/13	0.070	10,000,000.00	03/14/14
California Bank of Commerce	11/14/13	0.120	5,000,000.00	05/15/14
LODI				
Farmers & Merchants Bk Cen CA	08/28/13	0.060	35,000,000.00	12/04/13
Farmers & Merchants Bk Cen CA	09/11/13	0.040	20,000,000.00	12/11/13
Farmers & Merchants Bk Cen CA	10/24/13	0.060	35,000,000.00	01/23/14
Farmers & Merchants Bk Cen CA	10/18/13	0.150	35,000,000.00	04/18/14
LOS ANGELES				
1st Century Bank, NA	08/16/13	0.100	4,000,000.00	02/14/14
1st Century Bank, NA	11/01/13	0.070	16,000,000.00	02/14/14
1st Century Bank, NA	10/16/13	0.100	6,000,000.00	04/16/14
1st Century Bank, NA	10/25/13	0.100	12,000,000.00	04/16/14
BBCN Bank	08/28/13	0.060	60,000,000.00	12/04/13
BBCN Bank	09/04/13	0.050	30,000,000.00	12/04/13
BBCN Bank	10/10/13	0.070	90,000,000.00	01/09/14
BBCN Bank	09/13/13	0.070	75,000,000.00	03/14/14
BBCN Bank	10/16/13	0.100	45,000,000.00	04/16/14
Commonwealth Business Bank	09/04/13	0.030	5,000,000.00	12/04/13
Commonwealth Business Bank	09/04/13	0.030	5,000,000.00	12/04/13
Commonwealth Business Bank	10/25/13	0.040	5,000,000.00	01/24/14
Commonwealth Business Bank	11/01/13	0.050	5,000,000.00	01/31/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	09/20/13	0.050	5,000,000.00	03/21/14
Commonwealth Business Bank	09/26/13	0.060	10,000,000.00	03/28/14
Commonwealth Business Bank	10/11/13	0.090	5,000,000.00	04/11/14
Commonwealth Business Bank	11/22/13	0.100	5,000,000.00	05/23/14
CTBC Bank (FKA ChinaTrust Bank	10/17/13	0.120	50,000,000.00	01/16/14
Eastern International Bank	10/23/13	0.060	1,900,000.00	01/22/14
Hanmi Bank	08/08/13	0.100	30,000,000.00	02/06/14
HSBC Bank USA, NA	11/13/13	0.110	25,000,000.00	02/12/14
Manufacturers Bank	09/12/13	0.070	50,000,000.00	12/12/13
Manufacturers Bank	10/11/13	0.090	100,000,000.00	01/10/14
Manufacturers Bank	10/18/13	0.150	50,000,000.00	01/17/14
Mission Valley Bank	10/16/13	0.120	7,000,000.00	04/16/14
Open Bank	07/05/13	0.110	2,000,000.00	01/08/14
Open Bank	08/14/13	0.100	10,000,000.00	02/12/14
Open Bank	09/13/13	0.070	5,000,000.00	03/14/14
Open Bank	09/20/13	0.070	2,000,000.00	03/21/14
Opus Bank	08/02/13	0.120	10,000,000.00	01/31/14
Pacific City Bank	09/13/13	0.050	4,500,000.00	12/13/13
Pacific City Bank	09/20/13	0.040	20,000,000.00	12/20/13
Pacific City Bank	09/25/13	0.040	10,000,000.00	01/08/14
Pacific City Bank	10/04/13	0.040	20,000,000.00	01/10/14
State Bank of India (California)	07/11/13	0.130	12,000,000.00	01/09/14
State Bank of India (California)	10/04/13	0.060	10,000,000.00	01/10/14
State Bank of India (California)	10/24/13	0.080	3,000,000.00	01/23/14
State Bank of India (California)	11/07/13	0.100	2,000,000.00	02/06/14
State Bank of India (California)	08/14/13	0.120	5,000,000.00	02/12/14
State Bank of India (California)	09/11/13	0.080	5,000,000.00	03/12/14
State Bank of India (California)	10/16/13	0.120	23,000,000.00	04/16/14
Wilshire Bank	09/11/13	0.040	39,000,000.00	12/11/13
Wilshire Bank	10/11/13	0.070	78,000,000.00	01/10/14
Wilshire Bank	10/17/13	0.120	74,000,000.00	01/16/14
Wilshire Bank	11/15/13	0.100	30,000,000.00	02/14/14
MONTEREY				
1st Capital Bank	09/12/13	0.070	5,000,000.00	12/12/13
1st Capital Bank	10/24/13	0.080	1,000,000.00	01/23/14
NEWPORT BEACH				
Commerce National Bank	09/06/13	0.070	16,000,000.00	12/06/13
Commerce National Bank	06/14/13	0.130	4,000,000.00	12/13/13
NORTH HIGHLANDS				
SAFE Credit Union	09/06/13	0.100	5,000,000.00	03/07/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKDALE				
Oak Valley Community Bank	09/05/13	0.050	3,500,000.00	12/05/13
OAKLAND				
Community Bank of the Bay	09/06/13	0.070	5,000,000.00	12/06/13
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
Metropolitan Bank	08/02/13	0.130	2,000,000.00	01/31/14
Metropolitan Bank	08/29/13	0.120	1,000,000.00	02/27/14
ONTARIO				
Citizens Business Bank	08/30/13	0.080	25,000,000.00	12/06/13
Citizens Business Bank	09/04/13	0.070	25,000,000.00	12/11/13
Citizens Business Bank	10/11/13	0.070	50,000,000.00	01/10/14
Citizens Business Bank	10/25/13	0.060	30,000,000.00	01/24/14
Citizens Business Bank	10/31/13	0.070	30,000,000.00	01/30/14
Citizens Business Bank	11/06/13	0.070	50,000,000.00	02/05/14
Citizens Business Bank	08/15/13	0.120	30,000,000.00	02/13/14
PALOS VERDES ESTATES				
Malaga Bank, FSB	09/04/13	0.050	12,000,000.00	12/04/13
Malaga Bank, FSB	08/30/13	0.060	4,000,000.00	12/06/13
Malaga Bank, FSB	10/10/13	0.050	5,000,000.00	01/09/14
Malaga Bank, FSB	10/25/13	0.040	8,000,000.00	01/24/14
Malaga Bank, FSB	11/01/13	0.050	9,000,000.00	01/31/14
Malaga Bank, FSB	11/07/13	0.060	10,000,000.00	02/06/14
PASADENA				
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
Community Bank	08/16/13	0.120	25,000,000.00	02/14/14
Community Bank	09/18/13	0.070	35,000,000.00	03/19/14
Community Bank	10/04/13	0.090	25,000,000.00	04/04/14
Community Bank	11/06/13	0.130	30,000,000.00	05/07/14
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
East West Bank	08/09/13	0.120	75,000,000.00	02/07/14
East West Bank	10/25/13	0.120	50,000,000.00	04/25/14
Wescom Central Credit Union	09/26/13	0.110	50,000,000.00	03/27/14
PASO ROBLES				
Heritage Oaks Bank	09/10/13	0.070	25,000,000.00	12/11/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	09/05/13	0.080	25,000,000.00	12/05/13
Bank of the Sierra	10/10/13	0.100	5,000,000.00	01/09/14
Bank of the Sierra	10/04/13	0.070	25,000,000.00	01/10/14
Bank of the Sierra	11/07/13	0.110	15,000,000.00	02/06/14
Bank of the Sierra	11/14/13	0.120	10,000,000.00	02/13/14
RANCHO CORDOVA				
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
American River Bank	10/11/13	0.100	2,000,000.00	01/10/14
American River Bank	11/01/13	0.100	2,500,000.00	01/31/14
American River Bank	08/08/13	0.130	7,500,000.00	02/06/14
American River Bank	08/15/13	0.130	6,500,000.00	02/13/14
American River Bank	11/21/13	0.140	1,000,000.00	02/20/14
American River Bank	10/23/13	0.120	3,000,000.00	04/23/14
American River Bank	11/07/13	0.140	2,500,000.00	05/08/14
REDWOOD CITY				
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
Provident Credit Union	10/17/13	0.150	20,000,000.00	04/17/14
Provident Credit Union	10/28/13	0.100	40,000,000.00	04/30/14
Provident Credit Union	11/21/13	0.130	20,000,000.00	05/22/14
RICHMOND				
Mechanics Bank, The	07/17/13	0.120	20,000,000.00	01/15/14
Mechanics Bank, The	10/24/13	0.080	20,000,000.00	01/23/14
Mechanics Bank, The	08/15/13	0.120	20,000,000.00	02/13/14
ROCKLIN				
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
Five Star Bank	08/02/13	0.100	3,000,000.00	01/31/14
Five Star Bank	08/15/13	0.100	8,000,000.00	02/13/14
ROSEMEAD				
Pacific Alliance Bank	09/06/13	0.080	1,500,000.00	12/06/13
Pacific Alliance Bank	10/16/13	0.130	4,000,000.00	04/16/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Community 1st Bank	09/20/13	0.090	2,000,000.00	03/21/14
Community 1st Bank	10/23/13	0.110	2,000,000.00	04/23/14
SACRAMENTO				
Bank of Sacramento	08/07/13	0.120	4,000,000.00	02/05/14
Bank of Sacramento	10/02/13	0.070	6,000,000.00	04/02/14
Bank of Sacramento	10/24/13	0.120	10,000,000.00	04/24/14
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
Comerica Bank	08/07/13	0.120	50,000,000.00	02/05/14
Comerica Bank	08/14/13	0.120	25,000,000.00	02/12/14
Comerica Bank	08/29/13	0.110	75,000,000.00	02/27/14
Merchants National Bank of Sacrar	06/05/13	0.100	2,000,000.00	12/04/13
Merchants National Bank of Sacrar	10/09/13	0.070	2,000,000.00	04/09/14
Merchants National Bank of Sacrar	11/06/13	0.110	2,000,000.00	05/07/14
Merchants National Bank of Sacrar	11/20/13	0.120	2,000,000.00	05/21/14
River City Bank	06/07/13	0.110	15,000,000.00	12/06/13
River City Bank	11/15/13	0.120	20,000,000.00	05/16/14
River City Bank	11/22/13	0.120	20,000,000.00	05/23/14
Umpqua Bank	11/14/13	0.140	50,000,000.00	05/15/14
SAN DIEGO				
Metro United Bank	09/13/13	0.050	10,000,000.00	12/13/13
Mission Federal Credit Union	10/16/13	0.080	10,000,000.00	04/16/14
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
San Diego County Credit Union	10/17/13	0.130	50,000,000.00	04/17/14
San Diego County Credit Union	10/30/13	0.090	50,000,000.00	04/30/14
San Diego County Credit Union	11/15/13	0.100	50,000,000.00	05/16/14
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
Torrey Pines Bank	11/14/13	0.120	15,000,000.00	05/15/14
Torrey Pines Bank	11/20/13	0.120	25,000,000.00	05/21/14
SAN FRANCISCO				
Trans Pacific National Bank	06/21/13	0.130	3,000,000.00	12/20/13
Trans Pacific National Bank	10/25/13	0.120	2,000,000.00	04/25/14
Union Bank, NA	09/05/13	0.080	150,000,000.00	12/05/13
Union Bank, NA	10/24/13	0.090	150,000,000.00	01/23/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
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
Heritage Bank of Commerce	09/27/13	0.090	15,000,000.00	03/28/14
Heritage Bank of Commerce	11/15/13	0.140	13,000,000.00	05/16/14
SANTA ROSA				
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
Summit State Bank	09/06/13	0.100	12,000,000.00	03/07/14
Summit State Bank	09/20/13	0.090	7,000,000.00	03/21/14
Summit State Bank	10/17/13	0.170	9,000,000.00	04/17/14
Summit State Bank	11/06/13	0.130	8,000,000.00	05/07/14
SOUTH SAN FRANCISCO				
First National Bank of Northern Cal	06/05/13	0.120	4,000,000.00	12/04/13
First National Bank of Northern Cal	09/11/13	0.080	15,000,000.00	03/12/14
VACAVILLE				
Travis Credit Union	07/11/13	0.110	40,000,000.00	01/09/14
Travis Credit Union	09/25/13	0.070	10,000,000.00	03/26/14
WALNUT CREEK				
Bank of the West	06/14/13	0.130	100,000,000.00	12/13/13
Bank of the West	08/01/13	0.120	134,000,000.00	01/30/14
Bank of the West	09/04/13	0.100	66,000,000.00	03/05/14
WEST SACRAMENTO				
Community Business Bank	07/05/13	0.110	3,000,000.00	01/08/14
TOTAL TIME DEPOSITS November 2013			**4,479,140,000.00**	

BANK DEMAND DEPOSITS
November 2013
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,481,793	$ 3,614,933
2	1,481,793	3,614,933
3	1,481,793	3,614,933
4	1,137,835	3,258,532
5	1,745,147	2,630,884
6	1,909,321	2,886,081
7	2,119,106	3,048,326
8	1,831,582	3,347,633
9	1,831,582	3,347,633
10	1,831,582	3,347,633
11	1,831,582	3,353,877
12	1,731,160	3,028,966
13	1,354,389	2,699,284
14	2,331,091	2,423,087
15	2,052,900	3,019,178
16	2,052,900	3,023,376
17	2,052,900	3,023,376
18	1,858,008	2,670,821
19	1,781,436	2,320,277
20	1,889,758	2,746,243
21	1,476,130	2,403,736
22	1,913,849	2,458,866
23	1,913,849	2,458,866
24	1,913,849	2,458,866
25	1,854,577	2,429,772
26	1,591,212	2,378,647
27	1,160,325	3,728,493
28	1,160,325	3,728,607
29	1,897,032	3,728,609
30	1,897,032	3,732,841

RAGE DOLLAR DAYS 1,752,195 a/

The prescribed bank balance for November was $1,749,814. This consisted of $1,659,653 in compensating balances for services, balances for uncollected funds of $96,341 and a deduction of $6,180 for November delayed deposit credit.

DESIGNATION BY POOLED MONEY INVESTMENT BOARD OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS

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In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on November 20, 2013, has determined and designated the amount of money available for deposit and investment as of November 13, 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 associations, 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 1,659,653,000

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)	11/18/2013	11/22/2013	$ (472,200,000)	$ (7,321,940,000)	$ 4,489,140,000	$ (2,945,300,000)
(2)	11/25/2013	11/29/2013	$ (946,300,000)	$ (8,380,740,000)	$ 4,489,140,000	$ (3,891,600,000)
(3)	12/02/2013	12/06/2013	$ (486,200,000)	$ (8,866,940,000)	$ 4,489,140,000	$ (4,377,800,000)
(4)	12/09/2013	12/13/2013	$ 746,700,000	$ (8,120,240,000)	$ 4,489,140,000	$ (3,631,100,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance 1,659,653,000.

POOLED MONEY INVESTMENT BOARD:

Signature on File at STO
Chairperson

Member

Member

Dated: November 20, 2013
* Government Code