# COUNTY OF LOS ANGELES
## TREASURER AND TAX COLLECTOR

**MARK J. SALADINO**
TREASURER AND TAX COLLECTOR

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PROPERTY TAX PORTAL
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February 28, 2014

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2014**

The Report of Investments for the month of January 2014 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 January 2014 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 JANUARY 2014

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 JANUARY 2014

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 JANUARY 2014

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 JANUARY 31, 2014

SCHEDULE A

| PORTFOLIO PROFILE | Pooled Surplus Investments | Specific Purpose Investments |
|---|---|---|
| Inventory Balance at 01/31/14 | | |
| At Cost | $ 24,297,644,272 | $ 132,547,762 |
| At Market | $ 24,182,734,284 | $ 130,035,708 |
| Repurchase Agreements | $ - | $ - |
| Reverse Repurchase Agreements | $ - | $ - |
| Composition by Security Type: | | |
| Certificates of Deposit | 17.58% | 0.00% |
| United States Government and Agency Obligations | 53.62% | 57.83% |
| Bankers Acceptances | 0.00% | 0.00% |
| Commercial Paper | 27.67% | 0.00% |
| Municipal Obligations | 0.16% | 3.63% |
| Corporate and Deposit Notes | 0.97% | 1.15% |
| Repurchase Agreements | 0.00% | 0.00% |
| Asset-Backed | 0.00% | 0.00% |
| Other | 0.00% | 37.39% |
| 1-60 days | 41.34% | 0.00% |
| 61 days-1 year | 14.35% | 38.53% |
| Over 1 year | 44.31% | 61.47% |
| Weighted Average Days to Maturity | 710 | |

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2014

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 January 31, 2013:

| | S&P | Moody's | % of Portfolio |
|---|---|---|---|
| PSI | | | |
| Commercial Paper | A-1 | P-1 | 27.67% |
| Corporate and Deposit Notes | A-1+ | P-1 | 0.56% |
| | AA- | Aa3 | 0.41% |
| Los Angeles County Securities | AA+ | Aa2 | 0.16% |
| Negotiable Certificates of Deposit | A-1 | P-1 | 16.96% |
| | AA- | Aa3 | 0.62% |
| U.S. Agency Securities | AA+ | Aaa | 49.73% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | AA+ | Aaa | 1.84% |
| U.S. Treasury Bills | AA+ | Aaa | 2.05% |
| | | | 100.00% |
| SPI | | | |
| Local Agency Investment Fund | Not rated | Not rated | 37.39% |
| 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 | 57.77% |
| U.S. Treasury Securities: | | | |
| U.S. Treasury Notes | - | - | 0.00% |
| U.S. Treasury Bonds | AA+ | Aaa | 0.06% |
| | | | 100.00% |

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2014

SCHEDULE B

| | TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO |
|---|---|
| Investment Balance 1/31/14 | $ 24,297,644,272 |
| Market Value at 1/31/14 | $ 24,182,734,284 |
| Average Daily Balance | $ 24,464,846,103 |
| Gains and Losses: | |
| For the Month | $ - |
| For the Past 12 Months | $ 1,899,686 |
| Unrealized Gains and Losses on Transfers between Portfolio for the Month | $ - |
| Earnings for the Month | $ 14,151,852 |
| Earnings for the Past 12 Months | $ 152,739,970 |
| Earnings Rate for the Month | 0.68% |

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2014

SCHEDULE C

| Bank Name | | Balance | |
|---|---|---|---|
| Bank of America - Concentration | $ | 48,065,877.37 | |
| Bank of the West - Concentration | $ | 9,795,517.57 | |
| Citibank - Concentration | $ | - | |
| JP Morgan Chase - Concentration | $ | 128,915,066.77 | (A) |
| Union Bank- Concentration | $ | 1,891,382.97 | |
| Wells Fargo - Concentration | $ | 2,772,991.71 | |
| Total Ledger Balance for all Banks | $ | 191,440,836.39 | |

(A) $128.894 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 JANUARY 2014
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 January 2014

| | |
|---|---|
| Total Deposits | $ 3,561,144,268.62 |
| Total Disbursements | $ 5,408,728,753.48 |
| Discretionary Funds Liquidity Withdrawal Ratio: | |
| As of January 31, 2014 | 1.47 |

Six-Month Cash Availability Projection:

| Month | Investment Maturities | Deposits | Disbursements | Cumulative Available Cash |
|---|---|---|---|---|
| February | $ 6,584,211,000.00 | $ 2,771,300,000.00 | $ 4,753,000,000.00 | $ 4,602,511,000.00 |
| March | $ 3,360,087,000.00 | $ 3,808,100,000.00 | $ 4,419,700,000.00 | $ 7,350,998,000.00 |
| April | $ 920,000,000.00 | $ 6,685,300,000.00 | $ 4,959,200,000.00 | $ 9,997,098,000.00 |
| May | $ 350,000,000.00 | $ 2,026,900,000.00 | $ 4,942,500,000.00 | $ 7,431,498,000.00 |
| June | $ 841,000,000.00 | $ 2,405,500,000.00 | $ 5,347,300,000.00 | $ 5,330,698,000.00 |
| July | $ 150,000,000.00 | $ 3,610,500,000.00 | $ 4,968,800,000.00 | $ 4,122,398,000.00 |

# 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 January 2014, the Treasurer placed $302.179 million in the Bank of the West Money Market Plus Account and $481.566 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $128.894 million remained 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 JANUARY 2014
# COMPLIANCE REPORT

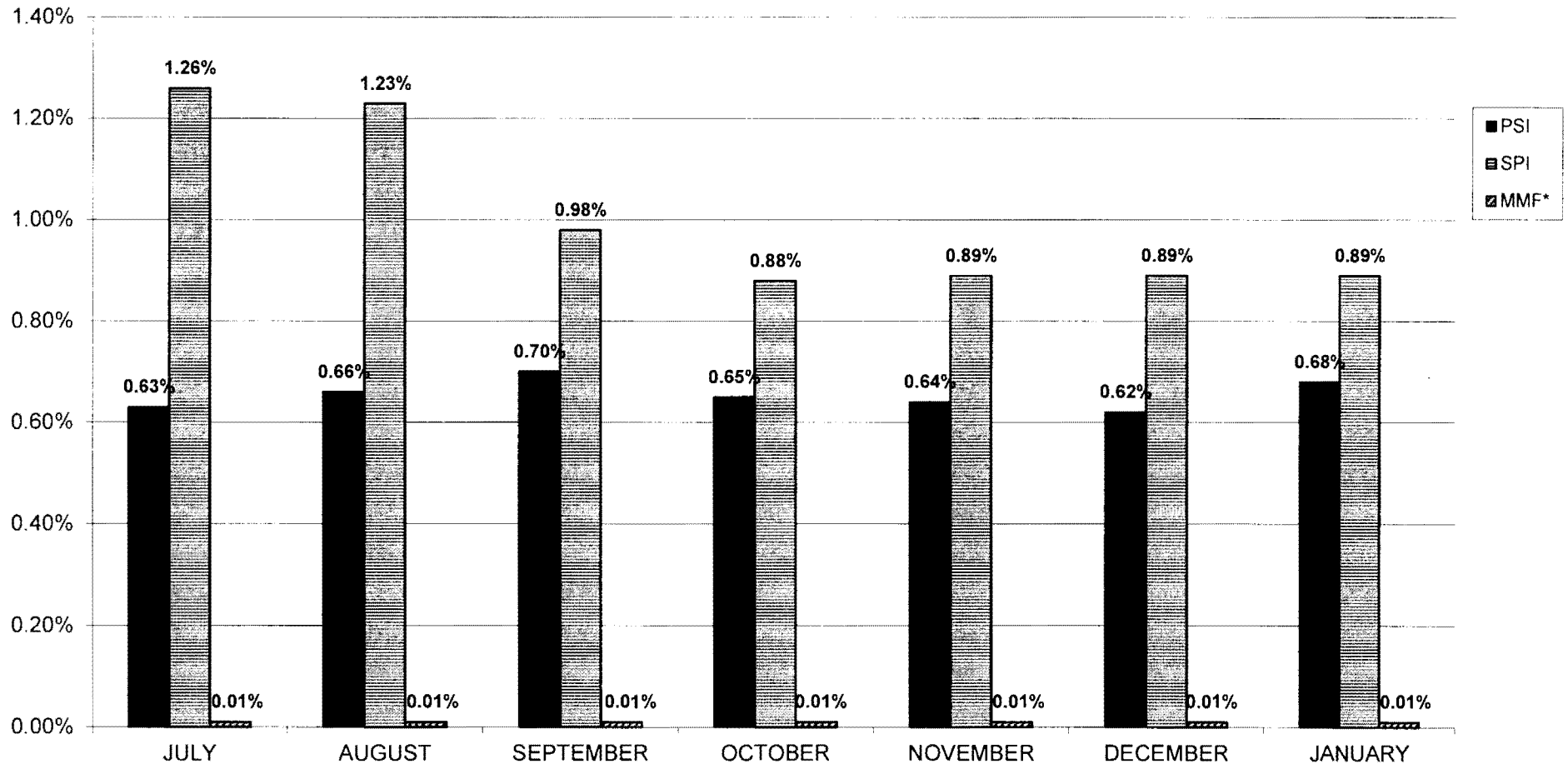
## Portfolio Securities Not in Accordance with Treasurer Policy
## For the Month of January 2014

No exceptions noted.

**LOS ANGELES COUNTY TREASURER**
**PERFORMANCE REPORT**
**PORTFOLIO COST**
**THROUGH 1/31/2014**
**ATTACHMENT III**

| DAY | POOLED SURPLUS INVESTMENTS TOTAL COST | SPECIFIC PURPOSE INVESTMENTS TOTAL COST |
|---|---|---|
| 01/01/14 | 25,913,614,462.72 | 132,517,959.58 |
| 01/02/14 | 25,410,682,274.95 | 132,517,959.58 |
| 01/03/14 | 25,358,529,655.89 | 132,517,959.58 |
| 01/04/14 | 25,358,529,655.89 | 132,517,959.58 |
| 01/05/14 | 25,358,529,655.89 | 132,517,959.58 |
| 01/06/14 | 25,083,526,819.10 | 132,517,959.58 |
| 01/07/14 | 24,953,399,943.10 | 132,517,959.58 |
| 01/08/14 | 24,826,393,445.31 | 132,517,959.58 |
| 01/09/14 | 24,836,481,100.19 | 132,517,959.58 |
| 01/10/14 | 24,689,473,130.19 | 132,517,959.58 |
| 01/11/14 | 24,689,473,130.19 | 132,517,959.58 |
| 01/12/14 | 24,689,473,130.19 | 132,517,959.58 |
| 01/13/14 | 24,656,210,413.78 | 132,517,959.58 |
| 01/14/14 | 24,604,202,249.62 | 132,517,959.58 |
| 01/15/14 | 24,431,196,590.44 | 132,549,869.44 |
| 01/16/14 | 24,436,248,084.00 | 132,549,869.44 |
| 01/17/14 | 23,857,756,099.46 | 132,549,869.44 |
| 01/18/14 | 23,857,756,099.46 | 132,549,869.44 |
| 01/19/14 | 23,857,756,099.46 | 132,549,869.44 |
| 01/20/14 | 23,857,756,099.46 | 132,549,869.44 |
| 01/21/14 | 23,753,134,469.74 | 132,549,869.44 |
| 01/22/14 | 23,735,141,670.87 | 132,549,869.44 |
| 01/23/14 | 23,747,116,113.49 | 132,549,869.44 |
| 01/24/14 | 23,660,020,362.76 | 132,549,869.44 |
| 01/25/14 | 23,660,020,362.76 | 132,549,869.44 |
| 01/26/14 | 23,660,020,362.76 | 132,549,869.44 |
| 01/27/14 | 23,925,162,798.31 | 132,549,869.44 |
| 01/28/14 | 23,928,298,546.25 | 132,549,869.44 |
| 01/29/14 | 24,686,382,890.70 | 132,549,869.44 |
| 01/30/14 | 24,630,299,202.80 | 132,549,869.44 |
| 01/31/14 | 24,297,644,271.61 | 132,547,761.79 |
| **AVG** | **24,464,846,102.95** | **132,535,390.55** |

# 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 February 18, 2014.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/2014 (ACCRUAL BASIS)
ATTACHMENT V

| | (PSI) TRADING/NON-TRADING | SPECIFIC PURPOSE INVESTMENT |
|---|---|---|
| Revenues: | | |
| Interest Earnings | $14,054,950 | $102,489 |
| Gains (Losses) on Sales of Non-Trading Securities. | 0 | 0 |
| Gains (Losses) on Sales of Trading Securities. | 0 | 0 |
| Amortization/Accretion | 96,902 | (2,108) |
| Prior Accrual Adjustment | 0 | 0 |
| Total Revenues | $14,151,852 | $100,381 |
| Expenses: | | |
| Interest Expense | 0 | 0 |
| *Investment Management Fee | 0 | 3,579 |
| | $0 | $3,579 |
| NET INCOME | $14,151,852 | $96,802 |

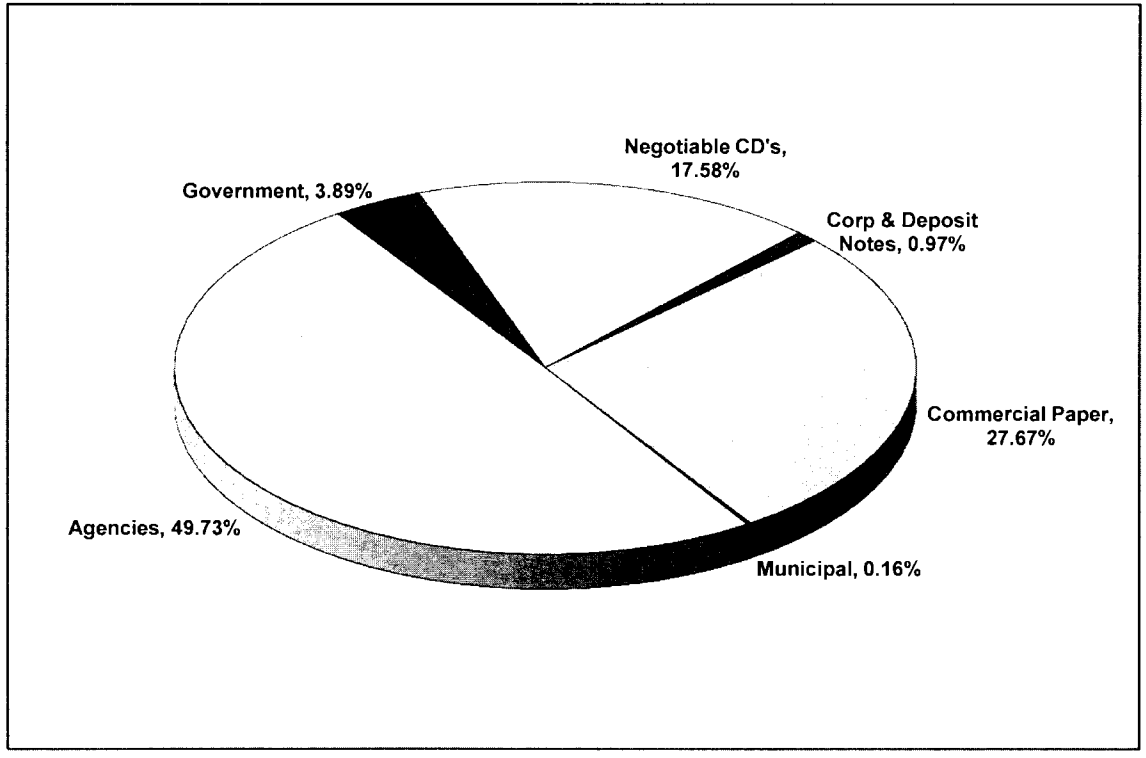
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of January 31, 2014
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

| Entity | Non-Discretionary | Discretionary |
|---|---|---|
| Consolidated School Districts | 52.30% | |
| Los Angeles County and Related Entities | 38.33% | |
| Consolidated Sanitation Districts | | 1.92% |
| Metropolitan Transportation Authority | | 1.84% |
| Miscellaneous Agencies Pooled Investments | | 2.06% |
| South Coast Air Quality Management District | | 1.98% |
| Miscellaneous | | 0.02% |
| Subtotal | 90.63% | 7.82% |
| County Bond Proceeds and Repayment Funds | | 1.55% |
| Grand Total | 90.63% | 9.37% |

# LOS ANGELES COUNTY TREASURER
# COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
# AS OF JANUARY 2014
# ATTACHMENT VII




| | In Thousands |
|---|---|
| Negotiable CD's | 4,271,649 |
| Corp & Deposit Notes | 235,074 |
| Bankers Acceptance | - |
| Commercial Paper | 6,723,895 |
| Municipal | 39,000 |
| Agencies | 12,081,995 |
| Other | - |
| Government | 946,031 |
| Total | $ 24,297,644 |

***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: January 1, 2014 to January 31, 2014**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 01/02/14 | 95036 | ATLANTIC ASSET SEC LLC CP | 0.11000 | 01/24/14 | 25,000,000.00 | 24,998,319.44 | 0.00 | CITI | MS |
| NTRD | CPD | 01/02/14 | 95037 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/06/14 | 50,000,000.00 | 49,994,166.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/02/14 | 95038 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 03/31/14 | 50,000,000.00 | 49,976,777.78 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/02/14 | 95039 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/05/14 | 50,000,000.00 | 49,994,333.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/02/14 | 95040 | ABBEY NATIONAL NA LLC CP | 0.10000 | 01/30/14 | 50,000,000.00 | 49,996,111.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/02/14 | 95041 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/17/14 | 50,000,000.00 | 49,998,125.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/02/14 | 95042 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/17/14 | 50,000,000.00 | 49,998,125.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/02/14 | 95043 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 01/31/14 | 40,000,000.00 | 39,996,133.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/02/14 | 95044 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 01/24/14 | 44,000,000.00 | 43,996,773.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/02/14 | 95045 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/29/14 | 50,000,000.00 | 49,996,625.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/02/14 | 95046 | ABBEY NATIONAL NA LLC CP | 0.10000 | 01/28/14 | 50,000,000.00 | 49,996,388.89 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/02/14 | 95047 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/22/14 | 25,000,000.00 | 24,998,750.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/02/14 | 95048 | ABBEY NATIONAL NA LLC CP | 0.10000 | 01/31/14 | 47,829,000.00 | 47,825,147.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/03/14 | 95055 | ATLANTIC ASSET SEC LLC CP | 0.11000 | 01/28/14 | 25,000,000.00 | 24,998,090.28 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/03/14 | 95056 | ATLANTIC ASSET SEC LLC CP | 0.11000 | 01/28/14 | 26,864,000.00 | 26,861,947.89 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/03/14 | 95057 | ABBEY NATIONAL NA LLC CP | 0.10000 | 01/30/14 | 50,000,000.00 | 49,996,250.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/03/14 | 95058 | ABBEY NATIONAL NA LLC CP | 0.10000 | 01/30/14 | 50,000,000.00 | 49,996,250.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/03/14 | 95059 | ABBEY NATIONAL NA LLC CP | 0.10000 | 01/29/14 | 50,000,000.00 | 49,996,388.89 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/03/14 | 95051 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/23/14 | 25,000,000.00 | 24,998,750.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/03/14 | 95052 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/28/14 | 40,000,000.00 | 39,997,500.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/06/14 | 95061 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/05/14 | 50,000,000.00 | 49,995,000.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/06/14 | 95062 | CANCARA ASSET SEC LLC CP | 0.10000 | 01/30/14 | 45,000,000.00 | 44,997,000.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/07/14 | 95064 | ABBEY NATIONAL NA LLC CP | 0.09000 | 01/31/14 | 25,000,000.00 | 24,998,500.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/08/14 | 95067 | ATLANTIC ASSET SEC LLC CP | 0.10000 | 01/31/14 | 25,000,000.00 | 24,998,402.78 | 0.00 | CITI | MS |
| NTRD | CPD | 01/08/14 | 95068 | CREDIT AGRICOLE NA INC CP | 0.09000 | 01/31/14 | 50,000,000.00 | 49,997,125.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/08/14 | 95069 | AUTOBAHN FUNDING CO LLC CP | 0.11000 | 01/31/14 | 35,000,000.00 | 34,997,540.28 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/08/14 | 95070 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/07/14 | 50,000,000.00 | 49,994,583.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/09/14 | 95072 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/06/14 | 50,000,000.00 | 49,995,333.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/09/14 | 95073 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/04/14 | 25,000,000.00 | 24,998,013.89 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/09/14 | 95074 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/06/14 | 35,000,000.00 | 34,996,461.11 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/09/14 | 95075 | ABBEY NATIONAL NA LLC CP | 0.10000 | 02/07/14 | 50,000,000.00 | 49,995,972.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/09/14 | 95076 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/07/14 | 38,000,000.00 | 37,996,632.78 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/10/14 | 95079 | AUTOBAHN FUNDING CO LLC CP | 0.12500 | 02/11/14 | 10,000,000.00 | 9,998,888.89 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/10/14 | 95080 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/11/14 | 50,000,000.00 | 49,995,111.11 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/10/14 | 95081 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 02/10/14 | 50,000,000.00 | 49,994,833.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/10/14 | 95082 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/11/14 | 25,000,000.00 | 24,997,111.11 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/10/14 | 95083 | ABBEY NATIONAL NA LLC CP | 0.10000 | 02/11/14 | 50,000,000.00 | 49,995,555.56 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/13/14 | 95086 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/12/14 | 27,000,000.00 | 26,997,075.00 | 0.00 | CITI | JPM |

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| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 01/13/14 | 95087 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/12/14 | 15,000,000.00 | 14,998,500.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/13/14 | 95088 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/12/14 | 50,000,000.00 | 49,995,416.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/13/14 | 95089 | ABBEY NATIONAL NA LLC CP | 0.10000 | 02/10/14 | 50,000,000.00 | 49,996,111.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/13/14 | 95090 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/13/14 | 25,000,000.00 | 24,997,201.39 | 0.00 | CITI | MS |
| NTRD | CPD | 01/14/14 | 95092 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/12/14 | 23,000,000.00 | 22,997,591.39 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/14/14 | 95093 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/13/14 | 25,000,000.00 | 24,997,500.00 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/14/14 | 95094 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/13/14 | 35,000,000.00 | 34,996,208.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/14/14 | 95095 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/18/14 | 35,000,000.00 | 34,995,576.39 | 0.00 | CITI | MS |
| NTRD | CPD | 01/14/14 | 95096 | CREDIT AGRICOLE NA INC CP | 0.11000 | 02/14/14 | 50,000,000.00 | 49,995,263.89 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/15/14 | 95098 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/14/14 | 40,000,000.00 | 39,995,666.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/15/14 | 95099 | ABBEY NATIONAL NA LLC CP | 0.12000 | 02/28/14 | 25,000,000.00 | 24,996,333.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/15/14 | 95100 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/13/14 | 40,000,000.00 | 39,996,133.33 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/15/14 | 95101 | REGENCY MAREKTS NO. 1 LLC CP | 0.14000 | 02/18/14 | 37,500,000.00 | 37,495,041.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/15/14 | 95102 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/14/14 | 50,000,000.00 | 49,994,583.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/15/14 | 95103 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/14/14 | 5,000,000.00 | 4,999,458.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/15/14 | 95104 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/14/14 | 25,000,000.00 | 24,997,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/15/14 | 95105 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/28/14 | 47,000,000.00 | 46,992,532.22 | 0.00 | CITI | MS |
| NTRD | CPD | 01/15/14 | 95106 | BARTON CAPITAL LLC CP | 0.12000 | 03/03/14 | 50,000,000.00 | 49,992,166.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/16/14 | 95108 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/28/14 | 50,000,000.00 | 49,992,833.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/16/14 | 95112 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/19/14 | 25,000,000.00 | 24,997,166.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/16/14 | 95113 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/19/14 | 50,000,000.00 | 49,994,333.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/16/14 | 95114 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/11/14 | 10,000,000.00 | 9,999,061.11 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/16/14 | 95115 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/19/14 | 35,000,000.00 | 34,995,702.78 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/16/14 | 95116 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/18/14 | 25,000,000.00 | 24,997,020.83 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/16/14 | 95117 | BARTON CAPITAL LLC CP | 0.11000 | 03/03/14 | 30,000,000.00 | 29,995,783.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/16/14 | 95118 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/24/14 | 50,000,000.00 | 49,994,041.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/16/14 | 95119 | CREDIT AGRICOLE NA INC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,993,430.56 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/16/14 | 95120 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/18/14 | 25,000,000.00 | 24,997,250.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/16/14 | 95121 | REGENCY MAREKTS NO. 1 LLC CP | 0.13000 | 02/18/14 | 15,077,000.00 | 15,075,203.32 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/17/14 | 95126 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 25,000,000.00 | 24,995,104.17 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/17/14 | 95127 | CANCARA ASSET SEC LLC CP | 0.12000 | 02/28/14 | 10,000,000.00 | 9,998,600.00 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/17/14 | 95128 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 50,000,000.00 | 49,990,208.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/17/14 | 95129 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,993,583.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/17/14 | 95130 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/14/14 | 50,000,000.00 | 49,995,333.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/21/14 | 95133 | REGENCY MAREKTS NO. 1 LLC CP | 0.14000 | 02/20/14 | 30,000,000.00 | 29,996,500.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/21/14 | 95134 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/20/14 | 50,000,000.00 | 49,994,583.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/21/14 | 95135 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/19/14 | 15,000,000.00 | 14,998,429.17 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/21/14 | 95125 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 02/20/14 | 50,000,000.00 | 49,995,000.00 | 0.00 | CITI | BCI |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 01/22/14 | 95137 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/19/14 | 25,000,000.00 | 24,997,666.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/22/14 | 95138 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/24/14 | 40,000,000.00 | 39,995,233.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/22/14 | 95139 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/20/14 | 15,000,000.00 | 14,998,429.17 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/22/14 | 95140 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/25/14 | 35,000,000.00 | 34,995,702.78 | 0.00 | CITI | MS |
| NTRD | CPD | 01/22/14 | 95141 | ABBEY NATIONAL NA LLC CP | 0.12000 | 02/21/14 | 50,000,000.00 | 49,995,000.00 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/22/14 | 95142 | DEUTSCHE BANK FINANCIAL LLC CP | 0.14000 | 02/27/14 | 42,000,000.00 | 41,994,120.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/23/14 | 95144 | REGENCY MAREKTS NO. 1 LLC CP | 0.14000 | 02/20/14 | 31,981,000.00 | 31,977,517.62 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/23/14 | 95145 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 03/03/14 | 30,000,000.00 | 29,996,100.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/23/14 | 95146 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/24/14 | 50,000,000.00 | 49,994,222.22 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/23/14 | 95147 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/28/14 | 15,000,000.00 | 14,998,050.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/24/14 | 95150 | SALISBURY REC CO LLC CP | 0.12000 | 02/26/14 | 25,000,000.00 | 24,997,250.00 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/24/14 | 95151 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/25/14 | 50,000,000.00 | 49,994,222.22 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/24/14 | 95152 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/21/14 | 50,000,000.00 | 49,995,333.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/24/14 | 95153 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/20/14 | 34,000,000.00 | 33,996,685.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/24/14 | 95154 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/21/14 | 50,000,000.00 | 49,994,944.44 | 0.00 | CITI | JPM |
| NTRD | CPD | 01/27/14 | 95159 | REGENCY MAREKTS NO. 1 LLC CP | 0.14000 | 02/25/14 | 50,000,000.00 | 49,994,361.11 | 0.00 | CITI | MS |
| NTRD | CPD | 01/27/14 | 95160 | REGENCY MAREKTS NO. 1 LLC CP | 0.14000 | 02/25/14 | 50,000,000.00 | 49,994,361.11 | 0.00 | CITI | MS |
| NTRD | CPD | 01/27/14 | 95161 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/28/14 | 50,000,000.00 | 49,994,666.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/27/14 | 95162 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 03/10/14 | 21,000,000.00 | 20,997,060.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/27/14 | 95163 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/26/14 | 50,000,000.00 | 49,995,416.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/27/14 | 95164 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/27/14 | 50,000,000.00 | 49,995,263.89 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/27/14 | 95165 | SALISBURY REC CO LLC CP | 0.15000 | 03/11/14 | 5,100,000.00 | 5,099,086.25 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 01/27/14 | 95166 | SALISBURY REC CO LLC CP | 0.14500 | 03/25/14 | 40,000,000.00 | 39,990,816.67 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 01/27/14 | 95167 | SHEFFIELD RECEIVABLES CORP CP | 0.15000 | 03/26/14 | 24,000,000.00 | 23,994,200.00 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 01/27/14 | 95168 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/26/14 | 25,000,000.00 | 24,997,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/27/14 | 95169 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,111.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/27/14 | 95170 | REGENCY MAREKTS NO. 1 LLC CP | 0.14000 | 02/25/14 | 39,117,000.00 | 39,112,588.47 | 0.00 | CITI | MS |
| NTRD | CPD | 01/28/14 | 95174 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/28/14 | 50,000,000.00 | 49,994,833.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/28/14 | 95175 | ALPINE SECURITIZATION CORP CP | 0.10000 | 02/26/14 | 40,000,000.00 | 39,996,777.78 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/28/14 | 95176 | BARTON CAPITAL LLC CP | 0.10000 | 02/28/14 | 15,000,000.00 | 14,998,708.33 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/28/14 | 95177 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 03/03/14 | 40,000,000.00 | 39,995,466.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/28/14 | 95178 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,263.89 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/29/14 | 95181 | CANCARA ASSET SEC LLC CP | 0.14000 | 04/02/14 | 50,000,000.00 | 49,987,750.00 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/29/14 | 95182 | ALPINE SECURITIZATION CORP CP | 0.11000 | 03/04/14 | 43,150,000.00 | 43,145,517.19 | 0.00 | CITI | LOOP |
| NTRD | CPD | 01/29/14 | 95183 | CANCARA ASSET SEC LLC CP | 0.15000 | 04/02/14 | 50,000,000.00 | 49,986,875.00 | 0.00 | CITI | MS |
| NTRD | CPD | 01/29/14 | 95184 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,416.67 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/29/14 | 95185 | CANCARA ASSET SEC LLC CP | 0.13000 | 03/24/14 | 35,000,000.00 | 34,993,175.00 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 01/29/14 | 95186 | SALISBURY REC CO LLC CP | 0.14000 | 03/25/14 | 50,000,000.00 | 49,989,305.56 | 0.00 | CITI | KEYBANC |

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|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | CPD | 01/29/14 | 95187 | SALISBURY REC CO LLC CP | 0.14000 | 03/25/14 | 5,000,000.00 | 4,998,930.56 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 01/29/14 | 95188 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 50,000,000.00 | 49,992,708.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/29/14 | 95189 | SHEFFIELD RECEIVABLES CORP CP | 0.11000 | 03/06/14 | 10,000,000.00 | 9,998,900.00 | 0.00 | CITI | KEYBANC |
| NTRD | CPD | 01/29/14 | 95190 | CREDIT AGRICOLE NA INC CP | 0.10000 | 03/03/14 | 50,000,000.00 | 49,995,416.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/29/14 | 95191 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 03/05/14 | 50,000,000.00 | 49,993,194.44 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/29/14 | 95192 | ALPINE SECURITIZATION CORP CP | 0.11000 | 03/03/14 | 50,000,000.00 | 49,994,958.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/30/14 | 95203 | CANCARA ASSET SEC LLC CP | 0.14000 | 04/01/14 | 50,000,000.00 | 49,988,138.89 | 0.00 | CITI | MS |
| NTRD | CPD | 01/30/14 | 95204 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 03/04/14 | 35,000,000.00 | 34,996,150.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/30/14 | 95205 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 25,000,000.00 | 24,996,458.33 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/30/14 | 95206 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 03/03/14 | 50,000,000.00 | 49,994,222.22 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/30/14 | 95207 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 50,000,000.00 | 49,992,916.67 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/30/14 | 95208 | ABBEY NATIONAL NA LLC CP | 0.11000 | 03/04/14 | 50,000,000.00 | 49,994,958.33 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/31/14 | 95212 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 03/06/14 | 25,000,000.00 | 24,997,166.67 | 0.00 | CITI | MS |
| NTRD | CPD | 01/31/14 | 95213 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 03/06/14 | 15,000,000.00 | 14,998,300.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/31/14 | 95214 | ALPINE SECURITIZATION CORP CP | 0.11000 | 03/06/14 | 25,000,000.00 | 24,997,402.78 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/31/14 | 95215 | BARTON CAPITAL LLC CP | 0.11000 | 03/04/14 | 50,000,000.00 | 49,995,111.11 | 0.00 | CITI | MFR |
| NTRD | CPD | 01/31/14 | 95216 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 03/07/14 | 25,000,000.00 | 24,997,083.33 | 0.00 | CITI | MS |
| NTRD | CPD | 01/31/14 | 95217 | CIESCO LLC CP | 0.12000 | 03/17/14 | 50,000,000.00 | 49,992,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/31/14 | 95218 | CIESCO LLC CP | 0.12000 | 03/17/14 | 50,000,000.00 | 49,992,500.00 | 0.00 | CITI | BLAY |
| NTRD | CPD | 01/31/14 | 95219 | ABBEY NATIONAL NA LLC CP | 0.12000 | 03/03/14 | 50,000,000.00 | 49,994,833.33 | 0.00 | CITI | MFR |
| | **CPD Total** | | | | | | 5,096,618,000.00 | 5,096,029,894.22 | 0.00 | | |
| NTRD | FHLM | 01/07/14 | 95026 | FHLMC (CALLABLE) | 2.05000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | WFI |
| NTRD | FHLM | 01/07/14 | 94930 | FHLMC (CALLABLE) | 1.87500 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | JEFF |
| NTRD | FHLM | 01/07/14 | 94964 | FHLMC (CALLABLE) | 2.00000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | SNC |
| NTRD | FHLM | 01/15/14 | 94966 | FHLMC (CALLABLE) | 2.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MFR |
| NTRD | FHLM | 01/21/14 | 95009 | FHLMC (CALLABLE) | 2.00000 | 01/16/19 | 25,000,000.00 | 24,972,500.00 | 6,944.44 | CITI | RBCCM |
| | **FHLM Total** | | | | | | 125,000,000.00 | 124,972,500.00 | 6,944.44 | | |
| NTRD | MCPN | 01/07/14 | 94965 | FHLB (CALLABLE) | 5.00000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | SUN |
| NTRD | MCPN | 01/15/14 | 94949 | FHLB (CALLABLE) | 5.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | LOOP |
| NTRD | MCPN | 01/15/14 | 94950 | FHLB (CALLABLE) | 5.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | KEYBANC |
| NTRD | MCPN | 01/15/14 | 94951 | FHLB (CALLABLE) | 5.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 0.00 | CITI | MS |
| | **MCPN Total** | | | | | | 100,000,000.00 | 100,000,000.00 | 0.00 | | |
| NTRD | NCD1 | 01/29/14 | 95199 | UNION BANK OF CALIFORNIA NA CD | 0.13000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | UNION |
| | **NCD1 Total** | | | | | | 50,000,000.00 | 50,000,000.00 | 0.00 | | |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Purchase Detail Report**
**Group: Pooled Surplus Investments**
**For the Period: January 1, 2014 to January 31, 2014**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| NTRD | YANK1 | 01/02/14 | 95049 | BNP PARIBAS SF CD | 0.11000 | 01/30/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 01/03/14 | 95053 | BNP PARIBAS SF CD | 0.11000 | 01/30/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 01/03/14 | 95054 | BNP PARIBAS SF CD | 0.11000 | 01/31/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 01/09/14 | 95077 | BNP PARIBAS SF CD | 0.12000 | 02/10/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 01/16/14 | 95122 | BANK OF MONTREAL CHICAGO CD | 0.10000 | 02/25/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MS |
| NTRD | YANK1 | 01/17/14 | 95124 | TORONTO DOMINION BANK NY CD | 0.10500 | 02/20/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 01/17/14 | 95131 | CREDIT AGRICOLE CIB NY CD | 0.17000 | 03/03/14 | 50,000,000.00 | 50,000,624.88 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 01/24/14 | 95155 | BNP PARIBAS SF CD | 0.12000 | 02/24/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 01/27/14 | 95171 | DEUTSCHE BANK AG NY CD | 0.19000 | 03/31/14 | 50,000,000.00 | 50,000,874.72 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 01/27/14 | 95172 | TORONTO DOMINION BANK NY CD | 0.13500 | 03/31/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | RBCCM |
| NTRD | YANK1 | 01/28/14 | 95179 | TORONTO DOMINION BANK NY CD | 0.11500 | 03/03/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | JPM |
| NTRD | YANK1 | 01/29/14 | 95200 | BANK OF MONTREAL CHICAGO CD | 0.12000 | 04/18/14 | 50,000,000.00 | 50,001,096.96 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 01/29/14 | 95193 | TORONTO DOMINION BANK NY CD | 0.14000 | 03/28/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | TULL |
| NTRD | YANK1 | 01/29/14 | 95194 | BARCLAYS BANK PLC NY CD | 0.18000 | 06/30/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BCI |
| NTRD | YANK1 | 01/29/14 | 95195 | BANK OF NOVA SCOTIA HOUSTON CD | 0.19000 | 06/30/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MS |
| NTRD | YANK1 | 01/29/14 | 95196 | LLOYDS TSB BANK PLC NY CD | 0.12000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MS |
| NTRD | YANK1 | 01/29/14 | 95197 | LLOYDS TSB BANK PLC NY CD | 0.12000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | MS |
| NTRD | YANK1 | 01/29/14 | 95198 | DEUTSCHE BANK AG NY CD | 0.19000 | 03/31/14 | 50,000,000.00 | 50,000,846.96 | 0.00 | CITI | MFR |
| NTRD | YANK1 | 01/30/14 | 95209 | BNP PARIBAS SF CD | 0.17000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 0.00 | CITI | BNPPSC |
| NTRD | YANK1 | 01/31/14 | 95220 | SOCIETE GENERALE NY CD | 0.17000 | 04/18/14 | 50,000,000.00 | 50,001,069.08 | 0.00 | CITI | MFR |
| | **YANK1 Total** | | | | | | 1,000,000,000.00 | 1,000,004,512.60 | 0.00 | | |
| **NTRD Total** | | | | | | | 6,371,618,000.00 | 6,371,006,906.82 | 6,944.44 | | |
| | | | | **PSI Total** | | | **6,371,618,000.00** | **6,371,006,906.82** | **6,944.44** | | |

**Los Angeles County Treasurer**
**Investment Transactions Journal**
**Purchase Detail Report**
**Group: Specific Purpose Investments**
**For the PeriodL: January 1, 2014 to January 31, 2014**
**Attachment VIII**

| Account | Sec Type | Settle Date | Sec ID | Description | Face Rate | Mat Date | Par Amount | Principal | Purch Int | Bank | Broker |
|---|---|---|---|---|---|---|---|---|---|---|---|
| SCAQM | CTDQ | 01/15/14 | 95109 | S OF C LAIF | 0.00000 | 12/31/14 | 25,351.54 | 25,351.54 | 0.00 | TTC | LAIF |
| | **CTDQ Total** | | | | | | 25,351.54 | 25,351.54 | 0.00 | | |
| **SCAQM - SOUTH COAST AIR QUALITY MGMT Total** | | | | | | | 25,351.54 | 25,351.54 | 0.00 | | |
| SLIM | CTDQ | 01/15/14 | 95110 | S OF C LAIF | 0.00000 | 12/31/14 | 6,533.70 | 6,533.70 | 0.00 | TTC | LAIF |
| | **CTDQ Total** | | | | | | 6,533.70 | 6,533.70 | 0.00 | | |
| **SLIM - SCHOOLS LINKED INSURANCE MGMT Total** | | | | | | | 6,533.70 | 6,533.70 | 0.00 | | |
| WASIA | CTDQ | 01/15/14 | 95111 | S OF C LAIF | 0.00000 | 12/31/14 | 24.62 | 24.62 | 0.00 | TTC | LAIF |
| | **CTDQ Total** | | | | | | 24.62 | 24.62 | 0.00 | | |
| **WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total** | | | | | | | 24.62 | 24.62 | 0.00 | | |
| | | | | **SPI Total** | | | **31,909.86** | **31,909.86** | **0.00** | | |

**Los Angeles County Treasurer**
**Comparison of Investment Cost to Market Value**
**As of January 31, 2014**
**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 | 4,271,648,911.48 | 4,271,281,584.00 | (367,327.48) | 0.00 | 0.00 | 0.00 |
| Euro CD's | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Bankers Acceptances | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Commercial Paper | 6,723,894,720.95 | 6,723,175,981.32 | (718,739.63) | 0.00 | 0.00 | 0.00 |
| Governments | 946,031,600.76 | 947,128,025.00 | 1,096,424.24 | 85,492.76 | 98,101.99 | 12,609.23 |
| Agencies | 12,081,994,963.43 | 11,966,761,808.31 | (115,233,155.12) | 76,576,037.53 | 74,031,090.74 | (2,544,946.79) |
| Municipals | 39,000,000.00 | 39,000,000.00 | 0.00 | 4,810,000.00 | 4,810,000.00 | 0.00 |
| Corp. & Deposit Notes | 235,074,074.99 | 235,386,885.00 | 312,810.01 | 1,520,128.17 | 1,540,411.50 | 20,283.33 |
| Repurchase Agreements | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Asset Backed | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| Other | 0.00 | 0.00 | 0.00 | 49,556,103.34 | 49,556,103.34 | 0.00 |
| TOTAL | $24,297,644,271.61 | $24,182,734,283.63 | ($114,909,987.98) | $132,547,761.80 | $130,035,707.57 | ($2,512,054.23) |

**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 0.16% of the PSI Portfolio.

**Los Angeles County Treasurer**

**Market Pricing Exceptions**

**As of January 31, 2014**

**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 |
| 95209 | BNP PARIBAS SF CD | 99.995724 |
| 95220 | SOCIETE GENERALE NY CD | 99.993586 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**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 | 0.58600 | 06/30/14 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 |
| PSI | NTRD | BAN | 89778 | LACCAL BANS | 0.58600 | 06/30/14 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| PSI | NTRD | BAN | 91813 | LACCAL BANS | 0.58600 | 06/30/15 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 |
| PSI | NTRD | BAN | 93392 | LACCAL BANS | 0.58600 | 06/30/15 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 |
| PSI | NTRD | BAN | 94260 | LACCAL BANS | 0.58600 | 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 | 90456 | TOYOTA MOTOR CREDIT CORP FRN | 0.49585 | 06/26/14 | 50,000,000.00 | 50,000,000.00 | 50,025,550.00 |
| PSI | NTRD | CNFL | 91175 | NORDEA BANK FINLAND PLC NY FRN | 0.89685 | 09/28/15 | 50,000,000.00 | 50,082,188.13 | 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 | 24,987,375.00 |
| | | **CNFL Total** | | | | | 125,000,000.00 | 125,082,188.13 | 124,987,925.00 |
| PSI | NTRD | CNFRQ | 88716 | GE CAPITAL CORP MTN FRN | 1.04685 | 12/29/14 | 35,000,000.00 | 35,000,000.00 | 35,113,610.00 |
| PSI | NTRD | CNFRQ | 89124 | GE CAPITAL CORP MTN FRN | 1.00000 | 01/30/15 | 25,000,000.00 | 25,000,000.00 | 25,101,450.00 |
| PSI | NTRD | CNFRQ | 94259 | TOYOTA MOTOR CREDIT CO MTN | 1.00000 | 10/11/16 | 25,000,000.00 | 25,000,000.00 | 24,752,550.00 |
| | | **CNFRQ Total** | | | | | 85,000,000.00 | 85,000,000.00 | 84,967,610.00 |
| PSI | NTRD | CNFX | 88868 | GE CAPITAL CORP MTN | 2.15000 | 01/09/15 | 25,000,000.00 | 24,991,886.86 | 25,431,350.00 |
| | | **CNFX Total** | | | | | 25,000,000.00 | 24,991,886.86 | 25,431,350.00 |
| PSI | NTRD | CPD | 94430 | CANCARA ASSET SEC LLC CP | 0.19000 | 02/04/14 | 50,000,000.00 | 49,999,208.33 | 49,994,730.00 |
| PSI | NTRD | CPD | 94431 | CANCARA ASSET SEC LLC CP | 0.20000 | 02/03/14 | 25,000,000.00 | 24,999,722.22 | 24,997,500.00 |
| PSI | NTRD | CPD | 94521 | BARTON CAPITAL LLC CP | 0.17000 | 02/03/14 | 1,200,000.00 | 1,199,988.67 | 1,199,938.32 |
| PSI | NTRD | CPD | 94544 | SHEFFIELD RECEIVABLES CORP CP | 0.19000 | 02/19/14 | 31,000,000.00 | 30,997,055.00 | 30,994,881.90 |
| PSI | NTRD | CPD | 94546 | ATLANTIC ASSET SEC LLC CP | 0.20000 | 02/14/14 | 19,968,000.00 | 19,966,557.87 | 19,965,244.42 |
| PSI | NTRD | CPD | 94553 | MONT BLANC CAPITAL CORP CP | 0.17000 | 02/13/14 | 30,265,000.00 | 30,263,284.98 | 30,260,381.56 |
| PSI | NTRD | CPD | 94554 | SALISBURY REC CO LLC CP | 0.18000 | 02/13/14 | 25,000,000.00 | 24,998,500.00 | 24,996,185.00 |
| PSI | NTRD | CPD | 94572 | SALISBURY REC CO LLC CP | 0.17000 | 02/12/14 | 20,000,000.00 | 19,998,961.11 | 19,997,072.00 |
| PSI | NTRD | CPD | 94585 | ING U.S. FUNDING LLC CP | 0.19000 | 02/20/14 | 50,000,000.00 | 49,994,986.11 | 49,991,950.00 |
| PSI | NTRD | CPD | 94587 | SALISBURY REC CO LLC CP | 0.17000 | 02/21/14 | 25,000,000.00 | 24,997,638.89 | 24,995,012.50 |
| PSI | NTRD | CPD | 94588 | SHEFFIELD RECEIVABLES CORP CP | 0.17000 | 02/20/14 | 7,500,000.00 | 7,499,327.08 | 7,498,722.75 |
| PSI | NTRD | CPD | 94589 | SALISBURY REC CO LLC CP | 0.17000 | 02/21/14 | 25,000,000.00 | 24,997,638.89 | 24,995,012.50 |
| PSI | NTRD | CPD | 94601 | BARTON CAPITAL LLC CP | 0.17000 | 02/20/14 | 35,000,000.00 | 34,996,859.72 | 34,996,080.00 |
| PSI | NTRD | CPD | 94609 | BARTON CAPITAL LLC CP | 0.17000 | 02/18/14 | 25,000,000.00 | 24,997,993.06 | 24,997,417.50 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 94622 | ING U.S. FUNDING LLC CP | 0.18000 | 02/14/14 | 25,415,000.00 | 25,413,348.02 | 25,411,594.39 |
| PSI | NTRD | CPD | 94625 | SALISBURY REC CO LLC CP | 0.20000 | 03/14/14 | 12,000,000.00 | 11,997,266.67 | 11,996,096.40 |
| PSI | NTRD | CPD | 94639 | DEUTSCHE BANK FINANCIAL LLC CP | 0.18000 | 02/26/14 | 50,000,000.00 | 49,993,750.00 | 49,990,265.00 |
| PSI | NTRD | CPD | 94706 | SALISBURY REC CO LLC CP | 0.17000 | 03/04/14 | 15,000,000.00 | 14,997,804.17 | 14,996,040.00 |
| PSI | NTRD | CPD | 94717 | BARTON CAPITAL LLC CP | 0.15000 | 02/03/14 | 25,000,000.00 | 24,999,791.67 | 24,998,715.00 |
| PSI | NTRD | CPD | 94724 | BARTON CAPITAL LLC CP | 0.15000 | 02/03/14 | 25,000,000.00 | 24,999,791.67 | 24,998,715.00 |
| PSI | NTRD | CPD | 94727 | SHEFFIELD RECEIVABLES CORP CP | 0.18000 | 03/05/14 | 5,000,000.00 | 4,999,200.00 | 4,998,800.50 |
| PSI | NTRD | CPD | 94728 | MONT BLANC CAPITAL CORP CP | 0.20000 | 03/10/14 | 18,000,000.00 | 17,996,300.00 | 17,994,600.00 |
| PSI | NTRD | CPD | 94735 | CRC FUNDING LLC CP | 0.14000 | 02/03/14 | 50,000,000.00 | 49,999,611.11 | 49,992,570.00 |
| PSI | NTRD | CPD | 94744 | SALISBURY REC CO LLC CP | 0.16000 | 02/05/14 | 25,000,000.00 | 24,999,555.56 | 24,997,245.00 |
| PSI | NTRD | CPD | 94747 | CRC FUNDING LLC CP | 0.14000 | 02/03/14 | 26,000,000.00 | 25,999,797.78 | 25,996,136.40 |
| PSI | NTRD | CPD | 94754 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 02/27/14 | 15,250,000.00 | 15,247,907.36 | 15,246,928.65 |
| PSI | NTRD | CPD | 94764 | CANCARA ASSET SEC LLC CP | 0.18000 | 03/05/14 | 20,000,000.00 | 19,996,800.00 | 19,994,592.00 |
| PSI | NTRD | CPD | 94774 | BARTON CAPITAL LLC CP | 0.14000 | 02/03/14 | 50,000,000.00 | 49,999,611.11 | 49,997,430.00 |
| PSI | NTRD | CPD | 94775 | BARTON CAPITAL LLC CP | 0.14000 | 02/03/14 | 25,000,000.00 | 24,999,805.56 | 24,998,715.00 |
| PSI | NTRD | CPD | 94782 | BARTON CAPITAL LLC CP | 0.15000 | 02/05/14 | 50,000,000.00 | 49,999,166.67 | 49,997,115.00 |
| PSI | NTRD | CPD | 94783 | BARTON CAPITAL LLC CP | 0.15000 | 02/05/14 | 25,000,000.00 | 24,999,583.33 | 24,998,557.50 |
| PSI | NTRD | CPD | 94784 | BARTON CAPITAL LLC CP | 0.15000 | 02/03/14 | 50,000,000.00 | 49,999,583.33 | 49,997,430.00 |
| PSI | NTRD | CPD | 94786 | SHEFFIELD RECEIVABLES CORP CP | 0.16000 | 03/07/14 | 40,000,000.00 | 39,993,955.55 | 39,989,992.00 |
| PSI | NTRD | CPD | 94816 | CAFCO LLC CP | 0.14000 | 02/10/14 | 10,000,000.00 | 9,999,650.00 | 9,998,640.00 |
| PSI | NTRD | CPD | 94839 | CANCARA ASSET SEC LLC CP | 0.17000 | 03/10/14 | 50,000,000.00 | 49,991,263.89 | 49,985,000.00 |
| PSI | NTRD | CPD | 94840 | SALISBURY REC CO LLC CP | 0.15000 | 02/12/14 | 50,000,000.00 | 49,997,708.33 | 49,992,680.00 |
| PSI | NTRD | CPD | 94841 | CAFCO LLC CP | 0.16000 | 03/10/14 | 25,000,000.00 | 24,995,888.89 | 24,992,500.00 |
| PSI | NTRD | CPD | 94844 | CIESCO LLC CP | 0.17000 | 03/10/14 | 30,000,000.00 | 29,994,758.33 | 29,991,000.00 |
| PSI | NTRD | CPD | 94853 | CANCARA ASSET SEC LLC CP | 0.15000 | 02/07/14 | 20,000,000.00 | 19,999,500.00 | 19,997,600.00 |
| PSI | NTRD | CPD | 94871 | BARTON CAPITAL LLC CP | 0.15000 | 02/10/14 | 50,000,000.00 | 49,998,125.00 | 49,996,310.00 |
| PSI | NTRD | CPD | 94874 | BARTON CAPITAL LLC CP | 0.14000 | 02/14/14 | 30,000,000.00 | 29,998,483.33 | 29,997,360.00 |
| PSI | NTRD | CPD | 94875 | MONT BLANC CAPITAL CORP CP | 0.18000 | 03/10/14 | 15,364,000.00 | 15,361,157.66 | 15,359,390.80 |
| PSI | NTRD | CPD | 94876 | CIESCO LLC CP | 0.16000 | 03/12/14 | 33,008,000.00 | 33,002,278.61 | 32,997,595.88 |
| PSI | NTRD | CPD | 94877 | SALISBURY REC CO LLC CP | 0.17000 | 03/05/14 | 22,850,000.00 | 22,846,547.11 | 22,843,821.36 |
| PSI | NTRD | CPD | 94879 | CREDIT AGRICOLE NA INC CP | 0.12000 | 02/03/14 | 50,000,000.00 | 49,999,666.67 | 49,995,695.00 |
| PSI | NTRD | CPD | 94881 | CREDIT AGRICOLE NA INC CP | 0.12000 | 02/04/14 | 25,000,000.00 | 24,999,750.00 | 24,997,725.00 |
| PSI | NTRD | CPD | 94884 | BARTON CAPITAL LLC CP | 0.14000 | 02/11/14 | 45,000,000.00 | 44,998,250.00 | 44,996,535.00 |
| PSI | NTRD | CPD | 94887 | DEUTSCHE BANK FINANCIAL LLC CP | 0.17000 | 02/27/14 | 25,000,000.00 | 24,996,930.56 | 24,994,965.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 94890 | BARTON CAPITAL LLC CP | 0.15000 | 02/10/14 | 9,000,000.00 | 8,999,662.50 | 8,999,335.80 |
| PSI | NTRD | CPD | 94899 | CANCARA ASSET SEC LLC CP | 0.14000 | 02/03/14 | 50,000,000.00 | 49,999,611.11 | 49,995,000.00 |
| PSI | NTRD | CPD | 94905 | DEUTSCHE BANK FINANCIAL LLC CP | 0.17000 | 02/27/14 | 16,750,000.00 | 16,747,943.47 | 16,746,626.55 |
| PSI | NTRD | CPD | 94908 | SALISBURY REC CO LLC CP | 0.15000 | 02/12/14 | 2,000,000.00 | 1,999,908.33 | 1,999,707.20 |
| PSI | NTRD | CPD | 94909 | CAFCO LLC CP | 0.15000 | 03/06/14 | 6,800,000.00 | 6,799,065.00 | 6,798,127.96 |
| PSI | NTRD | CPD | 94920 | SHEFFIELD RECEIVABLES CORP CP | 0.15000 | 02/19/14 | 25,000,000.00 | 24,998,125.00 | 24,995,872.50 |
| PSI | NTRD | CPD | 94922 | ING U.S. FUNDING LLC CP | 0.15000 | 02/07/14 | 50,000,000.00 | 49,998,750.00 | 49,994,805.00 |
| PSI | NTRD | CPD | 94925 | CIESCO LLC CP | 0.13000 | 02/04/14 | 13,300,000.00 | 13,299,855.92 | 13,298,598.18 |
| PSI | NTRD | CPD | 94927 | JUPITER SEC COMPANY LLC CP | 0.12000 | 02/10/14 | 38,300,000.00 | 38,298,851.00 | 38,295,767.85 |
| PSI | NTRD | CPD | 94928 | CANCARA ASSET SEC LLC CP | 0.15000 | 02/06/14 | 50,000,000.00 | 49,998,958.33 | 49,994,245.00 |
| PSI | NTRD | CPD | 94935 | BARTON CAPITAL LLC CP | 0.14000 | 02/14/14 | 20,000,000.00 | 19,998,988.89 | 19,998,240.00 |
| PSI | NTRD | CPD | 94936 | ING U.S. FUNDING LLC CP | 0.15000 | 02/07/14 | 16,000,000.00 | 15,999,600.00 | 15,998,337.60 |
| PSI | NTRD | CPD | 94948 | CANCARA ASSET SEC LLC CP | 0.15000 | 02/06/14 | 50,000,000.00 | 49,998,958.33 | 49,994,245.00 |
| PSI | NTRD | CPD | 94957 | CREDIT AGRICOLE NA INC CP | 0.17000 | 02/20/14 | 25,000,000.00 | 24,997,756.95 | 24,995,975.00 |
| PSI | NTRD | CPD | 94961 | REGENCY MARKETS NO. 1 LLC CP | 0.15000 | 02/05/14 | 17,705,000.00 | 17,704,704.92 | 17,703,048.91 |
| PSI | NTRD | CPD | 94971 | CANCARA ASSET SEC LLC CP | 0.15500 | 02/18/14 | 50,000,000.00 | 49,996,340.28 | 49,990,945.00 |
| PSI | NTRD | CPD | 94974 | CREDIT AGRICOLE NA INC CP | 0.14000 | 02/05/14 | 35,000,000.00 | 34,999,455.56 | 34,996,668.00 |
| PSI | NTRD | CPD | 94975 | ABBEY NATIONAL NA LLC CP | 0.18000 | 02/03/14 | 50,000,000.00 | 49,999,500.00 | 49,995,695.00 |
| PSI | NTRD | CPD | 94983 | CREDIT AGRICOLE NA INC CP | 0.14000 | 02/05/14 | 50,000,000.00 | 49,999,222.22 | 49,995,240.00 |
| PSI | NTRD | CPD | 94984 | ABBEY NATIONAL NA LLC CP | 0.18000 | 02/04/14 | 50,000,000.00 | 49,999,250.00 | 49,995,450.00 |
| PSI | NTRD | CPD | 94985 | CANCARA ASSET SEC LLC CP | 0.18000 | 02/25/14 | 5,273,000.00 | 5,272,367.24 | 5,271,823.07 |
| PSI | NTRD | CPD | 94986 | BARTON CAPITAL LLC CP | 0.16000 | 02/03/14 | 3,500,000.00 | 3,499,968.89 | 3,499,820.10 |
| PSI | NTRD | CPD | 94993 | BARTON CAPITAL LLC CP | 0.13000 | 02/06/14 | 35,000,000.00 | 34,999,368.06 | 34,997,875.50 |
| PSI | NTRD | CPD | 94994 | BARTON CAPITAL LLC CP | 0.13000 | 02/07/14 | 50,000,000.00 | 49,998,916.67 | 49,996,820.00 |
| PSI | NTRD | CPD | 94996 | CREDIT AGRICOLE NA INC CP | 0.14000 | 02/03/14 | 50,000,000.00 | 49,999,611.11 | 49,995,695.00 |
| PSI | NTRD | CPD | 94997 | ABBEY NATIONAL NA LLC CP | 0.13000 | 02/04/14 | 50,000,000.00 | 49,999,458.33 | 49,995,450.00 |
| PSI | NTRD | CPD | 95000 | SHEFFIELD RECEIVABLES CORP CP | 0.17000 | 03/19/14 | 24,000,000.00 | 23,994,786.67 | 23,992,363.20 |
| PSI | NTRD | CPD | 95010 | ATLANTIC ASSET SEC LLC CP | 0.15000 | 02/03/14 | 25,000,000.00 | 24,999,791.67 | 24,997,847.50 |
| PSI | NTRD | CPD | 95013 | CREDIT AGRICOLE NA INC CP | 0.14000 | 02/05/14 | 50,000,000.00 | 49,999,222.22 | 49,995,240.00 |
| PSI | NTRD | CPD | 95016 | ALPINE SECURITIZATION CORP CP | 0.16000 | 03/26/14 | 16,040,000.00 | 16,036,221.69 | 16,034,209.56 |
| PSI | NTRD | CPD | 95020 | CANCARA ASSET SEC LLC CP | 0.18000 | 03/24/14 | 50,000,000.00 | 49,987,250.00 | 49,980,575.00 |
| PSI | NTRD | CPD | 95021 | CANCARA ASSET SEC LLC CP | 0.18000 | 03/24/14 | 5,000,000.00 | 4,998,725.00 | 4,998,057.50 |
| PSI | NTRD | CPD | 95027 | BARTON CAPITAL LLC CP | 0.10000 | 02/06/14 | 21,000,000.00 | 20,999,708.33 | 20,998,725.30 |
| PSI | NTRD | CPD | 95028 | BARTON CAPITAL LLC CP | 0.10000 | 02/05/14 | 25,000,000.00 | 24,999,722.22 | 24,998,557.50 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 95032 | ABBEY NATIONAL NA LLC CP | 0.12000 | 02/04/14 | 50,000,000.00 | 49,999,500.00 | 49,995,450.00 |
| PSI | NTRD | CPD | 95033 | CREDIT AGRICOLE NA INC. CP | 0.19000 | 03/18/14 | 19,000,000.00 | 18,995,487.50 | 18,993,612.20 |
| PSI | NTRD | CPD | 95037 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/06/14 | 50,000,000.00 | 49,999,166.67 | 49,994,245.00 |
| PSI | NTRD | CPD | 95038 | DEUTSCHE BANK FINANCIAL LLC CP | 0.19000 | 03/31/14 | 50,000,000.00 | 49,984,694.45 | 49,977,725.00 |
| PSI | NTRD | CPD | 95039 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/05/14 | 50,000,000.00 | 49,999,333.33 | 49,994,490.00 |
| PSI | NTRD | CPD | 95061 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/05/14 | 50,000,000.00 | 49,999,333.33 | 49,995,240.00 |
| PSI | NTRD | CPD | 95070 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/07/14 | 50,000,000.00 | 49,998,916.67 | 49,994,805.00 |
| PSI | NTRD | CPD | 95072 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/06/14 | 50,000,000.00 | 49,999,166.67 | 49,995,020.00 |
| PSI | NTRD | CPD | 95073 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/04/14 | 25,000,000.00 | 24,999,770.83 | 24,997,725.00 |
| PSI | NTRD | CPD | 95074 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/06/14 | 35,000,000.00 | 34,999,368.06 | 34,995,971.50 |
| PSI | NTRD | CPD | 95075 | ABBEY NATIONAL NA LLC CP | 0.10000 | 02/07/14 | 50,000,000.00 | 49,999,166.67 | 49,994,805.00 |
| PSI | NTRD | CPD | 95076 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/07/14 | 38,000,000.00 | 37,999,303.33 | 37,996,051.80 |
| PSI | NTRD | CPD | 95079 | AUTOBAHN FUNDING CO LLC CP | 0.12500 | 02/11/14 | 10,000,000.00 | 9,999,652.78 | 9,998,588.00 |
| PSI | NTRD | CPD | 95080 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/11/14 | 50,000,000.00 | 49,998,472.22 | 49,993,860.00 |
| PSI | NTRD | CPD | 95081 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 02/10/14 | 50,000,000.00 | 49,998,500.00 | 49,994,090.00 |
| PSI | NTRD | CPD | 95082 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/11/14 | 25,000,000.00 | 24,999,097.22 | 24,996,930.00 |
| PSI | NTRD | CPD | 95083 | ABBEY NATIONAL NA LLC CP | 0.10000 | 02/11/14 | 50,000,000.00 | 49,998,611.11 | 49,993,860.00 |
| PSI | NTRD | CPD | 95086 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/12/14 | 27,000,000.00 | 26,998,927.50 | 26,996,557.50 |
| PSI | NTRD | CPD | 95087 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/12/14 | 15,000,000.00 | 14,999,450.00 | 14,997,804.00 |
| PSI | NTRD | CPD | 95088 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/12/14 | 50,000,000.00 | 49,998,319.45 | 49,993,625.00 |
| PSI | NTRD | CPD | 95089 | ABBEY NATIONAL NA LLC CP | 0.10000 | 02/10/14 | 50,000,000.00 | 49,998,750.00 | 49,994,120.00 |
| PSI | NTRD | CPD | 95090 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/13/14 | 25,000,000.00 | 24,998,916.67 | 24,996,670.00 |
| PSI | NTRD | CPD | 95092 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/12/14 | 23,000,000.00 | 22,999,086.39 | 22,997,067.50 |
| PSI | NTRD | CPD | 95093 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/13/14 | 25,000,000.00 | 24,999,000.00 | 24,996,185.00 |
| PSI | NTRD | CPD | 95094 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/13/14 | 35,000,000.00 | 34,998,483.33 | 34,994,659.00 |
| PSI | NTRD | CPD | 95095 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/18/14 | 35,000,000.00 | 34,997,851.39 | 34,993,661.50 |
| PSI | NTRD | CPD | 95096 | CREDIT AGRICOLE NA INC CP | 0.11000 | 02/14/14 | 50,000,000.00 | 49,998,013.89 | 49,993,300.00 |
| PSI | NTRD | CPD | 95098 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/14/14 | 40,000,000.00 | 39,998,122.22 | 39,993,680.00 |
| PSI | NTRD | CPD | 95099 | ABBEY NATIONAL NA LLC CP | 0.12000 | 02/28/14 | 25,000,000.00 | 24,997,750.00 | 24,994,445.00 |
| PSI | NTRD | CPD | 95100 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/13/14 | 40,000,000.00 | 39,998,400.00 | 39,994,672.00 |
| PSI | NTRD | CPD | 95101 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 02/18/14 | 37,500,000.00 | 37,497,520.84 | 37,493,208.75 |
| PSI | NTRD | CPD | 95102 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/14/14 | 50,000,000.00 | 49,997,652.78 | 49,992,100.00 |
| PSI | NTRD | CPD | 95103 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/14/14 | 5,000,000.00 | 4,999,765.28 | 4,999,210.00 |
| PSI | NTRD | CPD | 95104 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/14/14 | 25,000,000.00 | 24,998,916.67 | 24,996,550.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 95105 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/28/14 | 47,000,000.00 | 46,995,417.50 | 46,990,012.50 |
| PSI | NTRD | CPD | 95106 | BARTON CAPITAL LLC CP | 0.12000 | 03/03/14 | 50,000,000.00 | 49,995,000.00 | 49,992,270.00 |
| PSI | NTRD | CPD | 95108 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/28/14 | 50,000,000.00 | 49,995,500.00 | 49,989,375.00 |
| PSI | NTRD | CPD | 95112 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/19/14 | 25,000,000.00 | 24,998,500.00 | 24,995,872.50 |
| PSI | NTRD | CPD | 95113 | ALPINE SECURITIZATION CORP CP | 0.12000 | 02/19/14 | 50,000,000.00 | 49,997,000.00 | 49,991,745.00 |
| PSI | NTRD | CPD | 95114 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/11/14 | 10,000,000.00 | 9,999,638.89 | 9,998,772.00 |
| PSI | NTRD | CPD | 95115 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/19/14 | 35,000,000.00 | 34,997,725.00 | 34,993,423.50 |
| PSI | NTRD | CPD | 95116 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/18/14 | 25,000,000.00 | 24,998,465.28 | 24,996,027.50 |
| PSI | NTRD | CPD | 95117 | BARTON CAPITAL LLC CP | 0.11000 | 03/03/14 | 30,000,000.00 | 29,997,250.00 | 29,995,362.00 |
| PSI | NTRD | CPD | 95118 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/24/14 | 50,000,000.00 | 49,996,486.11 | 49,990,290.00 |
| PSI | NTRD | CPD | 95119 | CREDIT AGRICOLE NA INC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,875.00 | 49,989,585.00 |
| PSI | NTRD | CPD | 95120 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/18/14 | 25,000,000.00 | 24,998,583.33 | 24,996,027.50 |
| PSI | NTRD | CPD | 95121 | REGENCY MARKETS NO. 1 LLC CP | 0.13000 | 02/18/14 | 15,077,000.00 | 15,076,074.44 | 15,074,269.56 |
| PSI | NTRD | CPD | 95125 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 02/20/14 | 50,000,000.00 | 49,996,833.33 | 49,991,485.00 |
| PSI | NTRD | CPD | 95126 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 25,000,000.00 | 24,996,666.67 | 24,993,890.00 |
| PSI | NTRD | CPD | 95127 | CANCARA ASSET SEC LLC CP | 0.12000 | 02/28/14 | 10,000,000.00 | 9,999,100.00 | 9,997,597.00 |
| PSI | NTRD | CPD | 95128 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 50,000,000.00 | 49,993,333.33 | 49,987,780.00 |
| PSI | NTRD | CPD | 95129 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,875.00 | 49,988,890.00 |
| PSI | NTRD | CPD | 95130 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/14/14 | 50,000,000.00 | 49,997,833.33 | 49,993,100.00 |
| PSI | NTRD | CPD | 95133 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 02/20/14 | 30,000,000.00 | 29,997,783.33 | 29,994,189.00 |
| PSI | NTRD | CPD | 95134 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/20/14 | 50,000,000.00 | 49,996,569.44 | 49,991,485.00 |
| PSI | NTRD | CPD | 95135 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/19/14 | 15,000,000.00 | 14,999,025.00 | 14,997,181.50 |
| PSI | NTRD | CPD | 95137 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/19/14 | 25,000,000.00 | 24,998,500.00 | 24,995,872.50 |
| PSI | NTRD | CPD | 95138 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/24/14 | 40,000,000.00 | 39,996,677.78 | 39,991,260.00 |
| PSI | NTRD | CPD | 95139 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/20/14 | 15,000,000.00 | 14,998,970.84 | 14,997,094.50 |
| PSI | NTRD | CPD | 95140 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/25/14 | 35,000,000.00 | 34,996,966.67 | 34,992,188.00 |
| PSI | NTRD | CPD | 95141 | ABBEY NATIONAL NA LLC CP | 0.12000 | 02/21/14 | 50,000,000.00 | 49,996,666.67 | 49,991,180.00 |
| PSI | NTRD | CPD | 95142 | DEUTSCHE BANK FINANCIAL LLC CP | 0.14000 | 02/27/14 | 42,000,000.00 | 41,995,753.33 | 41,991,541.20 |
| PSI | NTRD | CPD | 95144 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 02/20/14 | 31,981,000.00 | 31,978,636.96 | 31,974,805.28 |
| PSI | NTRD | CPD | 95145 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 03/03/14 | 30,000,000.00 | 29,997,000.00 | 29,993,154.00 |
| PSI | NTRD | CPD | 95146 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/24/14 | 50,000,000.00 | 49,995,847.22 | 49,989,075.00 |
| PSI | NTRD | CPD | 95147 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/28/14 | 15,000,000.00 | 14,998,537.50 | 14,996,395.50 |
| PSI | NTRD | CPD | 95150 | SALISBURY REC CO LLC CP | 0.12000 | 02/26/14 | 25,000,000.00 | 24,997,916.67 | 24,994,267.50 |
| PSI | NTRD | CPD | 95151 | AUTOBAHN FUNDING CO LLC CP | 0.13000 | 02/25/14 | 50,000,000.00 | 49,995,666.66 | 49,988,840.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 95152 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/21/14 | 50,000,000.00 | 49,996,666.66 | 49,991,220.00 |
| PSI | NTRD | CPD | 95153 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/20/14 | 34,000,000.00 | 33,997,667.22 | 33,994,209.80 |
| PSI | NTRD | CPD | 95154 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 02/21/14 | 50,000,000.00 | 49,996,388.89 | 49,991,220.00 |
| PSI | NTRD | CPD | 95159 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 02/25/14 | 50,000,000.00 | 49,995,333.33 | 49,988,840.00 |
| PSI | NTRD | CPD | 95160 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 02/25/14 | 50,000,000.00 | 49,995,333.33 | 49,988,840.00 |
| PSI | NTRD | CPD | 95161 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/28/14 | 50,000,000.00 | 49,995,500.00 | 49,989,375.00 |
| PSI | NTRD | CPD | 95162 | SHEFFIELD RECEIVABLES CORP CP | 0.12000 | 03/10/14 | 21,000,000.00 | 20,997,410.00 | 20,994,399.30 |
| PSI | NTRD | CPD | 95163 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/26/14 | 50,000,000.00 | 49,996,180.56 | 49,989,865.00 |
| PSI | NTRD | CPD | 95164 | ALPINE SECURITIZATION CORP CP | 0.11000 | 02/27/14 | 50,000,000.00 | 49,996,027.78 | 49,989,590.00 |
| PSI | NTRD | CPD | 95165 | SALISBURY REC CO LLC CP | 0.15000 | 03/11/14 | 5,100,000.00 | 5,099,192.50 | 5,098,435.83 |
| PSI | NTRD | CPD | 95166 | SALISBURY REC CO LLC CP | 0.14500 | 03/25/14 | 40,000,000.00 | 39,991,622.23 | 39,984,168.00 |
| PSI | NTRD | CPD | 95167 | SHEFFIELD RECEIVABLES CORP CP | 0.15000 | 03/26/14 | 24,000,000.00 | 23,994,700.00 | 23,991,336.00 |
| PSI | NTRD | CPD | 95168 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 02/26/14 | 25,000,000.00 | 24,997,916.67 | 24,994,267.50 |
| PSI | NTRD | CPD | 95169 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,875.00 | 49,988,890.00 |
| PSI | NTRD | CPD | 95170 | REGENCY MARKETS NO. 1 LLC CP | 0.14000 | 02/25/14 | 39,117,000.00 | 39,113,349.08 | 39,108,269.09 |
| PSI | NTRD | CPD | 95174 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 02/28/14 | 50,000,000.00 | 49,995,500.00 | 49,989,375.00 |
| PSI | NTRD | CPD | 95175 | ALPINE SECURITIZATION CORP CP | 0.10000 | 02/26/14 | 40,000,000.00 | 39,997,222.22 | 39,991,892.00 |
| PSI | NTRD | CPD | 95176 | BARTON CAPITAL LLC CP | 0.10000 | 02/28/14 | 15,000,000.00 | 14,998,875.00 | 14,997,853.50 |
| PSI | NTRD | CPD | 95177 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 03/03/14 | 40,000,000.00 | 39,996,000.00 | 39,990,872.00 |
| PSI | NTRD | CPD | 95178 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,875.00 | 49,988,890.00 |
| PSI | NTRD | CPD | 95181 | CANCARA ASSET SEC LLC CP | 0.14000 | 04/02/14 | 50,000,000.00 | 49,988,333.33 | 49,977,520.00 |
| PSI | NTRD | CPD | 95182 | ALPINE SECURITIZATION CORP CP | 0.11000 | 03/04/14 | 43,150,000.00 | 43,145,912.73 | 43,139,902.90 |
| PSI | NTRD | CPD | 95183 | CANCARA ASSET SEC LLC CP | 0.15000 | 04/02/14 | 50,000,000.00 | 49,987,500.00 | 49,977,520.00 |
| PSI | NTRD | CPD | 95184 | ABBEY NATIONAL NA LLC CP | 0.11000 | 02/28/14 | 50,000,000.00 | 49,995,875.00 | 49,988,890.00 |
| PSI | NTRD | CPD | 95185 | CANCARA ASSET SEC LLC CP | 0.13000 | 03/24/14 | 35,000,000.00 | 34,993,554.17 | 34,986,402.50 |
| PSI | NTRD | CPD | 95186 | SALISBURY REC CO LLC CP | 0.14000 | 03/25/14 | 50,000,000.00 | 49,989,888.89 | 49,980,210.00 |
| PSI | NTRD | CPD | 95187 | SALISBURY REC CO LLC CP | 0.14000 | 03/25/14 | 5,000,000.00 | 4,998,988.89 | 4,998,021.00 |
| PSI | NTRD | CPD | 95188 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 50,000,000.00 | 49,993,333.33 | 49,987,780.00 |
| PSI | NTRD | CPD | 95189 | SHEFFIELD RECEIVABLES CORP CP | 0.11000 | 03/06/14 | 10,000,000.00 | 9,998,991.67 | 9,997,558.00 |
| PSI | NTRD | CPD | 95190 | CREDIT AGRICOLE NA INC CP | 0.10000 | 03/03/14 | 50,000,000.00 | 49,995,833.34 | 49,988,515.00 |
| PSI | NTRD | CPD | 95191 | ATLANTIC ASSET SEC LLC CP | 0.14000 | 03/05/14 | 50,000,000.00 | 49,993,777.77 | 49,988,005.00 |
| PSI | NTRD | CPD | 95192 | ALPINE SECURITIZATION CORP CP | 0.11000 | 03/03/14 | 50,000,000.00 | 49,995,416.66 | 49,988,590.00 |
| PSI | NTRD | CPD | 95203 | CANCARA ASSET SEC LLC CP | 0.14000 | 04/01/14 | 50,000,000.00 | 49,988,527.78 | 49,977,790.00 |
| PSI | NTRD | CPD | 95204 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 03/04/14 | 35,000,000.00 | 34,996,383.33 | 34,990,760.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | CPD | 95205 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 25,000,000.00 | 24,996,666.66 | 24,993,890.00 |
| PSI | NTRD | CPD | 95206 | ATLANTIC ASSET SEC LLC CP | 0.13000 | 03/03/14 | 50,000,000.00 | 49,994,583.33 | 49,988,590.00 |
| PSI | NTRD | CPD | 95207 | DEUTSCHE BANK FINANCIAL LLC CP | 0.15000 | 03/05/14 | 50,000,000.00 | 49,993,333.34 | 49,987,780.00 |
| PSI | NTRD | CPD | 95208 | ABBEY NATIONAL NA LLC CP | 0.11000 | 03/04/14 | 50,000,000.00 | 49,995,263.89 | 49,987,400.00 |
| PSI | NTRD | CPD | 95212 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 03/06/14 | 25,000,000.00 | 24,997,250.00 | 24,993,117.50 |
| PSI | NTRD | CPD | 95213 | AUTOBAHN FUNDING CO LLC CP | 0.12000 | 03/06/14 | 15,000,000.00 | 14,998,350.00 | 14,995,870.50 |
| PSI | NTRD | CPD | 95214 | ALPINE SECURITIZATION CORP CP | 0.11000 | 03/06/14 | 25,000,000.00 | 24,997,479.17 | 24,993,895.00 |
| PSI | NTRD | CPD | 95215 | BARTON CAPITAL LLC CP | 0.11000 | 03/04/14 | 50,000,000.00 | 49,995,263.89 | 49,992,050.00 |
| PSI | NTRD | CPD | 95216 | ATLANTIC ASSET SEC LLC CP | 0.12000 | 03/07/14 | 25,000,000.00 | 24,997,166.66 | 24,993,745.00 |
| PSI | NTRD | CPD | 95217 | CIESCO LLC CP | 0.12000 | 03/17/14 | 50,000,000.00 | 49,992,666.67 | 49,982,415.00 |
| PSI | NTRD | CPD | 95218 | CIESCO LLC CP | 0.12000 | 03/17/14 | 50,000,000.00 | 49,992,666.67 | 49,982,415.00 |
| PSI | NTRD | CPD | 95219 | ABBEY NATIONAL NA LLC CP | 0.12000 | 03/03/14 | 50,000,000.00 | 49,995,000.00 | 49,987,780.00 |
| | | **CPD Total** | | | | | 6,724,413,000.00 | 6,723,894,720.95 | 6,723,175,981.32 |
| PSI | NTRD | FFCB | 89808 | FFCB | 0.30000 | 02/21/14 | 50,000,000.00 | 49,996,860.76 | 50,005,500.00 |
| PSI | NTRD | FFCB | 89809 | FFCB | 0.30000 | 02/21/14 | 20,110,000.00 | 20,108,737.40 | 20,112,212.10 |
| PSI | NTRD | FFCB | 90347 | FFCB (CALLABLE) | 1.10000 | 06/20/17 | 25,000,000.00 | 24,991,545.73 | 24,966,400.00 |
| PSI | NTRD | FFCB | 90348 | FFCB (CALLABLE) | 1.10000 | 06/20/17 | 25,000,000.00 | 24,974,637.19 | 24,966,400.00 |
| PSI | NTRD | FFCB | 90349 | FFCB (CALLABLE) | 1.10000 | 06/20/17 | 20,625,000.00 | 20,604,075.68 | 20,597,280.00 |
| PSI | NTRD | FFCB | 90708 | FFCB (CALLABLE) | 0.97000 | 07/24/17 | 35,120,000.00 | 35,112,767.59 | 35,039,013.28 |
| PSI | NTRD | FFCB | 90733 | FFCB (CALLABLE) | 1.18000 | 05/01/18 | 18,400,000.00 | 18,389,809.43 | 18,121,626.40 |
| PSI | NTRD | FFCB | 90803 | FFCB (CALLABLE) | 1.14000 | 05/09/18 | 27,000,000.00 | 26,983,959.58 | 26,694,873.00 |
| PSI | NTRD | FFCB | 91228 | FFCB (CALLABLE) | 1.02000 | 01/02/18 | 25,000,000.00 | 24,995,334.51 | 24,803,600.00 |
| PSI | NTRD | FFCB | 91273 | FFCB (CALLABLE) | 1.15000 | 10/11/18 | 25,000,000.00 | 24,965,794.73 | 24,348,625.00 |
| PSI | NTRD | FFCB | 91295 | FFCB (CALLABLE) | 1.02000 | 01/02/18 | 16,250,000.00 | 16,250,000.00 | 16,122,340.00 |
| PSI | NTRD | FFCB | 91296 | FFCB (CALLABLE) | 1.22000 | 06/04/18 | 27,025,000.00 | 27,030,192.58 | 26,768,100.35 |
| PSI | NTRD | FFCB | 91297 | FFCB (CALLABLE) | 1.22000 | 06/04/18 | 23,270,000.00 | 23,274,471.09 | 23,048,795.38 |
| PSI | NTRD | FFCB | 91298 | FFCB (CALLABLE) | 1.22000 | 06/04/18 | 23,600,000.00 | 23,600,000.00 | 23,375,658.40 |
| PSI | NTRD | FFCB | 91305 | FFCB (CALLABLE) | 1.02000 | 04/17/18 | 17,950,000.00 | 17,950,000.00 | 17,710,977.80 |
| PSI | NTRD | FFCB | 91481 | FFCB (CALLABLE) | 0.82000 | 07/11/17 | 50,000,000.00 | 49,954,254.08 | 49,505,350.00 |
| PSI | NTRD | FFCB | 91482 | FFCB (CALLABLE) | 0.82000 | 07/11/17 | 32,030,000.00 | 32,000,695.16 | 31,713,127.21 |
| PSI | NTRD | FFCB | 91752 | FFCB (CALLABLE) | 1.19000 | 12/04/18 | 25,000,000.00 | 25,000,000.00 | 24,383,425.00 |
| PSI | NTRD | FFCB | 91760 | FFCB (CALLABLE) | 0.60000 | 11/21/16 | 50,000,000.00 | 49,955,953.20 | 49,243,100.00 |
| PSI | NTRD | FFCB | 91761 | FFCB (CALLABLE) | 0.87000 | 11/27/17 | 50,000,000.00 | 49,969,407.89 | 49,458,250.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 91762 | FFCB (CALLABLE) | 0.87000 | 11/27/17 | 36,535,000.00 | 36,512,646.35 | 36,139,143.28 |
| PSI | NTRD | FFCB | 91765 | FFCB (CALLABLE) | 0.64000 | 01/11/17 | 44,895,000.00 | 44,854,861.84 | 44,598,154.26 |
| PSI | NTRD | FFCB | 91804 | FFCB (CALLABLE) | 1.14000 | 09/04/18 | 39,815,000.00 | 39,815,000.00 | 38,982,946.13 |
| PSI | NTRD | FFCB | 92030 | FFCB (CALLABLE) | 0.94000 | 03/19/18 | 23,750,000.00 | 23,692,091.40 | 23,235,052.50 |
| PSI | NTRD | FFCB | 92080 | FFCB (CALLABLE) | 1.23000 | 01/23/19 | 46,200,000.00 | 46,190,550.95 | 44,364,566.40 |
| PSI | NTRD | FFCB | 92102 | FFCB (CALLABLE) | 0.94000 | 03/19/18 | 50,000,000.00 | 49,879,550.58 | 48,915,900.00 |
| PSI | NTRD | FFCB | 92103 | FFCB (CALLABLE) | 0.94000 | 03/19/18 | 150,000.00 | 149,638.65 | 146,747.70 |
| PSI | NTRD | FFCB | 92324 | FFCB (CALLABLE) | 1.40000 | 02/05/19 | 25,000,000.00 | 25,000,000.00 | 24,394,000.00 |
| PSI | NTRD | FFCB | 92325 | FFCB (CALLABLE) | 1.40000 | 02/05/19 | 25,000,000.00 | 24,979,119.12 | 24,394,000.00 |
| PSI | NTRD | FFCB | 92326 | FFCB (CALLABLE) | 1.40000 | 02/05/19 | 10,600,000.00 | 10,595,573.25 | 10,343,056.00 |
| PSI | NTRD | FFCB | 92327 | FFCB (CALLABLE) | 1.40000 | 02/05/19 | 25,000,000.00 | 25,000,000.00 | 24,394,000.00 |
| PSI | NTRD | FFCB | 92757 | FFCB (CALLABLE) | 1.42000 | 04/02/19 | 25,000,000.00 | 25,000,000.00 | 24,219,400.00 |
| PSI | NTRD | FFCB | 92758 | FFCB (CALLABLE) | 1.42000 | 04/02/19 | 25,000,000.00 | 25,000,000.00 | 24,219,400.00 |
| PSI | NTRD | FFCB | 92759 | FFCB (CALLABLE) | 1.42000 | 04/02/19 | 25,000,000.00 | 25,000,000.00 | 24,219,400.00 |
| PSI | NTRD | FFCB | 92777 | FFCB (CALLABLE) | 1.42000 | 04/02/19 | 19,400,000.00 | 19,400,000.00 | 18,794,254.40 |
| PSI | NTRD | FFCB | 92808 | FFCB (CALLABLE) | 1.42000 | 04/02/19 | 18,000,000.00 | 18,000,000.00 | 17,437,968.00 |
| PSI | NTRD | FFCB | 92865 | FFCB (CALLABLE) | 1.00000 | 04/11/18 | 25,000,000.00 | 24,968,578.86 | 24,643,200.00 |
| PSI | NTRD | FFCB | 92955 | FFCB (CALLABLE) | 1.45000 | 02/14/19 | 8,775,000.00 | 8,775,000.00 | 8,587,601.10 |
| PSI | NTRD | FFCB | 93019 | FFCB (CALLABLE) | 1.35000 | 04/17/19 | 28,640,000.00 | 28,622,589.65 | 27,710,431.52 |
| PSI | NTRD | FFCB | 93093 | FFCB (CALLABLE) | 1.35000 | 04/17/19 | 8,330,000.00 | 8,330,000.00 | 8,059,633.19 |
| PSI | NTRD | FFCB | 93104 | FFCB (CALLABLE) | 1.30000 | 04/17/19 | 34,475,000.00 | 34,475,000.00 | 33,497,151.10 |
| PSI | NTRD | FFCB | 93105 | FFCB (CALLABLE) | 1.30000 | 05/01/19 | 15,150,000.00 | 15,133,448.05 | 14,607,614.85 |
| PSI | NTRD | FFCB | 93106 | FFCB (CALLABLE) | 1.29000 | 05/01/19 | 25,000,000.00 | 24,987,326.56 | 24,062,450.00 |
| PSI | NTRD | FFCB | 93107 | FFCB (CALLABLE) | 1.29000 | 05/01/19 | 43,500,000.00 | 43,477,568.02 | 41,868,663.00 |
| PSI | NTRD | FFCB | 93108 | FFCB (CALLABLE) | 1.30000 | 05/01/19 | 20,000,000.00 | 19,978,149.25 | 19,283,980.00 |
| PSI | NTRD | FFCB | 93130 | FFCB (CALLABLE) | 1.10000 | 11/06/18 | 25,000,000.00 | 25,000,000.00 | 24,238,875.00 |
| PSI | NTRD | FFCB | 93187 | FFCB (CALLABLE) | 1.30000 | 05/15/19 | 25,000,000.00 | 24,961,481.63 | 24,106,925.00 |
| PSI | NTRD | FFCB | 93188 | FFCB (CALLABLE) | 1.30000 | 05/15/19 | 25,000,000.00 | 24,961,481.63 | 24,106,925.00 |
| PSI | NTRD | FFCB | 93189 | FFCB (CALLABLE) | 1.30000 | 05/15/19 | 25,000,000.00 | 24,961,481.63 | 24,106,925.00 |
| PSI | NTRD | FFCB | 93225 | FFCB (CALLABLE) | 1.12000 | 08/20/18 | 25,000,000.00 | 25,000,000.00 | 24,548,650.00 |
| PSI | NTRD | FFCB | 93241 | FFCB (CALLABLE) | 1.08000 | 05/22/18 | 25,000,000.00 | 24,973,114.05 | 24,527,975.00 |
| PSI | NTRD | FFCB | 93461 | FFCB (CALLABLE) | 1.97000 | 06/24/19 | 20,000,000.00 | 19,994,607.94 | 19,681,700.00 |
| PSI | NTRD | FFCB | 93462 | FFCB (CALLABLE) | 1.97000 | 06/24/19 | 17,000,000.00 | 16,995,416.75 | 16,729,445.00 |
| PSI | NTRD | FFCB | 93628 | FFCB (CALLABLE) | 1.49000 | 03/21/19 | 25,000,000.00 | 24,124,418.28 | 24,371,450.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 93725 | FFCB (CALLABLE) | 2.25000 | 07/25/19 | 20,000,000.00 | 20,000,000.00 | 19,946,660.00 |
| PSI | NTRD | FFCB | 93726 | FFCB (CALLABLE) | 2.25000 | 07/25/19 | 12,500,000.00 | 12,500,000.00 | 12,466,662.50 |
| PSI | NTRD | FFCB | 93727 | FFCB (CALLABLE) | 2.25000 | 07/25/19 | 8,000,000.00 | 8,000,000.00 | 7,978,664.00 |
| PSI | NTRD | FFCB | 93737 | FFCB (CALLABLE) | 2.25000 | 07/25/19 | 7,150,000.00 | 7,150,000.00 | 7,130,930.95 |
| PSI | NTRD | FFCB | 93744 | FFCB (CALLABLE) | 1.78000 | 08/01/18 | 12,500,000.00 | 12,500,000.00 | 12,491,187.50 |
| PSI | NTRD | FFCB | 93755 | FFCB (CALLABLE) | 1.49000 | 03/21/19 | 9,020,000.00 | 8,832,638.10 | 8,793,219.16 |
| PSI | NTRD | FFCB | 93797 | FFCB (CALLABLE) | 2.23000 | 08/05/19 | 15,000,000.00 | 15,000,000.00 | 14,975,595.00 |
| PSI | NTRD | FFCB | 93798 | FFCB (CALLABLE) | 2.23000 | 08/05/19 | 10,000,000.00 | 9,993,116.16 | 9,983,730.00 |
| PSI | NTRD | FFCB | 93799 | FFCB (CALLABLE) | 2.23000 | 08/05/19 | 13,400,000.00 | 13,400,000.00 | 13,378,198.20 |
| PSI | NTRD | FFCB | 93812 | FFCB (CALLABLE) | 1.79000 | 08/06/18 | 25,000,000.00 | 24,988,725.36 | 24,966,525.00 |
| PSI | NTRD | FFCB | 93813 | FFCB (CALLABLE) | 1.01000 | 06/26/17 | 24,500,000.00 | 24,387,S56.69 | 24,524,941.00 |
| PSI | NTRD | FFCB | 93839 | FFCB (CALLABLE) | 1.24000 | 07/30/18 | 16,819,000.00 | 16,508,519.23 | 16,529,444.10 |
| PSI | NTRD | FFCB | 93840 | FFCB (CALLABLE) | 1.93000 | 08/07/18 | 25,000,000.00 | 24,977,437.02 | 25,165,500.00 |
| PSI | NTRD | FFCB | 93841 | FFCB (CALLABLE) | 1.93000 | 08/07/18 | 23,000,000.00 | 22,979,242.06 | 23,152,260.00 |
| PSI | NTRD | FFCB | 93860 | FFCB (CALLABLE) | 1.83000 | 08/13/18 | 20,000,000.00 | 19,980,957.24 | 20,118,380.00 |
| PSI | NTRD | FFCB | 93861 | FFCB (CALLABLE) | 1.83000 | 08/13/18 | 14,900,000.00 | 14,885,813.14 | 14,988,193.10 |
| PSI | NTRD | FFCB | 93968 | FFCB (CALLABLE) | 2.12500 | 08/28/18 | 10,000,000.00 | 10,000,000.00 | 10,084,270.00 |
| PSI | NTRD | FFCB | 93969 | FFCB (CALLABLE) | 2.12500 | 08/28/18 | 10,000,000.00 | 10,000,000.00 | 10,084,270.00 |
| PSI | NTRD | FFCB | 93970 | FFCB (CALLABLE) | 2.12500 | 08/28/18 | 10,000,000.00 | 10,000,000.00 | 10,084,270.00 |
| PSI | NTRD | FFCB | 94034 | FFCB (CALLABLE) | 2.30000 | 08/12/19 | 11,795,000.00 | 11,740,130.68 | 11,837,403.03 |
| PSI | NTRD | FFCB | 94058 | FFCB (CALLABLE) | 1.33000 | 08/14/17 | 23,547,000.00 | 23,466,842.09 | 23,654,892.35 |
| PSI | NTRD | FFCB | 94082 | FFCB (CALLABLE) | 2.28000 | 09/11/18 | 15,000,000.00 | 15,000,000.00 | 15,098,445.00 |
| PSI | NTRD | FFCB | 94083 | FFCB (CALLABLE) | 2.28000 | 09/11/18 | 15,000,000.00 | 15,000,000.00 | 15,098,445.00 |
| PSI | NTRD | FFCB | 94398 | FFCB (CALLABLE) | 1.08000 | 05/22/18 | 33,000,000.00 | 32,446,095.20 | 32,376,927.00 |
| PSI | NTRD | FFCB | 94422 | FFCB (CALLABLE) | 1.70000 | 11/05/18 | 19,000,000.00 | 18,981,915.66 | 18,962,000.00 |
| PSI | NTRD | FFCB | 94423 | FFCB (CALLABLE) | 1.70000 | 11/05/18 | 20,000,000.00 | 19,990,481.93 | 19,960,000.00 |
| PSI | NTRD | FFCB | 94424 | FFCB (CALLABLE) | 1.70000 | 11/05/18 | 20,000,000.00 | 19,990,481.93 | 19,960,000.00 |
| PSI | NTRD | FFCB | 94464 | FFCB (CALLABLE) | 1.73000 | 11/13/18 | 25,000,000.00 | 25,000,000.00 | 24,987,500.00 |
| PSI | NTRD | FFCB | 94486 | FFCB (CALLABLE) | 1.73000 | 11/13/18 | 15,835,000.00 | 15,823,644.07 | 15,827,082.50 |
| PSI | NTRD | FFCB | 94487 | FFCB (CALLABLE) | 1.73000 | 11/13/18 | 9,455,000.00 | 9,448,219.43 | 9,450,272.50 |
| PSI | NTRD | FFCB | 94515 | FFCB (CALLABLE) | 1.87500 | 10/02/18 | 25,000,000.00 | 25,000,000.00 | 25,094,850.00 |
| PSI | NTRD | FFCB | 94675 | FFCB (CALLABLE) | 1.75000 | 12/03/18 | 25,000,000.00 | 25,000,000.00 | 24,902,400.00 |
| PSI | NTRD | FFCB | 94676 | FFCB (CALLABLE) | 1.75000 | 12/03/18 | 25,000,000.00 | 25,000,000.00 | 24,902,400.00 |
| PSI | NTRD | FFCB | 94677 | FFCB (CALLABLE) | 1.75000 | 12/03/18 | 25,000,000.00 | 25,000,000.00 | 24,902,400.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FFCB | 94678 | FFCB (CALLABLE) | 1.75000 | 12/03/18 | 25,000,000.00 | 25,000,000.00 | 24,902,400.00 |
| PSI | NTRD | FFCB | 94679 | FFCB (CALLABLE) | 1.75000 | 12/03/18 | 25,000,000.00 | 25,000,000.00 | 24,902,400.00 |
| PSI | NTRD | FFCB | 94720 | FFCB (CALLABLE) | 1.81000 | 11/19/18 | 22,070,000.00 | 22,070,000.00 | 22,176,421.54 |
| PSI | NTRD | FFCB | 94758 | FFCB (CALLABLE) | 1.78000 | 12/11/18 | 8,750,000.00 | 8,750,000.00 | 8,743,945.00 |
| PSI | NTRD | FFCB | 94759 | FFCB (CALLABLE) | 1.78000 | 12/11/18 | 25,000,000.00 | 25,000,000.00 | 24,982,700.00 |
| PSI | NTRD | FFCB | 94760 | FFCB (CALLABLE) | 1.78000 | 12/11/18 | 25,000,000.00 | 25,000,000.00 | 24,982,700.00 |
| PSI | NTRD | FFCB | 94761 | FFCB (CALLABLE) | 1.78000 | 12/11/18 | 25,000,000.00 | 25,000,000.00 | 24,982,700.00 |
| PSI | NTRD | FFCB | 94762 | FFCB (CALLABLE) | 1.78000 | 12/11/18 | 25,000,000.00 | 25,000,000.00 | 24,982,700.00 |
| PSI | NTRD | FFCB | 94778 | FFCB | 1.51000 | 09/04/18 | 21,805,000.00 | 21,805,000.00 | 21,742,267.02 |
| PSI | NTRD | FFCB | 94855 | FFCB (CALLABLE) | 1.78000 | 12/11/18 | 28,000,000.00 | 28,000,000.00 | 27,980,624.00 |
| PSI | NTRD | FFCB | 94885 | FFCB (CALLABLE) | 1.87500 | 10/02/18 | 27,985,000.00 | 27,985,000.00 | 28,091,175.09 |
| PSI | NTRD | FFCB | 94900 | FFCB (CALLABLE) | 1.27000 | 12/18/17 | 25,000,000.00 | 24,969,691.78 | 25,142,475.00 |
| PSI | NTRD | FFCB | 94917 | FFCB (CALLABLE) | 2.35000 | 12/17/19 | 23,095,000.00 | 23,083,694.94 | 23,092,413.36 |
| PSI | NTRD | FFCB | 95022 | FFCB (CALLABLE) | 1.74000 | 06/27/18 | 50,000,000.00 | 49,936,424.22 | 50,271,100.00 |
| PSI | NTRD | FFCB | 95023 | FFCB (CALLABLE) | 1.74000 | 06/27/18 | 29,040,000.00 | 29,003,075.19 | 29,197,454.88 |
| | | **FFCB Total** | | | | | 2,426,761,000.00 | 2,423,471,893.16 | 2,398,553,631.13 |
| PSI | NTRD | FHLB | 84117 | FHLB | 2.37500 | 03/14/14 | 39,775,000.00 | 39,805,347.53 | 39,878,932.08 |
| PSI | NTRD | FHLB | 84123 | FHLB | 2.87500 | 06/12/15 | 19,045,000.00 | 19,209,489.97 | 19,719,554.86 |
| PSI | NTRD | FHLB | 84139 | FHLB | 3.25000 | 09/12/14 | 43,530,000.00 | 43,872,941.07 | 44,357,287.65 |
| PSI | NTRD | FHLB | 84140 | FHLB | 2.37500 | 03/14/14 | 13,000,000.00 | 13,010,361.05 | 13,033,969.00 |
| PSI | NTRD | FHLB | 84142 | FHLB | 2.75000 | 03/13/15 | 50,000,000.00 | 50,394,745.34 | 51,419,300.00 |
| PSI | NTRD | FHLB | 84143 | FHLB | 2.75000 | 03/13/15 | 9,160,000.00 | 9,232,317.35 | 9,420,015.76 |
| PSI | NTRD | FHLB | 84160 | FHLB | 2.50000 | 06/13/14 | 50,000,000.00 | 50,141,865.74 | 50,436,750.00 |
| PSI | NTRD | FHLB | 85186 | FHLB | 1.75000 | 09/11/15 | 25,000,000.00 | 25,170,670.33 | 25,569,450.00 |
| PSI | NTRD | FHLB | 85188 | FHLB | 1.63000 | 08/20/15 | 50,000,000.00 | 50,263,946.32 | 51,063,350.00 |
| PSI | NTRD | FHLB | 89933 | FHLB | 1.00000 | 03/10/17 | 45,000,000.00 | 44,945,444.62 | 45,492,930.00 |
| 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 | 26,586,288.47 | 26,534,564.00 |
| PSI | NTRD | FHLB | 90488 | FHLB (CALLABLE) | 1.10000 | 07/10/17 | 29,725,000.00 | 29,709,677.63 | 29,651,876.50 |
| PSI | NTRD | FHLB | 90527 | FHLB | 0.37500 | 06/12/14 | 50,000,000.00 | 49,999,081.35 | 50,052,850.00 |
| PSI | NTRD | FHLB | 90767 | FHLB (CALLABLE) | 1.00000 | 08/09/17 | 25,000,000.00 | 24,991,203.45 | 24,926,500.00 |
| PSI | NTRD | FHLB | 90772 | FHLB (CALLABLE) | 1.03000 | 11/21/17 | 25,000,000.00 | 24,996,922.18 | 24,754,850.00 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLB | 91216 | FHLB (CALLABLE) | 1.00000 | 10/16/17 | 25,000,000.00 | 25,000,000.00 | 25,000,400.00 |
| PSI | NTRD | FHLB | 91229 | FHLB (CALLABLE) | 1.05000 | 01/11/18 | 32,005,000.00 | 32,005,000.00 | 31,667,955.35 |
| PSI | NTRD | FHLB | 91238 | FHLB (CALLABLE) | 1.09000 | 04/24/18 | 30,000,000.00 | 30,000,000.00 | 29,486,070.00 |
| PSI | NTRD | FHLB | 91312 | FHLB (CALLABLE) | 1.00000 | 01/23/18 | 25,000,000.00 | 24,981,074.04 | 24,620,525.00 |
| PSI | NTRD | FHLB | 91527 | FHLB (CALLABLE) | 1.05000 | 07/26/17 | 20,930,000.00 | 20,930,000.00 | 20,883,912.14 |
| PSI | NTRD | FHLB | 91678 | FHLB (CALLABLE) | 1.00000 | 11/09/17 | 50,000,000.00 | 50,000,000.00 | 49,409,400.00 |
| PSI | NTRD | FHLB | 91731 | FHLB (CALLABLE) | 1.15000 | 12/11/18 | 45,200,000.00 | 45,190,850.66 | 43,976,300.40 |
| PSI | NTRD | FHLB | 91806 | FHLB (CALLABLE) | 1.15000 | 12/11/18 | 50,000,000.00 | 49,989,879.05 | 48,646,350.00 |
| PSI | NTRD | FHLB | 91821 | FHLB (CALLABLE) | 1.15000 | 12/11/18 | 28,000,000.00 | 27,988,664.54 | 27,241,956.00 |
| PSI | NTRD | FHLB | 91914 | FHLB (CALLABLE) | 1.15000 | 12/21/18 | 45,900,000.00 | 45,860,649.94 | 44,567,890.20 |
| PSI | NTRD | FHLB | 91915 | FHLB (CALLABLE) | 1.15000 | 12/21/18 | 50,000,000.00 | 49,957,135.01 | 48,548,900.00 |
| PSI | NTRD | FHLB | 91933 | FHLB (CALLABLE) | 1.15000 | 12/21/18 | 37,945,000.00 | 37,914,018.82 | 36,843,760.21 |
| PSI | NTRD | FHLB | 92017 | FHLB | 1.24000 | 11/01/18 | 15,915,000.00 | 15,915,000.00 | 15,496,626.48 |
| PSI | NTRD | FHLB | 92033 | FHLB (CALLABLE) | 1.00000 | 11/09/17 | 50,000,000.00 | 50,000,000.00 | 49,409,400.00 |
| PSI | NTRD | FHLB | 92037 | FHLB (CALLABLE) | 1.29000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 48,897,450.00 |
| PSI | NTRD | FHLB | 92055 | FHLB (CALLABLE) | 1.30000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 48,878,450.00 |
| PSI | NTRD | FHLB | 92121 | FHLB (CALLABLE) | 0.95000 | 12/28/17 | 31,760,000.00 | 31,753,799.32 | 31,315,804.64 |
| PSI | NTRD | FHLB | 92175 | FHLB (CALLABLE) | 1.05000 | 01/29/18 | 50,000,000.00 | 50,000,000.00 | 49,446,500.00 |
| PSI | NTRD | FHLB | 92176 | FHLB (CALLABLE) | 1.34000 | 01/29/19 | 50,000,000.00 | 50,000,000.00 | 48,931,050.00 |
| PSI | NTRD | FHLB | 92347 | FHLB (CALLABLE) | 1.50000 | 02/26/19 | 25,000,000.00 | 24,989,439.75 | 24,485,875.00 |
| PSI | NTRD | FHLB | 92358 | FHLB (CALLABLE) | 1.50000 | 02/28/19 | 10,200,000.00 | 10,200,000.00 | 10,000,039.20 |
| PSI | NTRD | FHLB | 92843 | FHLB (CALLABLE) | 1.15000 | 07/11/18 | 25,000,000.00 | 25,000,000.00 | 24,595,925.00 |
| PSI | NTRD | FHLB | 92898 | FHLB (CALLABLE) | 1.15000 | 07/11/18 | 13,550,000.00 | 13,550,000.00 | 13,330,991.35 |
| PSI | NTRD | FHLB | 92956 | FHLB (CALLABLE) | 1.44000 | 04/05/19 | 7,150,000.00 | 7,150,000.00 | 6,999,127.85 |
| PSI | NTRD | FHLB | 93263 | FHLB (CALLABLE) | 1.30000 | 06/05/18 | 25,000,000.00 | 25,000,000.00 | 24,626,875.00 |
| PSI | NTRD | FHLB | 93553 | FHLB | 0.15000 | 05/01/14 | 50,000,000.00 | 50,000,000.00 | 50,008,550.00 |
| PSI | NTRD | FHLB | 93554 | FHLB | 0.15000 | 05/01/14 | 50,000,000.00 | 50,000,000.00 | 50,008,550.00 |
| PSI | NTRD | FHLB | 93555 | FHLB | 0.15000 | 05/01/14 | 50,000,000.00 | 50,000,000.00 | 50,008,550.00 |
| PSI | NTRD | FHLB | 93556 | FHLB | 0.15000 | 05/01/14 | 50,000,000.00 | 50,000,000.00 | 50,008,550.00 |
| PSI | NTRD | FHLB | 93557 | FHLB | 0.12000 | 03/28/14 | 50,000,000.00 | 49,996,868.61 | 50,003,050.00 |
| PSI | NTRD | FHLB | 93558 | FHLB | 0.15000 | 05/01/14 | 24,000,000.00 | 24,000,000.00 | 24,004,104.00 |
| PSI | NTRD | FHLB | 93559 | FHLB | 0.12000 | 03/28/14 | 50,000,000.00 | 49,996,868.61 | 50,003,050.00 |
| PSI | NTRD | FHLB | 93560 | FHLB | 0.14000 | 06/06/14 | 50,000,000.00 | 49,992,732.56 | 50,010,250.00 |
| PSI | NTRD | FHLB | 93561 | FHLB | 0.12000 | 03/28/14 | 50,000,000.00 | 49,996,868.61 | 50,003,050.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLB | 93562 | FHLB | 0.12000 | 03/28/14 | 27,000,000.00 | 26,998,309.05 | 27,001,647.00 |
| PSI | NTRD | FHLB | 93563 | FHLB | 0.14000 | 06/06/14 | 24,000,000.00 | 23,996,511.63 | 24,004,920.00 |
| PSI | NTRD | FHLB | 93889 | FHLB (CALLABLE) | 1.87500 | 09/05/18 | 25,000,000.00 | 24,977,039.98 | 25,002,475.00 |
| PSI | NTRD | FHLB | 93890 | FHLB (CALLABLE) | 1.87500 | 09/05/18 | 16,025,000.00 | 16,010,274.56 | 16,026,586.48 |
| PSI | NTRD | FHLB | 94410 | FHLB (CALLABLE) | 1.00000 | 02/05/18 | 43,530,000.00 | 43,019,010.82 | 42,906,215.10 |
| PSI | NTRD | FHLB | 94411 | FHLB (CALLABLE) | 1.00000 | 08/22/18 | 22,600,000.00 | 22,074,083.34 | 22,016,309.80 |
| PSI | NTRD | FHLB | 94441 | FHLB (CALLABLE) | 1.71000 | 11/13/18 | 25,000,000.00 | 24,988,047.65 | 24,940,000.00 |
| PSI | NTRD | FHLB | 94454 | FHLB (CALLABLE) | 1.25000 | 02/28/18 | 23,400,000.00 | 23,338,334.12 | 23,127,858.00 |
| PSI | NTRD | FHLB | 94465 | FHLB (CALLABLE) | 1.74000 | 11/06/18 | 19,485,000.00 | 19,461,433.07 | 19,465,339.64 |
| PSI | NTRD | FHLB | 94674 | FHLB (CALLABLE) | 1.80000 | 12/03/18 | 20,650,000.00 | 20,650,000.00 | 20,612,437.65 |
| PSI | NTRD | FHLB | 94780 | FHLB (CALLABLE) | 1.76000 | 12/20/18 | 25,000,000.00 | 24,976,321.06 | 24,963,050.00 |
| PSI | NTRD | FHLB | 94854 | FHLB (CALLABLE) | 1.80000 | 11/27/18 | 11,550,000.00 | 11,544,390.73 | 11,536,648.20 |
| PSI | NTRD | FHLB | 94991 | FHLB (CALLABLE) | 1.80000 | 12/27/18 | 35,085,000.00 | 34,981,820.13 | 35,149,451.15 |
| PSI | NTRD | FHLB | 95024 | FHLB | 0.12000 | 05/27/14 | 50,000,000.00 | 49,999,847.68 | 50,006,350.00 |
| | | **FHLB Total** | | | | | 2,236,715,000.00 | 2,236,704,575.74 | 2,224,542,405.69 |
| PSI | NTRD | FHLM | 84872 | FHLMC | 1.75000 | 09/10/15 | 25,000,000.00 | 25,050,210.06 | 25,591,625.00 |
| PSI | NTRD | FHLM | 89727 | | 1.20000 | 03/06/17 | 50,000,000.00 | 49,984,310.73 | 50,050,300.00 |
| PSI | NTRD | FHLM | 90419 | FHLMC (CALLABLE) | 1.12500 | 06/28/17 | 50,000,000.00 | 50,000,000.00 | 49,481,550.00 |
| PSI | NTRD | FHLM | 90433 | FHLMC (CALLABLE) | 1.10000 | 07/03/17 | 50,000,000.00 | 50,000,000.00 | 50,080,650.00 |
| PSI | NTRD | FHLM | 90434 | FHLMC (CALLABLE) | 1.12500 | 07/05/17 | 50,000,000.00 | 49,991,457.08 | 49,607,800.00 |
| PSI | NTRD | FHLM | 90439 | FHLMC (CALLABLE) | 1.15000 | 07/12/17 | 50,000,000.00 | 50,000,000.00 | 50,061,100.00 |
| PSI | NTRD | FHLM | 90440 | FHLMC (CALLABLE) | 1.12500 | 07/05/17 | 50,000,000.00 | 50,000,000.00 | 49,622,350.00 |
| PSI | NTRD | FHLM | 90451 | FHLMC (CALLABLE) | 1.12500 | 07/03/17 | 50,000,000.00 | 50,000,000.00 | 49,613,350.00 |
| PSI | NTRD | FHLM | 90452 | FHLMC (CALLABLE) | 1.12500 | 07/03/17 | 50,000,000.00 | 50,000,000.00 | 49,613,350.00 |
| PSI | NTRD | FHLM | 90453 | FHLMC (CALLABLE) | 1.14000 | 07/05/17 | 50,000,000.00 | 50,000,000.00 | 49,615,150.00 |
| PSI | NTRD | FHLM | 90454 | FHLMC (CALLABLE) | 1.14000 | 07/03/17 | 50,000,000.00 | 50,000,000.00 | 49,620,700.00 |
| PSI | NTRD | FHLM | 90467 | FHLMC (CALLABLE) | 1.12500 | 07/05/17 | 25,950,000.00 | 25,950,000.00 | 25,943,330.85 |
| PSI | NTRD | FHLM | 90478 | FHLMC (CALLABLE) | 1.12500 | 07/05/17 | 50,000,000.00 | 50,000,000.00 | 50,028,350.00 |
| PSI | NTRD | FHLM | 90485 | FHLMC (CALLABLE) | 1.12500 | 07/17/17 | 50,000,000.00 | 50,000,000.00 | 49,776,650.00 |
| PSI | NTRD | FHLM | 90489 | FHLMC (CALLABLE) | 1.15000 | 07/18/17 | 50,000,000.00 | 50,000,000.00 | 50,047,950.00 |
| PSI | NTRD | FHLM | 90571 | FHLMC (CALLABLE) | 1.12500 | 07/24/17 | 47,250,000.00 | 47,241,786.27 | 47,249,669.25 |
| PSI | NTRD | FHLM | 90572 | FHLMC (CALLABLE) | 1.12500 | 07/24/17 | 22,150,000.00 | 22,144,609.36 | 22,149,844.95 |
| PSI | NTRD | FHLM | 90768 | FHLMC (CALLABLE) | 1.11000 | 02/20/18 | 25,000,000.00 | 25,000,000.00 | 24,721,100.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLM | 90963 | FHLMC (CALLABLE) | 1.10000 | 02/28/18 | 10,740,000.00 | 10,740,000.00 | 10,581,048.00 |
| PSI | NTRD | FHLM | 91635 | FHLMC (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 49,469,250.00 |
| PSI | NTRD | FHLM | 91636 | FHLMC (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 49,469,250.00 |
| PSI | NTRD | FHLM | 91637 | FHLMC (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 49,469,250.00 |
| PSI | NTRD | FHLM | 91664 | FHLMC (CALLABLE) | 1.00000 | 12/11/17 | 50,000,000.00 | 50,000,000.00 | 49,310,750.00 |
| PSI | NTRD | FHLM | 91680 | FHLMC (CALLABLE) | 1.00000 | 12/11/17 | 50,000,000.00 | 50,000,000.00 | 49,310,750.00 |
| PSI | NTRD | FHLM | 91681 | FHLMC (CALLABLE) | 1.00000 | 12/11/17 | 25,000,000.00 | 24,992,283.68 | 24,655,375.00 |
| PSI | NTRD | FHLM | 91682 | FHLMC (CALLABLE) | 1.00000 | 12/11/17 | 25,000,000.00 | 25,000,000.00 | 24,655,375.00 |
| PSI | NTRD | FHLM | 91805 | FHLMC (CALLABLE) | 1.14000 | 10/15/18 | 10,175,000.00 | 10,175,000.00 | 9,902,554.20 |
| PSI | NTRD | FHLM | 92018 | FHLMC (CALLABLE) | 1.29000 | 01/15/19 | 50,000,000.00 | 50,000,000.00 | 48,876,500.00 |
| PSI | NTRD | FHLM | 92031 | FHLMC (CALLABLE) | 1.25000 | 11/08/18 | 14,320,000.00 | 14,320,000.00 | 14,048,492.80 |
| PSI | NTRD | FHLM | 92056 | FHLMC (CALLABLE) | 1.30000 | 01/03/19 | 50,000,000.00 | 50,000,000.00 | 48,813,250.00 |
| PSI | NTRD | FHLM | 92844 | FHLMC (CALLABLE) | 1.35000 | 04/16/19 | 25,000,000.00 | 25,000,000.00 | 24,202,850.00 |
| PSI | NTRD | FHLM | 92899 | FHLMC (CALLABLE) | 1.35000 | 04/24/19 | 21,850,000.00 | 21,850,000.00 | 21,179,183.15 |
| PSI | NTRD | FHLM | 93005 | FHLMC (CALLABLE) | 1.10000 | 05/07/18 | 25,000,000.00 | 25,000,000.00 | 24,434,700.00 |
| PSI | NTRD | FHLM | 93120 | FHLMC (CALLABLE) | 1.15000 | 05/13/19 | 26,470,000.00 | 26,470,000.00 | 25,538,441.29 |
| PSI | NTRD | FHLM | 93198 | FHLMC (CALLABLE) | 1.40000 | 05/08/19 | 22,000,000.00 | 22,000,000.00 | 21,315,822.00 |
| PSI | NTRD | FHLM | 93567 | FHLMC (CALLABLE) | 0.14500 | 03/27/14 | 50,000,000.00 | 50,000,000.00 | 50,004,850.00 |
| PSI | NTRD | FHLM | 93568 | FHLMC | 0.14500 | 03/27/14 | 15,000,000.00 | 15,000,000.00 | 15,001,455.00 |
| PSI | NTRD | FHLM | 94048 | FHLMC (CALLABLE) | 2.25000 | 09/26/18 | 20,000,000.00 | 20,000,000.00 | 20,063,020.00 |
| PSI | NTRD | FHLM | 94063 | FHLMC (CALLABLE) | 2.25000 | 09/20/18 | 15,000,000.00 | 14,998,610.08 | 15,041,505.00 |
| PSI | NTRD | FHLM | 94066 | FHLMC (CALLABLE) | 2.25000 | 09/20/18 | 10,100,000.00 | 10,097,660.30 | 10,127,946.70 |
| PSI | NTRD | FHLM | 94440 | FHLMC (CALLABLE) | 1.75000 | 11/27/18 | 27,470,000.00 | 27,470,000.00 | 27,401,379.94 |
| PSI | NTRD | FHLM | 94446 | FHLMC (CALLABLE) | 1.73000 | 11/19/18 | 25,000,000.00 | 25,000,000.00 | 24,946,375.00 |
| PSI | NTRD | FHLM | 94516 | FHLMC (CALLABLE) | 1.85000 | 12/05/18 | 25,000,000.00 | 25,000,000.00 | 25,084,500.00 |
| PSI | NTRD | FHLM | 94517 | FHLMC (CALLABLE) | 1.85000 | 12/05/18 | 25,000,000.00 | 25,000,000.00 | 25,084,500.00 |
| PSI | NTRD | FHLM | 94526 | FHLMC (CALLABLE) | 1.87500 | 12/04/18 | 25,000,000.00 | 25,000,000.00 | 25,088,500.00 |
| PSI | NTRD | FHLM | 94629 | FHLMC (CALLABLE) | 1.05000 | 04/25/18 | 25,000,000.00 | 24,700,682.38 | 24,505,500.00 |
| PSI | NTRD | FHLM | 94695 | FHLMC (CALLABLE) | 1.05000 | 04/30/18 | 18,200,000.00 | 17,909,676.99 | 17,848,740.00 |
| PSI | NTRD | FHLM | 94737 | FHLMC (CALLABLE) | 1.80000 | 12/18/18 | 25,000,000.00 | 25,000,000.00 | 25,040,850.00 |
| PSI | NTRD | FHLM | 94738 | FHLMC (CALLABLE) | 1.80000 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 25,048,300.00 |
| PSI | NTRD | FHLM | 94741 | FHLMC (CALLABLE) | 1.75000 | 12/18/18 | 25,000,000.00 | 24,987,808.05 | 25,007,025.00 |
| PSI | NTRD | FHLM | 94743 | FHLMC (CALLABLE) | 1.75000 | 12/18/18 | 25,000,000.00 | 24,970,707.24 | 25,007,025.00 |
| PSI | NTRD | FHLM | 94804 | FHLMC (CALLABLE) | 1.03000 | 11/28/17 | 50,000,000.00 | 49,728,582.24 | 49,642,100.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FHLM | 94805 | FHLMC (CALLABLE) | 1.03000 | 11/28/17 | 4,165,000.00 | 4,142,390.90 | 4,135,186.93 |
| PSI | NTRD | FHLM | 94817 | FHLMC (CALLABLE) | 1.82000 | 12/11/18 | 25,000,000.00 | 25,000,000.00 | 25,097,050.00 |
| PSI | NTRD | FHLM | 94930 | FHLMC (CALLABLE) | 1.87500 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 25,081,275.00 |
| PSI | NTRD | FHLM | 94964 | FHLMC (CALLABLE) | 2.00000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 25,145,775.00 |
| PSI | NTRD | FHLM | 94966 | FHLMC (CALLABLE) | 2.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 25,155,250.00 |
| PSI | NTRD | FHLM | 94992 | FHLMC (CALLABLE) | 1.98000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 50,302,900.00 |
| PSI | NTRD | FHLM | 95009 | FHLMC (CALLABLE) | 2.00000 | 01/16/19 | 25,000,000.00 | 24,972,666.12 | 25,147,950.00 |
| PSI | NTRD | FHLM | 95026 | FHLMC (CALLABLE) | 2.05000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 25,152,125.00 |
| | | **FHLM Total** | | | | | 1,985,840,000.00 | 1,984,888,441.48 | 1,973,268,745.06 |
| PSI | NTRD | FHLMD | 94643 | FHLMC D/N | 0.14000 | 09/17/14 | 50,000,000.00 | 49,955,472.22 | 49,974,900.00 |
| PSI | NTRD | FHLMD | 94644 | FHLMC D/N | 0.14000 | 09/17/14 | 50,000,000.00 | 49,955,472.22 | 49,974,900.00 |
| PSI | NTRD | FHLMD | 94645 | FHLMC D/N | 0.14000 | 09/17/14 | 50,000,000.00 | 49,955,472.22 | 49,974,900.00 |
| PSI | NTRD | FHLMD | 94646 | FHLMC D/N | 0.14000 | 09/17/14 | 50,000,000.00 | 49,955,472.22 | 49,974,900.00 |
| PSI | NTRD | FHLMD | 94806 | FHLMC D/N | 0.13000 | 07/23/14 | 50,000,000.00 | 49,968,763.89 | 49,985,850.00 |
| PSI | NTRD | FHLMD | 94807 | FHLMC D/N | 0.13000 | 07/23/14 | 50,000,000.00 | 49,968,763.89 | 49,985,850.00 |
| PSI | NTRD | FHLMD | 94808 | FHLMC D/N | 0.13000 | 07/23/14 | 50,000,000.00 | 49,968,763.89 | 49,985,850.00 |
| PSI | NTRD | FHLMD | 94896 | FHLMC D/N | 0.11000 | 05/16/14 | 50,000,000.00 | 49,983,958.33 | 49,992,900.00 |
| PSI | NTRD | FHLMD | 94897 | FHLMC D/N | 0.11000 | 05/16/14 | 26,000,000.00 | 25,991,658.34 | 25,996,308.00 |
| PSI | NTRD | FHLMD | 95004 | FHLMC D/N | 0.15000 | 12/15/14 | 50,000,000.00 | 49,933,750.00 | 49,956,300.00 |
| PSI | NTRD | FHLMD | 95005 | FHLMC D/N | 0.15000 | 12/15/14 | 50,000,000.00 | 49,933,750.00 | 49,956,300.00 |
| PSI | NTRD | FHLMD | 95006 | FHLMC D/N | 0.12000 | 06/23/14 | 50,000,000.00 | 49,976,166.66 | 49,990,300.00 |
| PSI | NTRD | FHLMD | 95007 | FHLMC D/N | 0.15000 | 12/19/14 | 50,000,000.00 | 49,932,916.67 | 49,955,750.00 |
| | | **FHLMD Total** | | | | | 626,000,000.00 | 625,480,380.55 | 625,705,008.00 |
| PSI | NTRD | FNMA | 84157 | FNMA | 2.75000 | 02/05/14 | 50,000,000.00 | 50,006,626.71 | 50,007,400.00 |
| PSI | NTRD | FNMA | 84158 | FNMA | 2.75000 | 02/05/14 | 50,000,000.00 | 50,006,626.71 | 50,007,400.00 |
| PSI | NTRD | FNMA | 84386 | FNMA (CALLABLE) | 2.15000 | 08/04/15 | 25,000,000.00 | 25,000,000.00 | 25,662,225.00 |
| PSI | NTRD | FNMA | 84663 | FNMA (CALLABLE) | 1.87500 | 09/09/15 | 25,000,000.00 | 24,989,988.36 | 25,583,275.00 |
| PSI | NTRD | FNMA | 84873 | FNMA | 2.37500 | 07/28/15 | 25,000,000.00 | 25,282,976.20 | 25,770,025.00 |
| PSI | NTRD | FNMA | 85094 | FNMA | 1.62500 | 10/26/15 | 35,000,000.00 | 35,090,176.88 | 35,785,540.00 |
| PSI | NTRD | FNMA | 85146 | FNMA (CALLABLE) | 1.62500 | 11/12/15 | 25,000,000.00 | 24,967,959.41 | 25,550,950.00 |
| PSI | NTRD | FNMA | 88534 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,296,822.62 | 51,006,000.00 |
| PSI | NTRD | FNMA | 88537 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,276,507.76 | 51,006,000.00 |

**Los Angeles County Treasurer**
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**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FNMA | 88591 | FNMA | 4.87500 | 12/15/16 | 50,000,000.00 | 55,081,940.98 | 55,877,600.00 |
| PSI | NTRD | FNMA | 88592 | FNMA | 4.87500 | 12/15/16 | 50,000,000.00 | 55,081,940.98 | 55,877,600.00 |
| PSI | NTRD | FNMA | 88593 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,206,145.00 | 51,006,000.00 |
| PSI | NTRD | FNMA | 88600 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,235,896.40 | 51,006,000.00 |
| PSI | NTRD | FNMA | 89145 | FNMA | 1.25000 | 01/30/17 | 50,000,000.00 | 50,305,535.58 | 50,694,650.00 |
| PSI | NTRD | FNMA | 89146 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,577,254.25 | 51,006,000.00 |
| PSI | NTRD | FNMA | 89147 | FNMA | 1.37500 | 11/15/16 | 25,000,000.00 | 25,288,627.13 | 25,503,000.00 |
| PSI | NTRD | FNMA | 89148 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,508,418.62 | 51,006,000.00 |
| PSI | NTRD | FNMA | 89149 | FNMA | 1.37500 | 11/15/16 | 50,000,000.00 | 50,508,418.62 | 51,006,000.00 |
| PSI | NTRD | FNMA | 89150 | FNMA | 1.25000 | 01/30/17 | 50,000,000.00 | 50,305,535.58 | 50,694,650.00 |
| PSI | NTRD | FNMA | 90290 | FNMA (CALLABLE) | 1.20000 | 06/28/17 | 50,000,000.00 | 50,000,000.00 | 50,035,200.00 |
| PSI | NTRD | FNMA | 90351 | FNMA (CALLABLE) | 1.20000 | 06/28/17 | 33,645,000.00 | 33,645,000.00 | 33,668,686.08 |
| PSI | NTRD | FNMA | 91200 | FNMA (CALLABLE) | 1.00000 | 10/11/17 | 30,000,000.00 | 30,000,000.00 | 29,619,720.00 |
| PSI | NTRD | FNMA | 91201 | FNMA (CALLABLE) | 1.00000 | 11/28/17 | 14,850,000.00 | 14,848,898.48 | 14,752,687.95 |
| PSI | NTRD | FNMA | 91353 | FNMA (CALLABLE) | 1.05000 | 04/30/18 | 14,800,000.00 | 14,795,718.65 | 14,535,524.00 |
| PSI | NTRD | FNMA | 91479 | FNMA (CALLABLE) | 1.00000 | 09/27/17 | 50,000,000.00 | 50,091,461.54 | 49,701,550.00 |
| PSI | NTRD | FNMA | 91480 | FNMA (CALLABLE) | 1.00000 | 09/27/17 | 12,565,000.00 | 12,587,984.28 | 12,489,999.52 |
| PSI | NTRD | FNMA | 91679 | FNMA (CALLABLE) | 1.00000 | 11/28/17 | 50,000,000.00 | 50,000,000.00 | 49,436,600.00 |
| PSI | NTRD | FNMA | 91683 | FNMA (CALLABLE) | 1.00000 | 12/12/17 | 50,000,000.00 | 50,000,000.00 | 49,407,350.00 |
| PSI | NTRD | FNMA | 91684 | FNMA (CALLABLE) | 1.00000 | 12/12/17 | 50,000,000.00 | 50,000,000.00 | 49,407,350.00 |
| PSI | NTRD | FNMA | 91732 | FNMA (CALLABLE) | 1.00000 | 12/12/17 | 50,000,000.00 | 49,986,486.86 | 49,407,350.00 |
| PSI | NTRD | FNMA | 91733 | FNMA (CALLABLE) | 1.10000 | 12/12/18 | 50,000,000.00 | 50,000,000.00 | 48,650,650.00 |
| PSI | NTRD | FNMA | 91791 | FNMA (CALLABLE) | 1.00000 | 12/12/17 | 39,575,000.00 | 39,575,000.00 | 39,105,917.53 |
| PSI | NTRD | FNMA | 91807 | FNMA (CALLABLE) | 1.25000 | 11/19/18 | 22,650,000.00 | 22,650,000.00 | 22,038,653.85 |
| PSI | NTRD | FNMA | 91808 | FNMA (CALLABLE) | 1.15000 | 12/13/18 | 50,000,000.00 | 50,000,000.00 | 48,556,750.00 |
| PSI | NTRD | FNMA | 91822 | FNMA (CALLABLE) | 1.20000 | 12/20/18 | 20,900,000.00 | 20,882,991.92 | 20,272,728.30 |
| PSI | NTRD | FNMA | 91895 | FNMA (CALLABLE) | 1.17000 | 12/14/18 | 50,000,000.00 | 50,000,000.00 | 48,782,300.00 |
| PSI | NTRD | FNMA | 91896 | FNMA (CALLABLE) | 1.20000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 48,797,300.00 |
| PSI | NTRD | FNMA | 91916 | FNMA (CALLABLE) | 1.20000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 48,577,150.00 |
| PSI | NTRD | FNMA | 91927 | FNMA (CALLABLE) | 1.15000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 48,575,100.00 |
| PSI | NTRD | FNMA | 91932 | FNMA (CALLABLE) | 1.17000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 48,590,300.00 |
| PSI | NTRD | FNMA | 91949 | FNMA (CALLABLE) | 1.20000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 48,577,150.00 |
| PSI | NTRD | FNMA | 91952 | FNMA (CALLABLE) | 1.20000 | 12/27/18 | 15,000,000.00 | 15,000,000.00 | 14,573,145.00 |
| PSI | NTRD | FNMA | 92032 | FNMA (CALLABLE) | 1.00000 | 11/15/17 | 50,000,000.00 | 50,000,000.00 | 49,565,250.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | FNMA | 92036 | FNMA (CALLABLE) | 1.22000 | 12/27/18 | 50,000,000.00 | 50,000,000.00 | 48,840,150.00 |
| PSI | NTRD | FNMA | 92154 | FNMA (CALLABLE) | 1.20000 | 12/28/18 | 36,600,000.00 | 36,592,499.93 | 35,719,623.60 |
| PSI | NTRD | FNMA | 93086 | FNMA (CALLABLE) | 1.15000 | 10/30/18 | 25,000,000.00 | 25,000,000.00 | 24,346,525.00 |
| PSI | NTRD | FNMA | 93103 | FNMA (CALLABLE) | 1.15000 | 10/30/18 | 25,000,000.00 | 25,000,000.00 | 24,346,525.00 |
| PSI | NTRD | FNMA | 93161 | FNMA (CALLABLE) | 1.15000 | 11/28/18 | 25,000,000.00 | 25,000,000.00 | 24,399,825.00 |
| PSI | NTRD | FNMA | 93217 | FNMA (CALLABLE) | 1.45000 | 06/03/19 | 25,000,000.00 | 25,000,000.00 | 24,289,075.00 |
| PSI | NTRD | FNMA | 93226 | FNMA (CALLABLE) | 1.15000 | 11/16/18 | 25,000,000.00 | 24,965,992.88 | 24,297,350.00 |
| PSI | NTRD | FNMA | 93443 | FNMA (CALLABLE) | 1.45000 | 06/03/19 | 12,975,000.00 | 12,858,898.48 | 12,606,029.93 |
| PSI | NTRD | FNMA | 93478 | FNMA (CALLABLE) | 2.12500 | 07/11/19 | 25,000,000.00 | 25,000,000.00 | 24,864,650.00 |
| PSI | NTRD | FNMA | 94065 | FNMA (CALLABLE) | 1.50000 | 05/25/18 | 25,000,000.00 | 24,587,718.28 | 24,959,750.00 |
| PSI | NTRD | FNMA | 94399 | FNMA (CALLABLE) | 1.05000 | 05/25/18 | 50,000,000.00 | 49,198,382.26 | 48,858,850.00 |
| PSI | NTRD | FNMA | 94400 | FNMA (CALLABLE) | 1.05000 | 05/25/18 | 30,400,000.00 | 29,912,616.42 | 29,706,180.80 |
| PSI | NTRD | FNMA | 94739 | FNMA (CALLABLE) | 1.15000 | 02/28/18 | 23,265,000.00 | 23,130,733.73 | 22,982,539.64 |
| PSI | NTRD | FNMA | 94742 | FNMA (CALLABLE) | 1.80000 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 25,006,300.00 |
| PSI | NTRD | FNMA | 94777 | FNMA (CALLABLE) | 1.80000 | 07/17/18 | 15,000,000.00 | 15,000,000.00 | 15,034,830.00 |
| PSI | NTRD | FNMA | 94792 | FNMA (CALLABLE) | 1.00000 | 04/30/18 | 25,000,000.00 | 24,527,391.03 | 24,596,650.00 |
| PSI | NTRD | FNMA | 94797 | FNMA (CALLABLE) | 1.25000 | 06/20/18 | 43,059,000.00 | 42,695,194.33 | 42,500,395.59 |
| PSI | NTRD | FNMA | 94798 | FNMA (CALLABLE) | 1.05000 | 01/30/18 | 46,500,000.00 | 46,093,207.51 | 46,042,533.00 |
| PSI | NTRD | FNMA | 94799 | FNMA | 1.62500 | 11/27/18 | 50,000,000.00 | 50,000,000.00 | 49,937,100.00 |
| PSI | NTRD | FNMA | 94800 | FNMA | 1.62500 | 11/27/18 | 50,000,000.00 | 50,000,000.00 | 49,937,100.00 |
| PSI | NTRD | FNMA | 94801 | FNMA | 1.62500 | 11/27/18 | 50,000,000.00 | 50,000,000.00 | 49,937,100.00 |
| PSI | NTRD | FNMA | 94856 | FNMA (CALLABLE) | 1.12500 | 05/25/18 | 29,855,000.00 | 29,573,803.10 | 29,343,315.16 |
| PSI | NTRD | FNMA | 94990 | FNMA | 1.62500 | 11/27/18 | 50,000,000.00 | 49,597,973.27 | 49,937,100.00 |
| | | **FNMA Total** | | | | | 2,526,639,000.00 | 2,536,815,350.74 | 2,523,670,224.95 |
| PSI | NTRD | FNMD | 94641 | FNMA D/N | 0.15000 | 11/03/14 | 50,000,000.00 | 49,942,708.34 | 49,965,900.00 |
| PSI | NTRD | FNMD | 94642 | FNMA D/N | 0.15000 | 11/03/14 | 50,000,000.00 | 49,942,708.34 | 49,965,900.00 |
| PSI | NTRD | FNMD | 94894 | FNMA D/N | 0.12000 | 06/30/14 | 50,000,000.00 | 49,975,166.66 | 49,989,800.00 |
| PSI | NTRD | FNMD | 94910 | FNMA D/N | 0.15000 | 11/03/14 | 50,000,000.00 | 49,942,708.34 | 49,965,900.00 |
| PSI | NTRD | FNMD | 94911 | FNMA D/N | 0.15000 | 11/03/14 | 50,000,000.00 | 49,942,708.34 | 49,965,900.00 |
| PSI | NTRD | FNMD | 95008 | FNMA D/N | 0.12000 | 06/25/14 | 25,000,000.00 | 24,988,000.00 | 24,995,075.00 |
| | | **FNMD Total** | | | | | 275,000,000.00 | 274,734,000.02 | 274,848,475.00 |
| PSI | NTRD | FRAM2 | 91415 | FHLB (CALLABLE) | 0.70000 | 11/14/17 | 50,000,000.00 | 50,000,000.00 | 49,090,900.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| | | **FRAM2 Total** | | | | | 50,000,000.00 | 50,000,000.00 | 49,090,900.00 |
| PSI | NTRD | FRCDQ | 90377 | ROYAL BANK OF CANADA NY FRCD | 0.34585 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | 49,820,000.00 |
| PSI | NTRD | FRCDQ | 90392 | ROYAL BANK OF CANADA NY FRCD | 0.34585 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | 49,820,000.00 |
| | | **FRCDQ Total** | | | | | 100,000,000.00 | 100,000,000.00 | 99,640,000.00 |
| PSI | NTRD | FRCDQ2 | 89760 | NORDEA BANK FINLAND PLC NY FRCD | 1.12210 | 04/09/14 | 50,000,000.00 | 50,000,879.89 | 50,103,950.00 |
| PSI | NTRD | FRCDQ2 | 91255 | BANK OF NOVA SCOTIA HOUSTON FRCD | 1.19040 | 01/12/15 | 21,500,000.00 | 21,620,503.50 | 21,489,250.00 |
| PSI | NTRD | FRCDQ2 | 91282 | WESTPAC BANKING CORP NY FRCD | 0.54040 | 10/10/14 | 50,000,000.00 | 50,003,363.09 | 49,975,000.00 |
| PSI | NTRD | FRCDQ2 | 93072 | WESTPAC BANKING CORP NY FRCD | 0.38860 | 04/27/15 | 50,000,000.00 | 50,006,088.62 | 49,975,000.00 |
| | | **FRCDQ2 Total** | | | | | 171,500,000.00 | 171,630,835.10 | 171,543,200.00 |
| PSI | NTRD | MCPN | 91354 | FHLB (CALLABLE) | 0.65000 | 11/13/17 | 50,000,000.00 | 50,000,000.00 | 49,006,800.00 |
| PSI | NTRD | MCPN | 91355 | FHLB (CALLABLE) | 0.65000 | 11/14/17 | 50,000,000.00 | 50,000,000.00 | 49,001,750.00 |
| PSI | NTRD | MCPN | 91390 | FHLB (CALLABLE) | 0.55000 | 11/13/17 | 50,000,000.00 | 50,000,000.00 | 48,825,450.00 |
| PSI | NTRD | MCPN | 91668 | FHLB (CALLABLE) | 0.65000 | 12/18/17 | 50,000,000.00 | 50,000,000.00 | 48,878,050.00 |
| PSI | NTRD | MCPN | 91953 | FHLB (CALLABLE) | 0.80000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 47,946,000.00 |
| PSI | NTRD | MCPN | 91977 | FHLB (CALLABLE) | 0.80000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 47,946,000.00 |
| PSI | NTRD | MCPN | 91978 | FHLB (CALLABLE) | 0.73000 | 12/28/18 | 50,000,000.00 | 50,000,000.00 | 47,792,550.00 |
| PSI | NTRD | MCPN | 92020 | FHLB (CALLABLE) | 1.00000 | 01/08/19 | 50,000,000.00 | 50,000,000.00 | 47,905,750.00 |
| PSI | NTRD | MCPN | 92035 | FHLB (CALLABLE) | 0.80000 | 12/18/18 | 50,000,000.00 | 50,000,000.00 | 47,981,800.00 |
| PSI | NTRD | MCPN | 92041 | FHLB (CALLABLE) | 0.85000 | 01/14/19 | 50,000,000.00 | 50,000,000.00 | 47,992,650.00 |
| PSI | NTRD | MCPN | 92161 | FHLB (CALLABLE) | 0.86000 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 47,965,150.00 |
| PSI | NTRD | MCPN | 92162 | FHLB (CALLABLE) | 1.05000 | 01/25/19 | 50,000,000.00 | 50,000,000.00 | 47,953,950.00 |
| PSI | NTRD | MCPN | 92163 | FHLB (CALLABLE) | 0.85000 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 47,943,300.00 |
| PSI | NTRD | MCPN | 92164 | FHLB (CALLABLE) | 0.86000 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 47,965,150.00 |
| PSI | NTRD | MCPN | 92177 | FHLB (CALLABLE) | 0.87500 | 01/28/19 | 50,000,000.00 | 50,000,000.00 | 47,997,750.00 |
| PSI | NTRD | MCPN | 92788 | FHLB (CALLABLE) | 1.00000 | 04/11/19 | 25,000,000.00 | 25,000,000.00 | 23,933,775.00 |
| PSI | NTRD | MCPN | 92814 | FHLB (CALLABLE) | 1.00000 | 04/17/19 | 25,000,000.00 | 25,000,000.00 | 23,876,675.00 |
| PSI | NTRD | MCPN | 93057 | FHLB (CALLABLE) | 1.00000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 23,737,450.00 |
| PSI | NTRD | MCPN | 93058 | FHLB (CALLABLE) | 1.00000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 23,737,450.00 |
| PSI | NTRD | MCPN | 93059 | FHLB (CALLABLE) | 1.25000 | 05/21/19 | 25,000,000.00 | 25,000,000.00 | 23,799,300.00 |
| PSI | NTRD | MCPN | 93060 | FHLB (CALLABLE) | 1.25000 | 05/21/19 | 25,000,000.00 | 25,000,000.00 | 23,799,300.00 |
| PSI | NTRD | MCPN | 93063 | FHLB (CALLABLE) | 1.00000 | 05/15/19 | 25,000,000.00 | 25,000,000.00 | 23,737,450.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | MCPN | 93064 | FHLB (CALLABLE) | 1.00000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 23,725,850.00 |
| PSI | NTRD | MCPN | 93178 | FHLB (CALLABLE) | 1.50000 | 05/28/19 | 25,000,000.00 | 25,000,000.00 | 23,735,675.00 |
| PSI | NTRD | MCPN | 93208 | FHLB (CALLABLE) | 2.00000 | 05/22/19 | 50,000,000.00 | 50,000,000.00 | 47,502,850.00 |
| PSI | NTRD | MCPN | 93209 | FHLB (CALLABLE) | 2.00000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 23,751,425.00 |
| PSI | NTRD | MCPN | 93210 | FHLB (CALLABLE) | 2.00000 | 05/22/19 | 25,000,000.00 | 25,000,000.00 | 23,751,425.00 |
| PSI | NTRD | MCPN | 93335 | FHLB (CALLABLE) | 1.50000 | 06/27/19 | 50,000,000.00 | 50,000,000.00 | 47,872,450.00 |
| PSI | NTRD | MCPN | 93479 | FHLB (CALLABLE) | 2.00000 | 07/11/19 | 25,000,000.00 | 25,000,000.00 | 24,354,025.00 |
| PSI | NTRD | MCPN | 93490 | FHLB (CALLABLE) | 2.00000 | 07/17/19 | 25,000,000.00 | 25,000,000.00 | 24,332,725.00 |
| PSI | NTRD | MCPN | 94631 | FHLB (CALLABLE) | 3.75000 | 12/13/18 | 25,000,000.00 | 25,000,000.00 | 24,615,025.00 |
| PSI | NTRD | MCPN | 94681 | FHLB (CALLABLE) | 3.75000 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 24,618,675.00 |
| PSI | NTRD | MCPN | 94698 | FHLB (CALLABLE) | 3.00000 | 12/18/18 | 25,000,000.00 | 24,995,123.22 | 24,651,800.00 |
| PSI | NTRD | MCPN | 94949 | FHLB (CALLABLE) | 5.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 24,875,475.00 |
| PSI | NTRD | MCPN | 94950 | FHLB (CALLABLE) | 5.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 24,875,475.00 |
| PSI | NTRD | MCPN | 94951 | FHLB (CALLABLE) | 5.00000 | 01/15/19 | 25,000,000.00 | 25,000,000.00 | 24,875,475.00 |
| PSI | NTRD | MCPN | 94965 | FHLB (CALLABLE) | 5.00000 | 01/07/19 | 25,000,000.00 | 25,000,000.00 | 24,985,825.00 |
| | | **MCPN Total** | | | | | 1,350,000,000.00 | 1,349,995,123.22 | 1,302,247,675.00 |
| PSI | NTRD | MCSA | 90103 | FHLB (CALLABLE) | 0.75000 | 06/05/17 | 50,000,000.00 | 49,996,659.36 | 49,403,000.00 |
| PSI | NTRD | MCSA | 91199 | FNMA (CALLABLE) | 0.70000 | 09/27/17 | 8,380,000.00 | 8,380,000.00 | 8,332,200.48 |
| PSI | NTRD | MCSA | 91665 | FNMA (CALLABLE) | 0.75000 | 12/11/17 | 50,000,000.00 | 50,000,000.00 | 49,855,050.00 |
| PSI | NTRD | MCSA | 91666 | FNMA (CALLABLE) | 0.80000 | 12/13/17 | 50,000,000.00 | 50,000,000.00 | 49,530,250.00 |
| PSI | NTRD | MCSA | 91667 | FNMA (CALLABLE) | 0.75000 | 12/18/17 | 50,000,000.00 | 50,000,000.00 | 49,786,250.00 |
| PSI | NTRD | MCSA | 91685 | FNMA (CALLABLE) | 0.75000 | 12/13/17 | 50,000,000.00 | 50,000,000.00 | 49,886,700.00 |
| PSI | NTRD | MCSA | 91708 | FNMA (CALLABLE) | 0.80000 | 12/13/17 | 50,000,000.00 | 50,000,000.00 | 49,801,250.00 |
| PSI | NTRD | MCSA | 93051 | FNMA (CALLABLE) | 1.00000 | 11/15/18 | 25,000,000.00 | 25,000,000.00 | 24,515,900.00 |
| PSI | NTRD | MCSA | 93052 | FNMA (CALLABLE) | 1.00000 | 11/15/18 | 14,000,000.00 | 14,000,000.00 | 13,728,904.00 |
| PSI | NTRD | MCSA | 94273 | FHLMC (CALLABLE) | 1.25000 | 10/30/18 | 28,000,000.00 | 28,000,000.00 | 28,036,064.00 |
| PSI | NTRD | MCSA | 94630 | FHLB (CALLABLE) | 2.50000 | 12/12/18 | 25,000,000.00 | 25,000,000.00 | 24,639,800.00 |
| PSI | NTRD | MCSA | 94680 | FHLB (CALLABLE) | 3.80000 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 24,597,450.00 |
| PSI | NTRD | MCSA | 94696 | FHLB (CALLABLE) | 2.75000 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 24,660,000.00 |
| PSI | NTRD | MCSA | 94697 | FHLB (CALLABLE) | 2.75000 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 24,660,000.00 |
| PSI | NTRD | MCSA | 94740 | FHLMC (CALLABLE) | 1.37500 | 12/17/18 | 25,000,000.00 | 25,000,000.00 | 25,056,225.00 |
| PSI | NTRD | MCSA | 94763 | FHLMC (CALLABLE) | 1.37500 | 12/19/18 | 25,000,000.00 | 25,000,000.00 | 25,058,850.00 |
| | | **MCSA Total** | | | | | 525,380,000.00 | 525,376,659.36 | 521,547,893.48 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Pooled Surplus Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | NCD1 | 94547 | UNION BANK OF CALIFORNIA NA CD | 0.17000 | 02/03/14 | 50,000,000.00 | 50,000,000.00 | 50,000,450.00 |
| PSI | NTRD | NCD1 | 94590 | WELLS FARGO BANK NA CD | 0.14000 | 02/18/14 | 50,000,000.00 | 50,000,000.00 | 50,002,000.00 |
| PSI | NTRD | NCD1 | 94612 | WELLS FARGO BANK NA CD | 0.14000 | 02/18/14 | 50,000,000.00 | 50,000,000.00 | 50,002,000.00 |
| PSI | NTRD | NCD1 | 94613 | WELLS FARGO BANK NA CD | 0.14000 | 02/20/14 | 50,000,000.00 | 50,000,000.00 | 50,002,200.00 |
| PSI | NTRD | NCD1 | 94626 | WELLS FARGO BANK NA CD | 0.14000 | 02/24/14 | 50,000,000.00 | 50,000,000.00 | 50,002,650.00 |
| PSI | NTRD | NCD1 | 94670 | WELLS FARGO BANK NA CD | 0.14000 | 02/25/14 | 50,000,000.00 | 50,000,000.00 | 50,002,750.00 |
| PSI | NTRD | NCD1 | 94686 | UNION BANK OF CALIFORNIA NA CD | 0.18000 | 02/25/14 | 50,000,000.00 | 50,000,000.00 | 50,004,150.00 |
| PSI | NTRD | NCD1 | 94688 | WELLS FARGO BANK NA CD | 0.14000 | 02/28/14 | 50,000,000.00 | 50,000,000.00 | 50,003,100.00 |
| PSI | NTRD | NCD1 | 94711 | UNION BANK OF CALIFORNIA NA CD | 0.18000 | 03/03/14 | 50,000,000.00 | 50,000,000.00 | 50,003,400.00 |
| PSI | NTRD | NCD1 | 94787 | WELLS FARGO BANK NA CD | 0.13000 | 02/03/14 | 50,000,000.00 | 50,000,000.00 | 49,999,850.00 |
| PSI | NTRD | NCD1 | 94788 | UNION BANK OF CALIFORNIA NA CD | 0.18000 | 03/05/14 | 50,000,000.00 | 50,000,000.00 | 50,003,650.00 |
| PSI | NTRD | NCD1 | 94789 | UNION BANK OF CALIFORNIA NA CD | 0.18000 | 03/05/14 | 25,000,000.00 | 25,000,000.00 | 25,001,825.00 |
| PSI | NTRD | NCD1 | 94842 | UNION BANK OF CALIFORNIA NA CD | 0.18000 | 03/07/14 | 50,000,000.00 | 50,000,000.00 | 50,003,850.00 |
| PSI | NTRD | NCD1 | 95001 | UNION BANK OF CALIFORNIA NA CD | 0.18000 | 03/26/14 | 50,000,000.00 | 50,000,000.00 | 50,006,000.00 |
| PSI | NTRD | NCD1 | 95199 | UNION BANK OF CALIFORNIA NA CD | 0.13000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 50,002,100.00 |
| | | **NCD1 Total** | | | | | 725,000,000.00 | 725,000,000.00 | 725,039,975.00 |
| PSI | NTRD | NOTE | 84155 | USTN | 2.37500 | 08/31/14 | 50,000,000.00 | 50,226,997.95 | 50,640,600.00 |
| PSI | NTRD | NOTE | 84156 | USTN | 2.37500 | 08/31/14 | 25,000,000.00 | 25,113,498.98 | 25,320,300.00 |
| PSI | NTRD | NOTE | 85663 | USTN | 1.37500 | 11/30/15 | 50,000,000.00 | 49,391,097.63 | 50,976,550.00 |
| PSI | NTRD | NOTE | 85664 | USTN | 1.37500 | 11/30/15 | 50,000,000.00 | 49,375,263.29 | 50,976,550.00 |
| | | **NOTE Total** | | | | | 175,000,000.00 | 174,106,857.85 | 177,914,000.00 |
| PSI | NTRD | TBIL | 94647 | UST BILL | 0.11500 | 11/13/14 | 50,000,000.00 | 49,954,479.17 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94648 | UST BILL | 0.11500 | 11/13/14 | 50,000,000.00 | 49,954,479.17 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94649 | UST BILL | 0.11500 | 11/13/14 | 50,000,000.00 | 49,954,479.17 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94650 | UST BILL | 0.11500 | 11/13/14 | 50,000,000.00 | 49,954,479.17 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94651 | UST BILL | 0.11375 | 11/13/14 | 50,000,000.00 | 49,954,973.96 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94652 | UST BILL | 0.11375 | 11/13/14 | 50,000,000.00 | 49,954,973.96 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94653 | UST BILL | 0.11375 | 11/13/14 | 50,000,000.00 | 49,954,973.96 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94654 | UST BILL | 0.11375 | 11/13/14 | 50,000,000.00 | 49,954,973.96 | 49,970,500.00 |
| PSI | NTRD | TBIL | 94912 | UST BILL | 0.13000 | 12/11/14 | 50,000,000.00 | 49,943,486.11 | 49,963,300.00 |
| PSI | NTRD | TBIL | 94913 | UST BILL | 0.13000 | 12/11/14 | 50,000,000.00 | 49,943,486.11 | 49,963,300.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| | | **TBIL Total** | | | | | 500,000,000.00 | 499,524,784.74 | 499,690,600.00 |
| PSI | NTRD | YANK1 | 93668 | RABOBANK NEDERLAND NV NY CD | 0.30000 | 04/14/14 | 50,000,000.00 | 50,000,000.00 | 50,017,200.00 |
| PSI | NTRD | YANK1 | 93949 | AU & NZ BANKING GRP NY CD | 0.21000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 50,006,400.00 |
| PSI | NTRD | YANK1 | 94210 | RABOBANK NEDERLAND NV NY CD | 0.20000 | 02/07/14 | 50,000,000.00 | 50,000,249.45 | 50,000,950.00 |
| PSI | NTRD | YANK1 | 94408 | DEUTSCHE BANK AG NY CD | 0.23000 | 02/28/14 | 50,000,000.00 | 50,000,374.72 | 50,004,250.00 |
| PSI | NTRD | YANK1 | 94409 | DEUTSCHE BANK AG NY CD | 0.23000 | 02/28/14 | 30,000,000.00 | 30,000,224.83 | 30,002,550.00 |
| PSI | NTRD | YANK1 | 94444 | AU & NZ BANKING GRP NY CD | 0.18500 | 06/30/14 | 50,000,000.00 | 50,000,000.00 | 49,998,900.00 |
| PSI | NTRD | YANK1 | 94445 | AU & NZ BANKING GRP NY CD | 0.18500 | 06/30/14 | 15,000,000.00 | 15,000,000.00 | 14,999,670.00 |
| PSI | NTRD | YANK1 | 94541 | SVENSKA HANDELSBANKEN NY CD | 0.14500 | 02/14/14 | 50,000,000.00 | 50,000,000.00 | 50,000,250.00 |
| PSI | NTRD | YANK1 | 94548 | LLOYDS TSB BANK PLC NY CD | 0.16000 | 02/14/14 | 50,000,000.00 | 50,000,000.00 | 50,001,150.00 |
| PSI | NTRD | YANK1 | 94549 | NORDEA BANK FINLAND PLC NY CD | 0.14500 | 02/13/14 | 50,000,000.00 | 50,000,000.00 | 50,000,800.00 |
| PSI | NTRD | YANK1 | 94562 | DNB BANK ASA NY CD | 0.15000 | 02/18/14 | 50,000,000.00 | 50,000,000.00 | 50,001,500.00 |
| PSI | NTRD | YANK1 | 94614 | UBS AG STAMFORD CT CD | 0.19000 | 04/07/14 | 50,000,000.00 | 50,000,901.47 | 50,001,800.00 |
| PSI | NTRD | YANK1 | 94656 | BARCLAYS BANK PLC NY CD | 0.14000 | 03/28/14 | 50,000,000.00 | 50,000,000.00 | 49,999,200.00 |
| PSI | NTRD | YANK1 | 94658 | SVENSKA HANDELSBANKEN NY CD | 0.15000 | 02/25/14 | 50,000,000.00 | 50,000,333.21 | 50,000,650.00 |
| PSI | NTRD | YANK1 | 94689 | SVENSKA HANDELSBANKEN NY CD | 0.15000 | 02/25/14 | 25,000,000.00 | 25,000,000.00 | 25,000,325.00 |
| PSI | NTRD | YANK1 | 94690 | DNB BANK ASA NY CD | 0.13500 | 02/27/14 | 50,000,000.00 | 50,000,000.00 | 50,001,650.00 |
| PSI | NTRD | YANK1 | 94692 | NORDEA BANK FINLAND PLC NY CD | 0.17500 | 03/25/14 | 50,000,000.00 | 50,000,000.00 | 50,002,550.00 |
| PSI | NTRD | YANK1 | 94693 | NORDEA BANK FINLAND PLC NY CD | 0.17500 | 03/25/14 | 25,000,000.00 | 25,000,000.00 | 25,001,275.00 |
| PSI | NTRD | YANK1 | 94731 | SVENSKA HANDELSBANKEN NY CD | 0.15500 | 03/05/14 | 50,000,000.00 | 50,000,222.14 | 50,000,200.00 |
| PSI | NTRD | YANK1 | 94732 | NORDEA BANK FINLAND PLC NY CD | 0.17500 | 04/04/14 | 50,000,000.00 | 50,000,000.00 | 50,001,300.00 |
| PSI | NTRD | YANK1 | 94733 | RABOBANK NEDERLAND NV NY CD | 0.22000 | 06/02/14 | 50,000,000.00 | 50,000,000.00 | 50,006,750.00 |
| PSI | NTRD | YANK1 | 94795 | UBS AG STAMFORD CT CD | 0.16000 | 04/15/14 | 50,000,000.00 | 50,000,000.00 | 49,998,950.00 |
| PSI | NTRD | YANK1 | 94796 | SVENSKA HANDELSBANKEN NY CD | 0.15500 | 03/05/14 | 50,000,000.00 | 50,000,000.00 | 50,000,200.00 |
| PSI | NTRD | YANK1 | 94802 | DNB BANK ASA NY CD | 0.14000 | 03/28/14 | 50,000,000.00 | 50,000,000.00 | 50,001,550.00 |
| PSI | NTRD | YANK1 | 94803 | CREDIT AGRICOLE CIB NY CD | 0.18000 | 02/05/14 | 50,000,000.00 | 50,000,055.54 | 50,000,400.00 |
| PSI | NTRD | YANK1 | 94809 | RABOBANK NEDERLAND NV NY CD | 0.22000 | 06/30/14 | 50,000,000.00 | 50,000,000.00 | 50,008,300.00 |
| PSI | NTRD | YANK1 | 94810 | RABOBANK NEDERLAND NV NY CD | 0.22000 | 06/30/14 | 25,000,000.00 | 25,000,000.00 | 25,004,150.00 |
| PSI | NTRD | YANK1 | 94811 | BANK OF NOVA SCOTIA HOUSTO | 0.12000 | 03/07/14 | 50,000,000.00 | 50,000,000.00 | 50,000,950.00 |
| PSI | NTRD | YANK1 | 94812 | LLOYDS TSB BANK PLC NY CD | 0.14000 | 03/05/14 | 50,000,000.00 | 50,000,000.00 | 50,000,900.00 |
| PSI | NTRD | YANK1 | 94813 | NORDEA BANK FINLAND PLC NY CD | 0.17000 | 04/03/14 | 50,000,000.00 | 50,000,846.78 | 50,000,850.00 |
| PSI | NTRD | YANK1 | 94814 | AU & NZ BANKING GRP NY CD | 0.17500 | 06/06/14 | 35,000,000.00 | 35,000,000.00 | 34,998,145.00 |
| PSI | NTRD | YANK1 | 94827 | NORDEA BANK FINLAND PLC NY CD | 0.18500 | 04/01/14 | 50,000,000.00 | 50,000,000.00 | 50,002,050.00 |

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|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | YANK1 | 94843 | SVENSKA HANDELSBANKEN NY CD | 0.16000 | 03/10/14 | 50,000,000.00 | 50,000,256.85 | 50,000,500.00 |
| PSI | NTRD | YANK1 | 94846 | BARCLAYS BANK PLC NY CD | 0.15000 | 02/12/14 | 50,000,000.00 | 50,000,000.00 | 50,000,150.00 |
| PSI | NTRD | YANK1 | 94847 | BARCLAYS BANK PLC NY CD | 0.18000 | 03/12/14 | 50,000,000.00 | 50,000,000.00 | 50,001,650.00 |
| PSI | NTRD | YANK1 | 94848 | SOCIETE GENERALE NY CD | 0.24000 | 02/11/14 | 50,000,000.00 | 50,000,138.83 | 50,002,250.00 |
| PSI | NTRD | YANK1 | 94864 | DNB BANK ASA NY CD | 0.13000 | 03/14/14 | 50,000,000.00 | 50,000,000.00 | 50,000,550.00 |
| PSI | NTRD | YANK1 | 94866 | LLOYDS TSB BANK PLC NY CD | 0.14000 | 03/11/14 | 50,000,000.00 | 50,000,000.00 | 50,001,050.00 |
| PSI | NTRD | YANK1 | 94882 | DNB BANK ASA NY CD | 0.13000 | 03/11/14 | 50,000,000.00 | 50,000,000.00 | 50,000,500.00 |
| PSI | NTRD | YANK1 | 94895 | CREDIT AGRICOLE CIB NY CD | 0.14000 | 02/03/14 | 50,000,000.00 | 50,000,027.77 | 50,000,050.00 |
| PSI | NTRD | YANK1 | 94916 | RABOBANK NEDERLAND NV NY CD | 0.17000 | 03/17/14 | 50,000,000.00 | 50,000,000.00 | 50,003,750.00 |
| PSI | NTRD | YANK1 | 94918 | RABOBANK NEDERLAND NV NY CD | 0.17000 | 03/20/14 | 50,000,000.00 | 50,000,000.00 | 50,004,000.00 |
| PSI | NTRD | YANK1 | 94941 | COMMONWEALTH BK OF AU NY CD | 0.18000 | 06/30/14 | 50,000,000.00 | 50,002,067.57 | 49,993,700.00 |
| PSI | NTRD | YANK1 | 94973 | BANK OF MONTREAL CHICAGO CD | 0.12000 | 02/28/14 | 50,000,000.00 | 50,000,000.00 | 50,001,900.00 |
| PSI | NTRD | YANK1 | 94976 | CREDIT AGRICOLE CIB NY CD | 0.16000 | 02/03/14 | 50,000,000.00 | 50,000,027.77 | 50,000,150.00 |
| PSI | NTRD | YANK1 | 94981 | SVENSKA HANDELSBANKEN NY CD | 0.17000 | 03/24/14 | 50,000,000.00 | 50,000,708.05 | 50,001,400.00 |
| PSI | NTRD | YANK1 | 94982 | CREDIT AGRICOLE CIB NY CD | 0.16000 | 02/03/14 | 50,000,000.00 | 50,000,027.77 | 50,000,150.00 |
| PSI | NTRD | YANK1 | 94989 | BANK OF NOVA SCOTIA HOUSTON CD | 0.18000 | 03/24/14 | 50,000,000.00 | 50,000,000.00 | 50,005,750.00 |
| PSI | NTRD | YANK1 | 95002 | DEUTSCHE BANK AG NY CD | 0.27000 | 04/28/14 | 50,000,000.00 | 50,004,764.79 | 50,003,600.00 |
| PSI | NTRD | YANK1 | 95003 | DEUTSCHE BANK AG NY CD | 0.27000 | 04/28/14 | 20,000,000.00 | 20,001,905.92 | 20,001,440.00 |
| PSI | NTRD | YANK1 | 95017 | SVENSKA HANDELSBANKEN NY CD | 0.17000 | 03/31/14 | 50,000,000.00 | 50,000,805.22 | 50,001,600.00 |
| PSI | NTRD | YANK1 | 95018 | BANK OF MONTREAL CHICAGO CD | 0.13000 | 03/26/14 | 50,000,000.00 | 50,000,000.00 | 50,003,000.00 |
| PSI | NTRD | YANK1 | 95077 | BNP PARIBAS SF CD | 0.12000 | 02/10/14 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | YANK1 | 95122 | BANK OF MONTREAL CHICAGO CD | 0.10000 | 02/25/14 | 50,000,000.00 | 50,000,000.00 | 49,997,900.00 |
| PSI | NTRD | YANK1 | 95124 | TORONTO DOMINION BANK NY CD | 0.10500 | 02/20/14 | 50,000,000.00 | 50,000,000.00 | 50,000,100.00 |
| PSI | NTRD | YANK1 | 95131 | CREDIT AGRICOLE CIB NY CD | 0.17000 | 03/03/14 | 50,000,000.00 | 50,000,416.59 | 49,999,100.00 |
| PSI | NTRD | YANK1 | 95155 | BNP PARIBAS SF CD | 0.12000 | 02/24/14 | 50,000,000.00 | 50,000,000.00 | 50,000,000.00 |
| PSI | NTRD | YANK1 | 95171 | DEUTSCHE BANK AG NY CD | 0.19000 | 03/31/14 | 50,000,000.00 | 50,000,805.30 | 50,000,000.00 |
| PSI | NTRD | YANK1 | 95172 | TORONTO DOMINION BANK NY CD | 0.13500 | 03/31/14 | 50,000,000.00 | 50,000,000.00 | 50,001,200.00 |
| PSI | NTRD | YANK1 | 95179 | TORONTO DOMINION BANK NY CD | 0.11500 | 03/03/14 | 50,000,000.00 | 50,000,000.00 | 49,999,750.00 |
| PSI | NTRD | YANK1 | 95193 | TORONTO DOMINION BANK NY CD | 0.14000 | 03/28/14 | 50,000,000.00 | 50,000,000.00 | 50,001,550.00 |
| PSI | NTRD | YANK1 | 95194 | BARCLAYS BANK PLC NY CD | 0.18000 | 06/30/14 | 50,000,000.00 | 50,000,000.00 | 49,993,750.00 |
| PSI | NTRD | YANK1 | 95195 | BANK OF NOVA SCOTIA HOUSTON CD | 0.19000 | 06/30/14 | 50,000,000.00 | 50,000,000.00 | 49,995,800.00 |
| PSI | NTRD | YANK1 | 95196 | LLOYDS TSB BANK PLC NY CD | 0.12000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 49,996,750.00 |
| PSI | NTRD | YANK1 | 95197 | LLOYDS TSB BANK PLC NY CD | 0.12000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 49,996,750.00 |
| PSI | NTRD | YANK1 | 95198 | DEUTSCHE BANK AG NY CD | 0.19000 | 03/31/14 | 50,000,000.00 | 50,000,805.31 | 50,000,000.00 |

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| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| PSI | NTRD | YANK1 | 95200 | BANK OF MONTREAL CHICAGO CD | 0.12000 | 04/18/14 | 50,000,000.00 | 50,001,055.30 | 49,988,200.00 |
| PSI | NTRD | YANK1 | 95209 | BNP PARIBAS SF CD | 0.17000 | 04/18/14 | 50,000,000.00 | 50,000,000.00 | 49,997,861.50 |
| PSI | NTRD | YANK1 | 95220 | SOCIETE GENERALE NY CD | 0.17000 | 04/18/14 | 50,000,000.00 | 50,001,055.20 | 49,996,792.50 |
| | | **YANK1 Total** | | | | | 3,275,000,000.00 | 3,275,018,076.38 | 3,275,058,409.00 |
| | **NTRD Total** | | | | | | **23,947,248,000.00** | **23,950,715,774.28** | **23,839,924,008.63** |
| | | | | **NTRD Historical Cost** | | | | **23,971,879,006.25** | |
| PSI | TRADE | FNMA | 93272 | FNMA | 0.87500 | 05/21/18 | 50,000,000.00 | 49,738,333.33 | 48,857,900.00 |
| PSI | TRADE | FNMA | 93311 | FNMA | 0.87500 | 05/21/18 | 25,000,000.00 | 24,790,205.83 | 24,428,950.00 |
| | | **FNMA Total** | | | | | 75,000,000.00 | 74,528,539.16 | 73,286,850.00 |
| PSI | TRADE | NOTE | 93206 | USTN | 0.62500 | 04/30/18 | 50,000,000.00 | 49,615,770.38 | 48,718,750.00 |
| PSI | TRADE | NOTE | 93207 | USTN | 0.62500 | 04/30/18 | 50,000,000.00 | 49,615,770.38 | 48,718,750.00 |
| PSI | TRADE | NOTE | 93283 | USTN | 0.62500 | 04/30/18 | 50,000,000.00 | 49,506,401.31 | 48,718,750.00 |
| PSI | TRADE | NOTE | 93317 | USTN | 0.62500 | 04/30/18 | 25,000,000.00 | 24,592,347.14 | 24,359,375.00 |
| PSI | TRADE | NOTE | 94756 | USTN | 1.25000 | 11/30/18 | 50,000,000.00 | 49,534,834.48 | 49,503,900.00 |
| PSI | TRADE | NOTE | 94757 | USTN | 1.25000 | 11/30/18 | 50,000,000.00 | 49,534,834.48 | 49,503,900.00 |
| | | **NOTE Total** | | | | | 275,000,000.00 | 272,399,958.17 | 269,523,425.00 |
| | **TRADE Total** | | | | | | **350,000,000.00** | **346,928,497.33** | **342,810,275.00** |
| | | | | **TRADE Historical Cost** | | | | **346,546,950.00** | |
| | | | | **PSI Total** | | | **24,297,248,000.00** | **24,297,644,271.61** | **24,182,734,283.63** |
| | | | | **PSI Historical Cost** | | | | **24,318,425,956.25** | |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | BLPSI | CNFX | 88104 | GE CAPITAL CORP MTN | 3.75000 | 11/14/14 | 1,500,000.00 | 1,520,128.17 | 1,540,411.50 |
| | | **CNFX Total** | | | | | 1,500,000.00 | 1,520,128.17 | 1,540,411.50 |
| | **BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total** | | | | | | 1,500,000.00 | 1,520,128.17 | 1,540,411.50 |
| 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 | 85,492.76 | 98,101.99 |
| | | **BOND Total** | | | | | 85,000.00 | 85,492.76 | 98,101.99 |
| | **MAST- MGMT ATTORNEY SETTLEMENT TRUST Total** | | | | | | 85,000.00 | 85,492.76 | 98,101.99 |
| SPI | PHHPA | FFCB | 92292 | FFCB (CALLABLE) | 2.99000 | 02/04/28 | 10,000,000.00 | 10,000,000.00 | 8,957,160.00 |
| | | **FFCB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 8,957,160.00 |
| SPI | PHHPA | FHLB | 90239 | FHLB (CALLABLE) | 3.24000 | 06/14/27 | 818,225.81 | 817,132.23 | 750,025.05 |
| SPI | PHHPA | FHLB | 90667 | FHLB (CALLABLE) | 3.00000 | 08/02/27 | 8,000,000.00 | 8,000,000.00 | 7,179,840.00 |
| | | **FHLB Total** | | | | | 8,818,225.81 | 8,817,132.23 | 7,929,865.05 |
| SPI | PHHPA | FHLM | 93227 | FHLMC (CALLABLE) | 3.00000 | 05/30/28 | 1,500,000.00 | 1,493,554.30 | 1,326,157.50 |
| | | **FHLM Total** | | | | | 1,500,000.00 | 1,493,554.30 | 1,326,157.50 |
| SPI | PHHPA | FNMA | 89221 | FNMA (CALLABLE) | 3.00000 | 11/28/25 | 6,000,000.00 | 5,994,841.10 | 5,572,500.00 |
| | | **FNMA Total** | | | | | 6,000,000.00 | 5,994,841.10 | 5,572,500.00 |
| SPI | PHHPA | MCSA | 92307 | FHLB (CALLABLE) | 2.50000 | 02/22/28 | 3,000,000.00 | 3,000,000.00 | 2,802,414.00 |
| | | **MCSA Total** | | | | | 3,000,000.00 | 3,000,000.00 | 2,802,414.00 |
| | **PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total** | | | | | | 29,318,225.81 | 29,305,527.63 | 26,588,096.55 |
| SPI | SANIT | FFCB | 91930 | FFCB (CALLABLE) | 0.82000 | 12/12/17 | 130,000.00 | 129,899.62 | 128,306.23 |
| | | **FFCB Total** | | | | | 130,000.00 | 129,899.62 | 128,306.23 |
| SPI | SANIT | FHLM | 93170 | FHLMC (CALLABLE) | 1.00000 | 05/25/18 | 476,000.00 | 476,000.00 | 467,059.29 |
| | | **FHLM Total** | | | | | 476,000.00 | 476,000.00 | 467,059.29 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| SPI | SANIT | FNMA | 92546 | FNMA (CALLABLE) | 1.12500 | 03/20/18 | 1,573,000.00 | 1,572,610.28 | 1,555,176.34 |
| | | **FNMA Total** | | | | | 1,573,000.00 | 1,572,610.28 | 1,555,176.34 |
| SPI | SANIT | MCSA | 89211 | FHLMC (CALLABLE) | 0.75000 | 02/28/17 | 227,000.00 | 227,000.00 | 227,080.36 |
| SPI | SANIT | MCSA | 91182 | FNMA (CALLABLE) | 0.75000 | 10/17/17 | 570,000.00 | 570,000.00 | 568,097.34 |
| SPI | SANIT | MCSA | 91186 | FHLB (CALLABLE) | 0.60000 | 10/24/17 | 1,400,000.00 | 1,400,000.00 | 1,396,397.80 |
| SPI | SANIT | MCSA | 91326 | FHLB (CALLABLE) | 0.50000 | 10/30/17 | 600,000.00 | 600,000.00 | 600,319.80 |
| SPI | SANIT | MCSA | 91608 | FNMA (CALLABLE) | 0.60000 | 12/11/17 | 107,000.00 | 107,000.00 | 106,367.95 |
| SPI | SANIT | MCSA | 91639 | FHLB (CALLABLE) | 0.60000 | 12/14/17 | 800,000.00 | 800,000.00 | 792,691.20 |
| SPI | SANIT | MCSA | 91931 | FNMA (CALLABLE) | 0.60000 | 12/28/17 | 188,000.00 | 188,000.00 | 186,306.68 |
| SPI | SANIT | MCSA | 93152 | FHLB (CALLABLE) | 0.65000 | 05/29/18 | 200,000.00 | 200,000.00 | 199,733.20 |
| SPI | SANIT | MCSA | 94275 | FHLMC (CALLABLE) | 1.25000 | 10/30/18 | 1,000,000.00 | 1,000,000.00 | 1,001,398.00 |
| | | **MCSA Total** | | | | | 5,092,000.00 | 5,092,000.00 | 5,078,392.33 |
| | **SANIT - SANITATION DISTRICT Total** | | | | | | 7,271,000.00 | 7,270,509.90 | 7,228,934.19 |
| 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 |
| 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 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 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 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| SPI | SCAQM | CTDQ | 95109 | S OF C LAIF | 0.00000 | 12/31/14 | 25,351.54 | 25,351.54 | 25,351.54 |
| | | **CTDQ Total** | | | | | 39,371,015.98 | 39,371,015.98 | 39,371,015.98 |
| | **SCAQM - SOUTH COAST AIR QUALITY MGMT Total** | | | | | | 39,371,015.98 | 39,371,015.98 | 39,371,015.98 |
| SPI | SCP61 | FFCB | 94090 | FFCB | 1.07000 | 09/12/16 | 10,000,000.00 | 10,000,000.00 | 10,092,150.00 |
| | | **FFCB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,092,150.00 |
| | **SCP61 - SCAQM GENERAL FUND Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,092,150.00 |
| SPI | SCP66 | FHLM | 93921 | FHLMC (CALLABLE) | 0.84000 | 08/26/16 | 10,000,000.00 | 10,000,000.00 | 10,014,880.00 |
| | | **FHLM Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,014,880.00 |
| | **SCP66 - SCAQM CMP SPECIAL REVENUE FUND Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,014,880.00 |
| SPI | SCP6F | FFCB | 94091 | FFCB | 1.07000 | 09/12/16 | 10,000,000.00 | 10,000,000.00 | 10,092,150.00 |
| | | **FFCB Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,092,150.00 |
| | **SCP6F - SCAQM MOBILE SOURCE AIR Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,092,150.00 |
| SPI | SCP6U | FHLM | 93922 | FHLMC (CALLABLE) | 0.84000 | 08/26/16 | 10,000,000.00 | 10,000,000.00 | 10,014,880.00 |
| | | **FHLM Total** | | | | | 10,000,000.00 | 10,000,000.00 | 10,014,880.00 |
| | **SCP6U - SCAQM FD 58 MITIGATION FEE FUND Total** | | | | | | 10,000,000.00 | 10,000,000.00 | 10,014,880.00 |
| | **SCAQM - SOUTH COAST AIR QUALITY MGMT Total** | | | | | | 79,371,015.98 | 79,371,015.98 | 79,585,075.98 |
| 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 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 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 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| 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 |

**Los Angeles County Treasurer**
**Treasurer Portfolio Compared to Market Value**
**As of January 31, 2014**
**Fund: Specific Purpose Investments**
**Attachment X**

| Group | Acct | Sec Type | SecID | Description | Face Rate | Mat Date | Par | Amortized Cost | Market Value |
|---|---|---|---|---|---|---|---|---|---|
| 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 |
| SPI | SLIM | CTDQ | 95110 | S OF C LAIF | 0.00000 | 12/31/14 | 6,533.70 | 6,533.70 | 6,533.70 |
| | | **CTDQ Total** | | | | | 10,146,851.96 | 10,146,851.96 | 10,146,851.96 |
| | **SLIM - SCHOOLS LINKED INSURANCE MGMT Total** | | | | | | 10,146,851.96 | 10,146,851.96 | 10,146,851.96 |
| 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 |
| SPI | WASIA | CTDQ | 95111 | S OF C LAIF | 0.00000 | 12/31/14 | 24.62 | 24.62 | 24.62 |
| | | **CTDQ Total** | | | | | 38,235.40 | 38,235.40 | 38,235.40 |
| | **WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total** | | | | | | 38,235.40 | 38,235.40 | 38,235.40 |
| | | | | **SPI Total** | | | **132,540,329.15** | **132,547,761.80** | **130,035,707.57** |
| | | | | **SPI Historical Cost** | | | | **132,609,584.54** | |

TRUSTEE & MANAGED FUNDS
AS OF 01/31/14
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 08/31/11 | HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB | 2,281.66 |
| | DEUTSCHE BANK - TRUSTEE TOTAL | $2,281.66 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/14
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 | 28,482,966.67 |
| 12/11/96 | CFD #2/CI 2656-M REF SERIES A & B | 730,829.73 |
| 01/30/03 | FLOOD CONTROL REFUNDING SER 2003A & 2005A | 2,690,470.63 |
| 11/24/09 | LAC-CAL 2009 SERIES A | 1,000,038.92 |
| 12/21/11 | LAC-CAL 2011 SERIES A | 2,028,459.73 |
| | BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL | $35,343,777.80 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/14
TRUSTEE: U.S. BANK
ATTACHMENT XI



| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| 02/09/93 | DISNEY PROJECT 1993 | 15,432,374.91 |
| 03/21/12 | DISNEY PROJECT, 2012 | 4,199,023.30 |
| 12/02/02 | MASTER REFUNDING 2002B | 1,784,904.39 |
| 03/02/05 | MASTER REFUNDING 2005A | 22,370,485.21 |
| 12/13/06 | MASTER REFUNDING 2006 A & B | 29,789,521.47 |
| 11/23/10 | MULTIPLE CAPITAL FAC PROJ I A & B (2010) | 256,984,304.17 |
| 11/01/12 | MULTIPLE CAPITAL FAC PROJ II (SERIES 2012) | 82,073,188.40 |
| 04/09/13 | COMMERCIAL PAPER 2013 | 4,017,112.28 |
| 01/05/06 | CALABASAS LANDFILL 2005 | 2,805,091.64 |
| | U.S. BANK - TRUSTEE TOTAL | $419,456,005.77 |

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/14
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 01/31/2014**
**Attachment XII**

| SEC ID | Instrument Description | Face Rate | Maturity Date | Par | Cost | Reset Provisions |
|---|---|---|---|---|---|---|
| CORPORATE AND AGENCY ISSUED- | | | | | | |
| **CNFL -** | | | | | | |
| 90456 | TOYOTA MOTOR CR CORP MTN FRN | 0.50 | 06/26/14 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly US$LIBOR+25bp |
| 91175 | NORDEA BK FINLAND PLC NY FRN | 0.90 | 09/28/15 | 50,000,000.00 | 50,082,188.13 | Cpn rate=Qtrly US$LIBOR+65bp |
| 92575 | COCA COLA COMPANY FRN | 0.22 | 03/05/15 | 25,000,000.00 | 25,000,000.00 | Cpn rate=Qtrly US$LIBOR-2bp |
| **CNFL Totals** | | | | **125,000,000.00** | **125,082,188.13** | |
| **CNFRQ** | | | | | | |
| 88716 | GE CAPITAL CORP FRN | 1.05 | 12/29/14 | 35,000,000.00 | 35,000,000.00 | Cpn rate=Qtrly Fix-to-float @ 3ML+.80. |
| 89124 | GE CAPITAL CORP FRN | 1.00 | 01/30/15 | 25,000,000.00 | 25,000,000.00 | Cpn rate=Qtrly Fix-to-float @ 3ML+.75. |
| 94259 | TOYOTA MOTOR CREDIT CO MTN FRN | 1.00 | 10/11/16 | 25,000,000.00 | 25,000,000.00 | Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp |
| **CNFRQ Totals** | | | | **85,000,000.00** | **85,000,000.00** | |
| **FRAM2** | | | | | | |
| 91415 | FHLB 1.80 (Callable) | 0.70 | 11/14/17 | 50,000,000.00 | 50,000,000.00 | |
| **FRAM2 Totals** | | | | **50,000,000.00** | **50,000,000.00** | |
| **FRCQ** | | | | | | |
| 90377 | ROYAL BK OF CANADA NY FRN | 0.35 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp |
| 90392 | ROYAL BK OF CANADA NY FRN | 0.35 | 06/25/15 | 50,000,000.00 | 50,000,000.00 | Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp |
| **FRCDQ Totals** | | | | **100,000,000.00** | **100,000,000.00** | |
| **FRCDQ2** | | | | | | |
| 89760 | NORDEA BK FINLAND PLC NY FRCD | 1.12 | 04/09/14 | 50,000,000.00 | 50,000,879.89 | Cpn rate=Qtrly US$LIBOR+88bp. |
| 91282 | WESTPAC BANKING CORP NY FRCD | 0.54 | 10/10/14 | 50,000,000.00 | 50,003,363.09 | Cpn rate=Qtrly US$LIBOR+30bp. |
| 91255 | BK OF NOVA SCOTIA HOUSTON FRCD | 1.19 | 01/12/15 | 21,500,000.00 | 21,620,503.50 | Cpn rate=Qtrly US$LIBOR+95bp. |
| 93072 | WESTPAC BANKING CORP NY FRCD | 0.39 | 04/27/15 | 50,000,000.00 | 50,006,088.62 | Cpn rate=Qtrly U5$LIBOR+15bp. |
| **FRCDQ2 Totals** | | | | **171,500,000.00** | **171,630,835.10** | |
| | **CORPORATE AND AGENCY ISSUED TOTAL** | | | **531,500,000.00** | **531,713,023.23** | |

**Los Angeles County Treasurer**
**Floating Rate Securities - NTRD PSI Non-Trading**
**As of 01/31/2014**
**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 | 0.59 | 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** | | | | **570,500,000.00** | **570,713,023.23** | |

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 1/31/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

| SEC ID | DESCRIPTION | DRAW DATE | AMOUNT | RATE |
|---|---|---|---|---|
| 88203 | LACCAL | 11/01/11 | 7,000,000.00 | 0.586% |
| 89778 | LACCAL | 04/06/12 | 10,000,000.00 | 0.586% |
| 91813 | LACCAL | 12/05/12 | 10,000,000.00 | 0.586% |
| 93392 | LACCAL | 06/10/13 | 5,000,000.00 | 0.586% |
| 94260 | LACCAL | 10/04/13 | 7,000,000.00 | 0.586% |
| | | | $ 39,000,000.00 | |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**
**As of January 31, 2014**
**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 | 4,271,648,911.48 | 68.60 DAYS | 0.00 | 0.00 DAYS |
| EURO CDS | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| BANKERS ACCEPTANCE | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| COMMERCIAL PAPER | 6,723,894,720.95 | 21.21 DAYS | 0.00 | 0.00 DAYS |
| GOVERNMENTS | 673,631,642.59 | 337.88 DAYS | 272,399,958.17 | 1,627.83 DAYS |
| AGENCIES | 12,007,466,424.27 | 1,324.05 DAYS | 74,528,539.16 | 1,571.00 DAYS |
| MUNICIPALS | 39,000,000.00 | 421.59 DAYS | 0.00 | 0.00 DAYS |
| CORP & DEPOSIT NOTES | 235,074,074.99 | 431.53 DAYS | 0.00 | 0.00 DAYS |
| REPURCHASE AGREEMENT | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| ASSET BACKED | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| OTHER | 0.00 | 0.00 DAYS | 0.00 | 0.00 DAYS |
| TOTAL | $23,950,715,774.28 | 696.42 DAYS | $346,928,497.33 | 1,615.62 DAYS |

**Los Angeles County Treasurer**

**Inventory Report - Totals Section**

**Maturity Range Grouping**

**As of January 31, 2014**

**Attachment XV**

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|---|---|---|---|---|---|---|---|
| **PSI - NTRD/TRD** | | | | | | | |
| 1 to 30 Days | 02/01/14 - 03/02/14 | $6,584,211,000.00 | 27.10 | 27.10 | $6,583,975,274.33 | 27.10 | 27.10 |
| 31 to 60 Days | 03/03/14 - 04/01/14 | $3,460,087,000.00 | 14.24 | 41.34 | $3,459,872,567.68 | 14.24 | 41.34 |
| 61 to 90 Days | 04/02/14 - 05/01/14 | $1,044,000,000.00 | 4.30 | 45.64 | $1,043,987,242.68 | 4.30 | 45.64 |
| 91 to 120 Days | 05/02/14 - 05/31/14 | $126,000,000.00 | 0.52 | 46.16 | $125,975,464.35 | 0.52 | 46.16 |
| 121 to 180 Days | 06/01/14 - 07/30/14 | $991,000,000.00 | 4.08 | 50.24 | $990,977,883.84 | 4.08 | 50.24 |
| 181 to 270 Days | 07/31/14 - 10/28/14 | $368,530,000.00 | 1.52 | 51.76 | $369,038,689.97 | 1.52 | 51.76 |
| 271 to 365 Days | 10/29/14 - 01/31/15 | $956,500,000.00 | 3.93 | 55.69 | $955,708,425.13 | 3.93 | 55.69 |
| 1 to 1.5 YEARS | 02/01/15 - 08/01/15 | $293,205,000.00 | 1.21 | 56.90 | $294,125,617.48 | 1.21 | 56.90 |
| 1.5 to 2 YEARS | 08/02/15 - 01/31/16 | $360,000,000.00 | 1.48 | 58.38 | $359,381,500.41 | 1.48 | 58.38 |
| 2 to 3 YEARS | 01/31/16 - 01/31/17 | $701,895,000.00 | 2.89 | 61.27 | $715,483,858.56 | 2.94 | 61.32 |
| 3 to 4 YEARS | 01/31/17 - 01/31/18 | $3,009,657,000.00 | 12.38 | 73.65 | $3,008,468,982.74 | 12.38 | 73.70 |
| 4 to 5 YEARS | 01/31/18 - 01/31/19 | $5,127,688,000.00 | 21.10 | 94.75 | $5,117,678,184.57 | 21.06 | 94.76 |
| 5 to 10 YEARS | 01/31/19 - 01/31/24 | $1,274,475,000.00 | 5.25 | 100.00 | $1,272,970,579.87 | 5.24 | 100.00 |
| **Portfolio Total:** | | **$24,297,248,000.00** | | | **$24,297,644,271.61** | | |
| **BLPSI** | | | | | | | |
| 271 to 365 Days | 10/29/14 - 01/31/15 | $1,500,000.00 | 100.00 | 100.00 | $1,520,128.17 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$1,500,000.00** | | | **$1,520,128.17** | | |
| **GF** | | | | | | | |
| 5 to 10 YEARS | 01/31/19 - 01/31/24 | $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 | 01/31/16 - 01/31/17 | $85,000.00 | 100.00 | 100.00 | $85,492.76 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$85,000.00** | | | **$85,492.76** | | |

**Los Angeles County Treasurer**
**Inventory Report - Totals Section**
**Maturity Range Grouping**
**As of January 31, 2014**
**Attachment XV**

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|---|---|---|---|---|---|---|---|
| **PHHPA** | | | | | | | |
| 10 + YEARS | 01/31/24 - 01/31/64 | $29,318,225.81 | 100.00 | 100.00 | $29,305,527.63 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$29,318,225.81** | | | **$29,305,527.63** | | |
| **SANIT** | | | | | | | |
| 3 to 4 YEARS | 01/31/17 - 01/31/18 | $4,022,000.00 | 55.32 | 55.32 | $4,021,899.62 | 55.32 | 55.32 |
| 4 to 5 YEARS | 01/31/18 - 01/31/19 | $3,249,000.00 | 44.68 | 100.00 | $3,248,610.28 | 44.68 | 100.00 |
| **Portfolio Total:** | | **$7,271,000.00** | | | **$7,270,509.90** | | |
| **SCAQM** | | | | | | | |
| 271 to 365 Days | 10/29/14 - 01/31/15 | $39,371,015.98 | 100.00 | 100.00 | $39,371,015.98 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$39,371,015.98** | | | **$39,371,015.98** | | |
| **SCP61** | | | | | | | |
| 2 to 3 YEARS | 01/31/16 - 01/31/17 | $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 | 01/31/16 - 01/31/17 | $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 | 01/31/16 - 01/31/17 | $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**

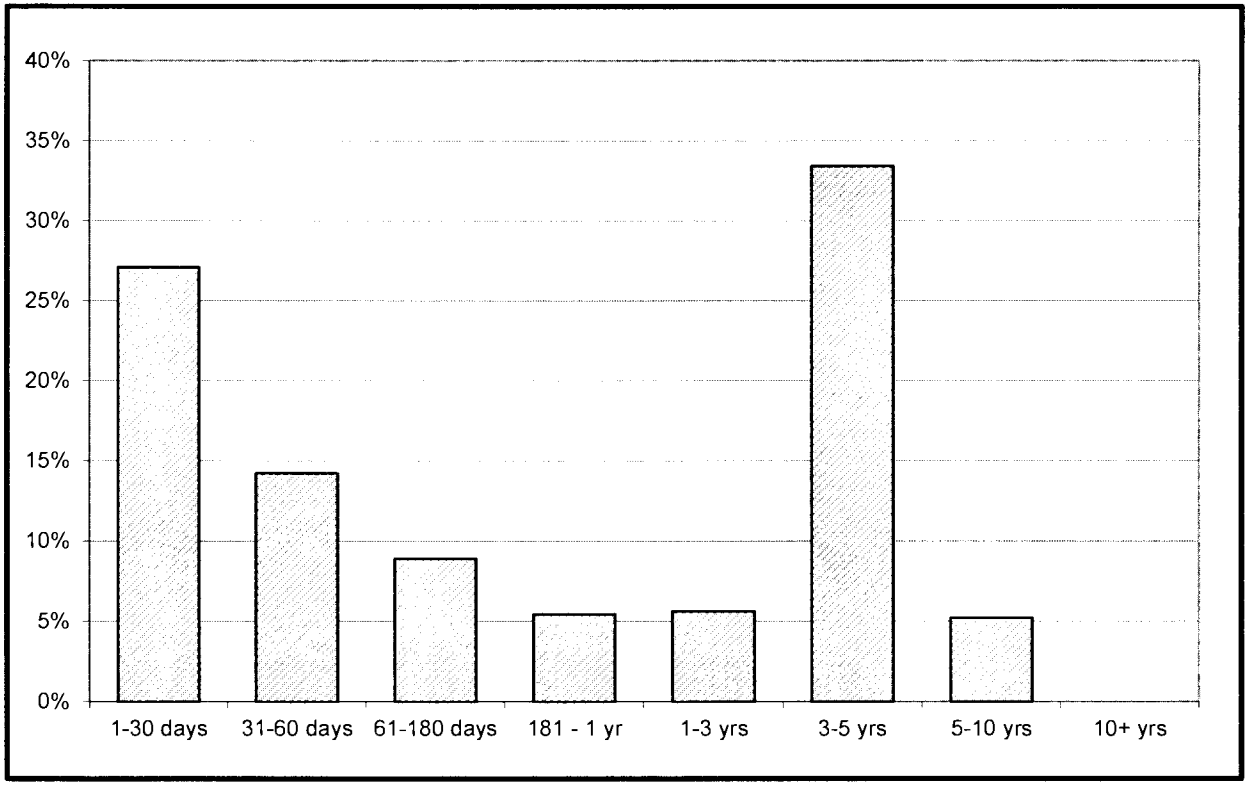
**Maturity Range Grouping**

**As of January 31, 2014**

**Attachment XV**

| Maturity Range | Date Range | Par Amount | % | Cum. % | Amortized Cost | % | Cum. % |
|---|---|---|---|---|---|---|---|
| **SCP6U** | | | | | | | |
| 2 to 3 YEARS | 01/31/16 - 01/31/17 | $10,000,000.00 | 100.00 | 100.00 | $10,000,000.00 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,000,000.00** | | | **$10,000,000.00** | | |
| **SLIM** | | | | | | | |
| 271 to 365 Days | 10/29/14 - 01/31/15 | $10,146,851.96 | 100.00 | 100.00 | $10,146,851.96 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$10,146,851.96** | | | **$10,146,851.96** | | |
| **WASIA** | | | | | | | |
| 271 to 365 Days | 10/29/14 - 01/31/15 | $38,235.40 | 100.00 | 100.00 | $38,235.40 | 100.00 | 100.00 |
| **Portfolio Total:** | | **$38,235.40** | | | **$38,235.40** | | |

# LOS ANGELES COUNTY TREASURER
# COMPOSITION OF PSI PORTFOLIO BY MATURITY
# AS OF JANUARY 2014
# ATTACHMENT XVI




L.A.C. INVESTMENT POOL

| | In Thousands | % |
|---|---|---|
| 1 - 30 days | $ 6,583,975 | 27.10% |
| 31 - 60 days | 3,459,872 | 14.24% |
| 61 - 180 days | 2,160,941 | 8.90% |
| 181 - 1 yr | 1,324,747 | 5.45% |
| 1 - 3 yrs | 1,368,991 | 5.63% |
| 3 - 5 yrs | 8,126,147 | 33.44% |
| 5 - 10 yrs | 1,272,971 | 5.24% |
| 10+ yrs | - | 0.00% |
| | $ 24,297,644 | 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 01/31/2014
ATTACHMENT XVII

| ISSUE DATE | FUND TITLE | FUND BALANCE |
|---|---|---|
| | SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM) | $10,146,851.96 |
| | SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD) | 39,371,015.98 |
| | WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA) | 38,235.40 |
| | LAIF TOTAL | $49,556,103.34 |

# POOLED MONEY INVESTMENT ACCOUNT

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

| | December 2013 | December 2012 | Change |
|---|---|---|---|
| Average Daily Portfolio ($) | 54,176,882 | 58,927,396 | -4,750,514 |
| Accrued Earnings ($) | 12,148 | 16,322 | -4,174 |
| Effective Yield (%) | 0.264 | 0.326 | -0.062 |
| Average Life-Month End (In Days) | 209 | 208 | +1 |
| Total Security Transactions | | | |
| Amount ($) | 18,639,958 | 14,197,504 | +4,442,454 |
| Number | 374 | 284 | +90 |
| Total Time Deposit Transactions | | | |
| Amount ($) | 1,888,500 | 1,534,000 | +354,500 |
| Number | 84 | 75 | +9 |
| Average Workday Investment Activity ($) | 977,546 | 786,575 | +190,971 |
| Prescribed Demand Account Balances | | | |
| For Services ($) | 1,794,902 | 1,463,670 | +331,232 |

# BILL LOCKYER
# TREASURER
# STATE OF CALIFORNIA

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

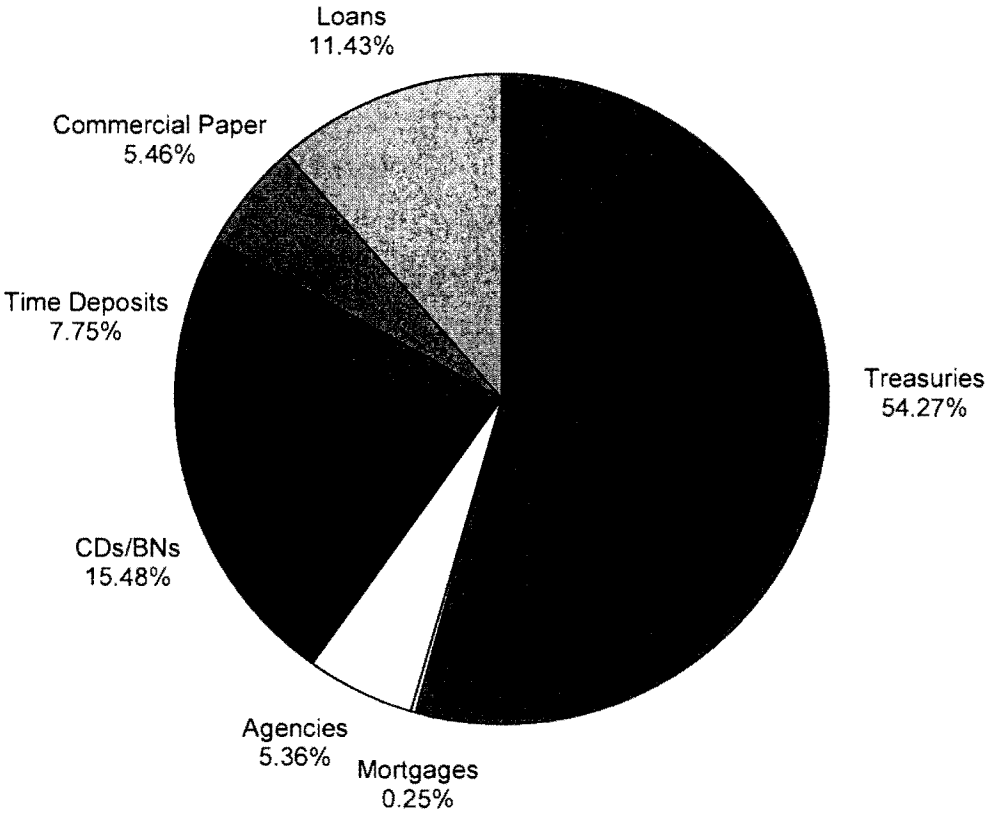
December 31, 2013

| TYPE OF SECURITY | AMOUNT ($) | PERCENT OF PORTFOLIO | DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH |
|---|---|---|---|
| Government | | | |
| Bills | 14,033,089 | 24.33 | +0.22 |
| Bonds | 0 | 0.00 | 0 |
| Notes | 17,263,832 | 29.94 | -0.59 |
| Strips | 0 | 0.00 | 0 |
| Total Government | 31,296,921 | 54.27 | -0.37 |
| Agency Debentures | 1,639,181 | 2.85 | -0.57 |
| Certificates of Deposit | 8,925,006 | 15.48 | +4.91 |
| Bank Notes | 0 | 0.00 | 0 |
| Bankers' Acceptances | 0 | 0.00 | 0 |
| Repurchases | 0 | 0.00 | 0 |
| Agency Discount Notes | 1,298,659 | 2.25 | -1.12 |
| Time Deposits | 4,471,640 | 7.75 | -0.17 |
| GNMAs | 0 | 0.00 | 0 |
| Commercial Paper | 3,149,185 | 5.46 | +1.53 |
| FHLMC/Remics | 143,739 | 0.25 | -0.01 |
| Corporate Bonds | 0 | 0.00 | 0 |
| AB 55 Loans | 354,321 | 0.61 | 0 |
| GF Loans | 6,238,400 | 10.82 | -3.49 |
| NOW Accounts | 0 | 0.00 | 0 |
| Other | 149,896 | 0.26 | -0.71 |
| Reversed Repurchases | 0 | 0.00 | 0 |
| Total (All Types) | 57,666,948 | 100.00 | |

INVESTMENT ACTIVITY

| | December 2013 | | November 2013 | |
|---|---|---|---|---|
| | NUMBER | AMOUNT ($) | NUMBER | AMOUNT ($) |
| Pooled Money | 374 | 18,639,958 | 377 | 18,699,107 |
| Other | 16 | 335,487 | 29 | 1,401,547 |
| Time Deposits | 84 | 1,888,500 | 69 | 1,031,000 |
| Total | 474 | 20,863,945 | 475 | 21,131,654 |
| PMIA Monthly Average Effective Yield (%) | 0.264 | | 0.263 | |
| Year to Date Yield Last Day of Month (%) | 0.265 | | 0.265 | |

# Pooled Money Investment Account
# Portfolio Composition
# $57.7 Billion
# 12/31/13



| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| 12/02/13 | REDEMPTIONS | | | | | | | | |
| | CD | UNIONBANK | 0.100 | 12/02/13 | 0.100 | 50,000 | 38 | 5,277.78 | 0.101 |
| | CD | UNIONBANK | 0.100 | 12/02/13 | 0.100 | 50,000 | 38 | 5,277.78 | 0.101 |
| | CD | UNIONBANK | 0.150 | 12/02/13 | 0.150 | 50,000 | 70 | 14,583.33 | 0.152 |
| | CD | UNIONBANK | 0.150 | 12/02/13 | 0.150 | 50,000 | 70 | 14,583.33 | 0.152 |
| | CD | UNIONBANK | 0.150 | 12/02/13 | 0.150 | 50,000 | 70 | 14,583.33 | 0.152 |
| | CD | UNIONBANK | 0.150 | 12/02/13 | 0.150 | 50,000 | 70 | 14,583.33 | 0.152 |
| | CD | BOWEST | 0.200 | 12/02/13 | 0.200 | 50,000 | 173 | 48,055.56 | 0.203 |
| | CP | SOC GEN | | 12/02/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | SOC GEN | | 12/02/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | SOC GEN | | 12/02/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | SOC GEN | | 12/02/13 | 0.105 | 25,000 | 10 | 729.17 | 0.106 |
| | CP | SOC GEN | | 12/02/13 | 0.105 | 50,000 | 10 | 1,458.33 | 0.106 |
| | CP | SOC GEN | | 12/02/13 | 0.105 | 50,000 | 10 | 1,458.33 | 0.106 |
| | CP | SOC GEN | | 12/02/13 | 0.105 | 50,000 | 10 | 1,458.33 | 0.106 |
| | CP | SOC GEN | | 12/02/13 | 0.105 | 50,000 | 11 | 1,604.17 | 0.106 |
| | CP | SOC GEN | | 12/02/13 | 0.105 | 50,000 | 11 | 1,604.17 | 0.106 |
| | CP | SOC GEN | | 12/02/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | CP | SOC GEN | | 12/02/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | CP | BNP FIN | | 12/02/13 | 0.100 | 50,000 | 17 | 2,361.11 | 0.101 |
| | CP | BNP FIN | | 12/02/13 | 0.100 | 50,000 | 17 | 2,361.11 | 0.101 |
| | CP | BNP FIN | | 12/02/13 | 0.100 | 50,000 | 17 | 2,361.11 | 0.101 |
| | CP | GE CO | | 12/02/13 | 0.050 | 50,000 | 18 | 1,250.00 | 0.051 |
| | CP | GE CO | | 12/02/13 | 0.050 | 50,000 | 18 | 1,250.00 | 0.051 |
| | CP | BNP FIN | | 12/02/13 | 0.100 | 50,000 | 18 | 2,500.00 | 0.101 |
| | CP | BNP FIN | | 12/02/13 | 0.100 | 50,000 | 18 | 2,500.00 | 0.101 |
| | CP | JPM CHASE | | 12/02/13 | 0.220 | 50,000 | 168 | 51,333.33 | 0.223 |
| | CP | JPM CHASE | | 12/02/13 | 0.220 | 50,000 | 168 | 51,333.33 | 0.223 |
| | CP | JPM CHASE | | 12/02/13 | 0.220 | 50,000 | 168 | 51,333.33 | 0.223 |
| | CP | JPM CHASE | | 12/02/13 | 0.220 | 50,000 | 168 | 51,333.33 | 0.223 |
| | DN | IBRD | | 12/02/13 | 0.120 | 50,000 | 160 | 26,666.67 | 0.122 |
| | DN | IBRD | | 12/02/13 | 0.120 | 50,000 | 160 | 26,666.67 | 0.122 |
| | DN | IBRD | | 12/02/13 | 0.100 | 50,000 | 168 | 23,333.33 | 0.101 |
| | DN | IBRD | | 12/02/13 | 0.100 | 50,000 | 168 | 23,333.33 | 0.101 |
| | DN | IBRD | | 12/02/13 | 0.100 | 50,000 | 168 | 23,333.33 | 0.101 |
| | DN | FHLB | | 12/02/13 | 0.110 | 50,000 | 236 | 36,055.56 | 0.112 |
| | YCD | TOKYO-MIT | 0.120 | 12/02/13 | 0.120 | 50,000 | 11 | 1,833.33 | 0.122 |
| | YCD | TOKYO-MIT | 0.120 | 12/02/13 | 0.120 | 50,000 | 11 | 1,833.33 | 0.122 |
| | YCD | NORINCHUK | 0.110 | 12/02/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | NORINCHUK | 0.110 | 12/02/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | SUMITOMO | 0.120 | 12/02/13 | 0.120 | 50,000 | 13 | 2,166.67 | 0.122 |
| | YCD | SUMITOMO | 0.120 | 12/02/13 | 0.120 | 50,000 | 13 | 2,166.67 | 0.122 |
| | YCD | MONTREAL | 0.050 | 12/02/13 | 0.050 | 50,000 | 14 | 972.22 | 0.051 |
| | YCD | MONTREAL | 0.050 | 12/02/13 | 0.050 | 50,000 | 14 | 972.22 | 0.051 |
| | YCD | MONTREAL | 0.050 | 12/02/13 | 0.050 | 50,000 | 14 | 972.22 | 0.051 |
| | YCD | MONTREAL | 0.050 | 12/02/13 | 0.050 | 50,000 | 14 | 972.22 | 0.051 |
| | YCD | NORINCHUK | 0.110 | 12/02/13 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | NORINCHUK | 0.110 | 12/02/13 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | SCOTIA | 0.120 | 12/02/13 | 0.120 | 50,000 | 74 | 12,333.33 | 0.122 |
| | YCD | SCOTIA | 0.120 | 12/02/13 | 0.120 | 50,000 | 74 | 12,333.33 | 0.122 |
| | YCD | SCOTIA | 0.120 | 12/02/13 | 0.120 | 50,000 | 74 | 12,333.33 | 0.122 |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/02/13** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | YCD | SCOTIA | 0.120 | 12/02/13 | 0.120 | 50,000 | 74 | 12,333.33 | 0.122 |
| | YCD | RABOBANK | 0.210 | 12/02/13 | 0.210 | 50,000 | 173 | 50,458.33 | 0.213 |
| **12/02/13** | **NO PURCHASES** | | | | | | | | |
| **12/03/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/03/13** | **PURCHASES** | | | | | | | | |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | | | |
| **12/04/13** | **REDEMPTIONS** | | | | | | | | |
| | CP | BNP FIN | | 12/04/13 | 0.080 | 50,000 | 8 | 888.89 | 0.081 |
| | CP | BNP FIN | | 12/04/13 | 0.080 | 50,000 | 8 | 888.89 | 0.081 |
| **12/04/13** | **NO PURCHASES** | | | | | | | | |
| **12/05/13** | **REDEMPTIONS** | | | | | | | | |
| | CP | TOYOTA | | 12/05/13 | 0.070 | 50,000 | 14 | 1,361.11 | 0.071 |
| | CP | TOYOTA | | 12/05/13 | 0.070 | 50,000 | 14 | 1,361.11 | 0.071 |
| | YCD | NORINCHUK | 0.110 | 12/05/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | NORINCHUK | 0.110 | 12/05/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | MIZUHO | 0.160 | 12/05/13 | 0.160 | 50,000 | 30 | 6,666.67 | 0.162 |
| | YCD | MIZUHO | 0.160 | 12/05/13 | 0.160 | 50,000 | 30 | 6,666.67 | 0.162 |
| **12/05/13** | **NO PURCHASES** | | | | | | | | |
| **12/06/13** | **REDEMPTIONS** | | | | | | | | |
| | CP | BNP FIN | | 12/06/13 | 0.080 | 50,000 | 10 | 1,111.11 | 0.081 |
| | CP | BNP FIN | | 12/06/13 | 0.080 | 50,000 | 10 | 1,111.11 | 0.081 |
| | CP | BNP FIN | | 12/06/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | BNP FIN | | 12/06/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| **12/06/13** | **NO PURCHASES** | | | | | | | | |
| **12/09/13** | **REDEMPTIONS** | | | | | | | | |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | BARCLY US | | 12/09/13 | 0.100 | 50,000 | 6 | 833.33 | 0.101 |
| | CP | SOC GEN | | 12/09/13 | 0.110 | 50,000 | 17 | 2,597.22 | 0.112 |
| | CP | SOC GEN | | 12/09/13 | 0.110 | 50,000 | 17 | 2,597.22 | 0.112 |
| | YCD | NORINCHUK | 0.110 | 12/09/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/09/13** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | YCD | NORINCHUK | 0.110 | 12/09/13 | 0.110 | 50,000 | 13 | 1,986.11 | 0.112 |
| | YCD | MIZUHO | 0.210 | 12/09/13 | 0.120 | 50,000 | 13 | 2,167.73 | 0.122 |
| **12/09/13** | **PURCHASES** | | | | | | | | |
| | CD | BOWEST | 0.140 | 03/03/14 | 0.140 | 50,000 | | | |
| | CD | BOWEST | 0.140 | 03/03/14 | 0.140 | 50,000 | | | |
| | CP | BNP FIN | | 12/23/13 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 12/23/13 | 0.100 | 50,000 | | | |
| | CP | FCAR | | 04/01/14 | 0.210 | 50,000 | | | |
| | CP | FCAR | | 04/01/14 | 0.210 | 50,000 | | | |
| | YCD | NORINCHUK | 0.110 | 12/23/13 | 0.110 | 50,000 | | | |
| | YCD | NORINCHUK | 0.110 | 12/23/13 | 0.110 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.130 | 12/27/13 | 0.130 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.130 | 12/27/13 | 0.130 | 50,000 | | | |
| **12/10/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/10/13** | **PURCHASES** | | | | | | | | |
| | CD | UNIONBANK | 0.180 | 03/03/14 | 0.180 | 50,000 | | | |
| | CD | UNIONBANK | 0.180 | 03/03/14 | 0.180 | 50,000 | | | |
| | CP | GE CO | | 12/23/13 | 0.070 | 50,000 | | | |
| | CP | GE CO | | 12/23/13 | 0.070 | 50,000 | | | |
| | CP | BARCLY US | | 12/23/13 | 0.080 | 50,000 | | | |
| | CP | BARCLY US | | 12/23/13 | 0.080 | 50,000 | | | |
| | CP | TD USA | | 01/02/14 | 0.120 | 50,000 | | | |
| | CP | TD USA | | 01/02/14 | 0.120 | 50,000 | | | |
| **12/11/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/11/13** | **PURCHASES** | | | | | | | | |
| | YCD | SUMITOMO | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 01/02/14 | 0.160 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 01/02/14 | 0.160 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 01/02/14 | 0.160 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 01/02/14 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.090 | 02/03/14 | 0.090 | 50,000 | | | |
| | YCD | SE BANKEN | 0.090 | 02/03/14 | 0.090 | 50,000 | | | |
| **12/12/13** | **REDEMPTIONS** | | | | | | | | |
| | TR | BILL | | 12/12/13 | 0.133 | 50,000 | 343 | 63,121.53 | 0.135 |
| | TR | BILL | | 12/12/13 | 0.138 | 50,000 | 346 | 66,076.39 | 0.140 |
| | TR | BILL | | 12/12/13 | 0.138 | 50,000 | 346 | 66,076.39 | 0.140 |
| | TR | BILL | | 12/12/13 | 0.143 | 50,000 | 350 | 69,270.83 | 0.145 |
| | TR | BILL | | 12/12/13 | 0.143 | 50,000 | 350 | 69,270.83 | 0.145 |
| | TR | BILL | | 12/12/13 | 0.143 | 50,000 | 350 | 69,270.83 | 0.145 |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/12/13** | **REDEMPTIONS (Continued)** | | | | | | | | |
| | TR | BILL | | 12/12/13 | 0.143 | 50,000 | 350 | 69,270.83 | 0.145 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 351 | 70,687.50 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 351 | 70,687.50 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 351 | 70,687.50 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 351 | 70,687.50 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 358 | 72,097.22 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 358 | 72,097.22 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 358 | 72,097.22 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.145 | 50,000 | 358 | 72,097.22 | 0.147 |
| | TR | BILL | | 12/12/13 | 0.138 | 50,000 | 359 | 68,559.03 | 0.140 |
| | TR | BILL | | 12/12/13 | 0.138 | 50,000 | 359 | 68,559.03 | 0.140 |
| **12/12/13** | **PURCHASES** | | | | | | | | |
| | CD | BOWEST | 0.180 | 04/01/14 | 0.180 | 50,000 | | | |
| | CD | BOWEST | 0.180 | 04/01/14 | 0.180 | 50,000 | | | |
| | CP | BNP FIN | | 01/02/14 | 0.110 | 50,000 | | | |
| | CP | BNP FIN | | 01/02/14 | 0.110 | 50,000 | | | |
| | CP | TD USA | | 02/03/14 | 0.120 | 50,000 | | | |
| | CP | TOYOTA | | 03/26/14 | 0.150 | 50,000 | | | |
| | CP | FCAR | | 04/01/14 | 0.210 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.133 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.133 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.133 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.133 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.135 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.135 | 50,000 | | | |
| | TR | NOTE | 0.250 | 11/30/15 | 0.306 | 50,000 | | | |
| | TR | NOTE | 0.250 | 11/30/15 | 0.306 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | SCOTIA | 0.160 | 04/01/14 | 0.160 | 50,000 | | | |
| | YCD | SCOTIA | 0.160 | 04/01/14 | 0.160 | 50,000 | | | |
| | YCD | NORDEA | 0.180 | 04/01/14 | 0.180 | 50,000 | | | |
| | YCD | NORDEA | 0.180 | 04/01/14 | 0.180 | 50,000 | | | |
| **12/13/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/13/13** | **PURCHASES** | | | | | | | | |
| | CP | BARCLY US | | 12/17/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/17/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | | | |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/13/13** | **PURCHASES (Continued)** | | | | | | | | |
| | CP | GECC | | 01/29/14 | 0.070 | 50,000 | | | |
| | CP | GECC | | 01/29/14 | 0.070 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.130 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.130 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.130 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | SUMITOMO | 0.140 | 01/02/14 | 0.140 | 50,000 | | | |
| | YCD | NORINCHUK | 0.140 | 01/06/14 | 0.140 | 50,000 | | | |
| | YCD | NORINCHUK | 0.140 | 01/06/14 | 0.140 | 50,000 | | | |
| | YCD | NORDEA | 0.070 | 02/03/14 | 0.070 | 50,000 | | | |
| | YCD | NORDEA | 0.070 | 02/03/14 | 0.070 | 50,000 | | | |
| **12/16/13** | **REDEMPTIONS** | | | | | | | | |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| | DEB | IBRD | 0.500 | 12/16/13 | 0.510 | 50,000 | 732 | 510,650.00 | 0.511 |
| **12/16/13** | **PURCHASES** | | | | | | | | |
| | CP | BNP FIN | | 01/02/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/02/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/02/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/02/14 | 0.100 | 50,000 | | | |
| | CP | GECC | | 01/21/14 | 0.050 | 50,000 | | | |
| | CP | GECC | | 01/21/14 | 0.050 | 50,000 | | | |
| | CP | GECC | | 01/21/14 | 0.050 | 50,000 | | | |
| | CP | GECC | | 01/21/14 | 0.050 | 50,000 | | | |
| | TR | NOTE | 0.250 | 11/30/15 | 0.326 | 50,000 | | | |
| | TR | NOTE | 0.250 | 11/30/15 | 0.326 | 50,000 | | | |
| | TR | NOTE | 0.250 | 11/30/15 | 0.326 | 50,000 | | | |
| | TR | NOTE | 0.250 | 11/30/15 | 0.326 | 50,000 | | | |
| | TR | NOTE | 0.625 | 12/15/16 | 0.679 | 50,000 | | | |
| | TR | NOTE | 0.625 | 12/15/16 | 0.679 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 01/02/14 | 0.070 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 01/02/14 | 0.070 | 50,000 | | | |
| | YCD | SUMITOMO | 0.120 | 01/02/14 | 0.120 | 50,000 | | | |
| | YCD | SUMITOMO | 0.120 | 01/02/14 | 0.120 | 50,000 | | | |
| | YCD | SUMITOMO | 0.120 | 01/02/14 | 0.120 | 50,000 | | | |
| | YCD | SUMITOMO | 0.120 | 01/02/14 | 0.120 | 50,000 | | | |
| | YCD | MONTREAL | 0.130 | 02/03/14 | 0.130 | 50,000 | | | |
| | YCD | MONTREAL | 0.130 | 02/03/14 | 0.130 | 50,000 | | | |
| | YCD | SVENSKA | 0.155 | 04/01/14 | 0.150 | 50,000 | | | |
| | YCD | SVENSKA | 0.155 | 04/01/14 | 0.150 | 50,000 | | | |
| | YCD | SVENSKA | 0.155 | 04/01/14 | 0.150 | 50,000 | | | |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/16/13** | **PURCHASES (Continued)** | | | | | | | | |
| | YCD | SVENSKA | 0.155 | 04/01/14 | 0.150 | 50,000 | | | |
| **12/17/13** | **REDEMPTIONS** | | | | | | | | |
| | CP | BARCLY US | | 12/17/13 | 0.100 | 50,000 | 4 | 555.56 | 0.101 |
| | CP | BARCLY US | | 12/17/13 | 0.100 | 50,000 | 4 | 555.56 | 0.101 |
| | YCD | SUMITOMO | 0.140 | 12/17/13 | 0.140 | 50,000 | 21 | 4,083.33 | 0.142 |
| | YCD | SUMITOMO | 0.140 | 12/17/13 | 0.140 | 50,000 | 21 | 4,083.33 | 0.142 |
| | YCD | TOKYO-MIT | 0.140 | 12/17/13 | 0.140 | 50,000 | 21 | 4,083.33 | 0.142 |
| | YCD | TOKYO-MIT | 0.140 | 12/17/13 | 0.140 | 50,000 | 21 | 4,083.33 | 0.142 |
| **12/17/13** | **NO PURCHASES** | | | | | | | | |
| **12/18/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/18/13** | **PURCHASES** | | | | | | | | |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | | | |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.130 | 01/02/14 | 0.130 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.130 | 01/02/14 | 0.130 | 50,000 | | | |
| **12/19/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/19/13** | **PURCHASES** | | | | | | | | |
| | CD | WELLS FGO | 0.130 | 02/28/14 | 0.130 | 50,000 | | | |
| | CD | WELLS FGO | 0.130 | 02/28/14 | 0.130 | 50,000 | | | |
| | CD | UNIONBANK | 0.200 | 04/01/14 | 0.200 | 50,000 | | | |
| | CD | UNIONBANK | 0.200 | 04/01/14 | 0.200 | 50,000 | | | |
| | CP | TOYOTA | | 04/01/14 | 0.180 | 50,000 | | | |
| | CP | TOYOTA | | 04/01/14 | 0.180 | 50,000 | | | |
| | YCD | NORINCHUK | 0.120 | 01/06/14 | 0.120 | 50,000 | | | |
| | YCD | NORINCHUK | 0.120 | 01/06/14 | 0.120 | 50,000 | | | |
| | YCD | SE BANKEN | 0.170 | 04/01/14 | 0.170 | 50,000 | | | |
| | YCD | SE BANKEN | 0.170 | 04/01/14 | 0.170 | 50,000 | | | |
| | YCD | RABOBANK | 0.240 | 06/23/14 | 0.240 | 50,000 | | | |
| **12/20/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/20/13** | **PURCHASES** | | | | | | | | |
| | CD | BOWEST | 0.110 | 02/03/14 | 0.110 | 50,000 | | | |
| | CD | BOWEST | 0.110 | 02/03/14 | 0.110 | 50,000 | | | |
| | CP | TOYOTA | | 02/27/14 | 0.130 | 50,000 | | | |
| | CP | TD USA | | 04/01/14 | 0.100 | 50,000 | | | |
| | CP | TD USA | | 04/01/14 | 0.100 | 50,000 | | | |
| | CP | TD USA | | 04/01/14 | 0.100 | 50,000 | | | |
| | CP | FCAR | | 04/01/14 | 0.210 | 50,000 | | | |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/20/13** | **PURCHASES (Continued)** | | | | | | | | |
| | CP | FCAR | | 04/01/14 | 0.210 | 50,000 | | | |
| | DEB | FHLB | 0.125 | 12/19/14 | 0.182 | 50,000 | | | |
| | YCD | TORONTO | 0.100 | 04/01/14 | 0.100 | 50,000 | | | |
| | YCD | TORONTO | 0.100 | 04/01/14 | 0.100 | 50,000 | | | |
| | YCD | ANZ | 0.175 | 06/23/14 | 0.170 | 50,000 | | | |
| | YCD | CB AUS | 0.180 | 06/23/14 | 0.180 | 50,000 | | | |
| | YCD | CB AUS | 0.180 | 06/23/14 | 0.180 | 50,000 | | | |
| **12/23/13** | **REDEMPTIONS** | | | | | | | | |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | 5 | 694.44 | 0.101 |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | 5 | 694.44 | 0.101 |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | 5 | 694.44 | 0.101 |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | 10 | 1,388.89 | 0.101 |
| | CP | BARCLY US | | 12/23/13 | 0.100 | 50,000 | 10 | 1,388.89 | 0.101 |
| | CP | GE CO | | 12/23/13 | 0.070 | 50,000 | 13 | 1,263.89 | 0.071 |
| | CP | GE CO | | 12/23/13 | 0.070 | 50,000 | 13 | 1,263.89 | 0.071 |
| | CP | BARCLY US | | 12/23/13 | 0.080 | 50,000 | 13 | 1,444.44 | 0.081 |
| | CP | BARCLY US | | 12/23/13 | 0.080 | 50,000 | 13 | 1,444.44 | 0.081 |
| | CP | BNP FIN | | 12/23/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | BNP FIN | | 12/23/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | DEB | FHLMC | 0.625 | 12/23/13 | 0.450 | 50,000 | 739 | 455,944.44 | 0.450 |
| | DEB | FHLMC | 0.625 | 12/23/13 | 0.450 | 50,000 | 739 | 455,944.44 | 0.450 |
| | DEB | FHLMC | 0.625 | 12/23/13 | 0.450 | 50,000 | 739 | 455,944.44 | 0.450 |
| | DEB | FHLMC | 0.625 | 12/23/13 | 0.450 | 50,000 | 739 | 455,944.44 | 0.450 |
| | YCD | NORINCHUK | 0.110 | 12/23/13 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| | YCD | NORINCHUK | 0.110 | 12/23/13 | 0.110 | 50,000 | 14 | 2,138.89 | 0.112 |
| **12/23/13** | **PURCHASES** | | | | | | | | |
| | CD | UNIONBANK | 0.100 | 02/03/14 | 0.100 | 50,000 | | | |
| | CD | UNIONBANK | 0.100 | 02/03/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/06/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/06/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/06/14 | 0.100 | 50,000 | | | |
| | CP | GECC | | 03/28/14 | 0.120 | 50,000 | | | |
| | CP | GECC | | 03/28/14 | 0.120 | 50,000 | | | |
| | YCD | TORONTO | 0.070 | 01/29/14 | 0.070 | 50,000 | | | |
| | YCD | TORONTO | 0.070 | 01/29/14 | 0.070 | 50,000 | | | |
| **12/24/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/24/13** | **PURCHASES** | | | | | | | | |
| | CP | GECC | | 03/26/14 | 0.120 | 50,000 | | | |
| | CP | GECC | | 03/26/14 | 0.120 | 50,000 | | | |
| | CP | GECC | | 05/30/14 | 0.160 | 50,000 | | | |
| | CP | GECC | | 05/30/14 | 0.160 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/24/13** | **PURCHASES (Continued)** | | | | | | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | YCD | SCOTIA | 0.190 | 04/01/14 | 0.190 | 50,000 | | | |
| **12/26/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/26/13** | **PURCHASES** | | | | | | | | |
| | CD | BOWEST | 0.110 | 02/28/14 | 0.110 | 50,000 | | | |
| | CD | BOWEST | 0.110 | 02/28/14 | 0.110 | 50,000 | | | |
| | CD | BOWEST | 0.110 | 02/28/14 | 0.110 | 50,000 | | | |
| | CP | BNP FIN | | 01/21/14 | 0.090 | 50,000 | | | |
| | CP | BNP FIN | | 01/21/14 | 0.090 | 50,000 | | | |
| | CP | BNP FIN | | 01/21/14 | 0.090 | 50,000 | | | |
| | CP | BNP FIN | | 01/21/14 | 0.090 | 50,000 | | | |
| | CP | CRC | | 02/28/14 | 0.160 | 50,000 | | | |
| | CP | CRC | | 02/28/14 | 0.160 | 50,000 | | | |
| | SBA FR | POOL 509434 | 0.400 | 11/25/38 | 0.400 | 17,890 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.123 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.124 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.124 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.124 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.124 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.120 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.120 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.120 | 50,000 | | | |
| | TR | BILL | | 12/11/14 | 0.120 | 50,000 | | | |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | | | |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | | | |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | | | |
| | TR | NOTE | 0.250 | 10/15/15 | 0.333 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 01/29/14 | 0.070 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 01/29/14 | 0.070 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 01/29/14 | 0.070 | 50,000 | | | |
| | YCD | MONTREAL | 0.070 | 01/29/14 | 0.070 | 50,000 | | | |
| | YCD | SVENSKA | 0.170 | 04/01/14 | 0.170 | 50,000 | | | |
| | YCD | SVENSKA | 0.170 | 04/01/14 | 0.170 | 50,000 | | | |
| | YCD | SVENSKA | 0.170 | 04/01/14 | 0.170 | 50,000 | | | |
| | YCD | SVENSKA | 0.170 | 04/01/14 | 0.170 | 50,000 | | | |
| | YCD | ANZ | 0.175 | 06/23/14 | 0.170 | 50,000 | | | |
| | YCD | ANZ | 0.175 | 06/23/14 | 0.170 | 50,000 | | | |
| | YCD | RB CANADA | 0.260 | 12/01/14 | 0.260 | 50,000 | | | |
| | YCD | RB CANADA | 0.260 | 12/01/14 | 0.260 | 50,000 | | | |
| | YCD | RB CANADA | 0.260 | 12/01/14 | 0.260 | 50,000 | | | |
| | YCD | RB CANADA | 0.260 | 12/01/14 | 0.260 | 50,000 | | | |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/27/13** | **REDEMPTIONS** | | | | | | | | |
| | CD | JPM CHASE | 0.280 | 12/27/13 | 0.280 | 50,000 | 255 | 99,166.67 | 0.284 |
| | CD | JPM CHASE | 0.280 | 12/27/13 | 0.280 | 50,000 | 255 | 99,166.67 | 0.284 |
| | CD | JPM CHASE | 0.280 | 12/27/13 | 0.280 | 50,000 | 255 | 99,166.67 | 0.284 |
| | CD | JPM CHASE | 0.280 | 12/27/13 | 0.280 | 50,000 | 255 | 99,166.67 | 0.284 |
| | CD | JPM CHASE | 0.280 | 12/27/13 | 0.280 | 50,000 | 255 | 99,166.67 | 0.284 |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | CP | BNP FIN | | 12/27/13 | 0.100 | 50,000 | 14 | 1,944.44 | 0.101 |
| | DEB | FHLB | 0.875 | 12/27/13 | 0.132 | 50,000 | 260 | 47,211.11 | 0.132 |
| | DEB | FHLMC | 0.450 | 12/27/13 | 0.450 | 50,000 | 743 | 457,500.00 | 0.451 |
| | DEB | FHLMC | 0.450 | 12/27/13 | 0.450 | 50,000 | 743 | 457,500.00 | 0.451 |
| | DEB | FHLMC | 0.450 | 12/27/13 | 0.450 | 50,000 | 743 | 457,500.00 | 0.451 |
| | DEB | FHLMC | 0.450 | 12/27/13 | 0.450 | 50,000 | 743 | 457,500.00 | 0.451 |
| | DN | FHLMC | | 12/27/13 | 0.110 | 50,000 | 254 | 38,805.56 | 0.112 |
| | DN | FHLMC | | 12/27/13 | 0.110 | 50,000 | 254 | 38,805.56 | 0.112 |
| | DN | FHLMC | | 12/27/13 | 0.110 | 50,000 | 254 | 38,805.56 | 0.112 |
| | DN | FHLMC | | 12/27/13 | 0.110 | 50,000 | 254 | 38,805.56 | 0.112 |
| | DN | FHLMC | | 12/27/13 | 0.110 | 50,000 | 254 | 38,805.56 | 0.112 |
| | DN | FHLMC | | 12/27/13 | 0.110 | 50,000 | 254 | 38,805.56 | 0.112 |
| | YCD | TOKYO-MIT | 0.130 | 12/27/13 | 0.130 | 50,000 | 18 | 3,250.00 | 0.132 |
| | YCD | TOKYO-MIT | 0.130 | 12/27/13 | 0.130 | 50,000 | 18 | 3,250.00 | 0.132 |
| | YCD | MONTREAL | 0.100 | 12/27/13 | 0.100 | 50,000 | 31 | 4,305.56 | 0.101 |
| | YCD | MONTREAL | 0.100 | 12/27/13 | 0.100 | 50,000 | 31 | 4,305.56 | 0.101 |
| **12/27/13** | **PURCHASES** | | | | | | | | |
| | CD | UNIONBANK | 0.100 | 02/28/14 | 0.100 | 50,000 | | | |
| | CD | UNIONBANK | 0.100 | 02/28/14 | 0.100 | 50,000 | | | |
| | CP | BNP FIN | | 01/21/14 | 0.090 | 50,000 | | | |
| | CP | BNP FIN | | 01/21/14 | 0.090 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 01/27/14 | 0.160 | 50,000 | | | |
| | YCD | TOKYO-MIT | 0.160 | 01/27/14 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.160 | 03/26/14 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.160 | 03/26/14 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.160 | 03/26/14 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.160 | 03/26/14 | 0.160 | 50,000 | | | |
| | YCD | TORONTO | 0.090 | 03/28/14 | 0.090 | 50,000 | | | |
| | YCD | TORONTO | 0.090 | 03/28/14 | 0.090 | 50,000 | | | |
| | YCD | TORONTO | 0.090 | 03/28/14 | 0.090 | 50,000 | | | |
| **12/30/13** | **NO REDEMPTIONS** | | | | | | | | |
| **12/30/13** | **PURCHASES** | | | | | | | | |
| | CD | CHASE USA | 0.300 | 09/26/14 | 0.300 | 50,000 | | | |
| | CD | CHASE USA | 0.300 | 09/26/14 | 0.300 | 50,000 | | | |
| | CP | CIBC HLD | | 01/27/14 | 0.050 | 50,000 | | | |
| | CP | CIBC HLD | | 01/27/14 | 0.050 | 50,000 | | | |
| | CP | BNP FIN | | 01/31/14 | 0.170 | 50,000 | | | |

| DATE | TYPE | a/ DESCRIPTION | CPN (%) | MATURITY DATE | TRANS YIELD (%) | PAR ($) (000) | DAYS HELD | AMOUNT EARNED ($) | EFFECTIVE YIELD (%) |
|---|---|---|---|---|---|---|---|---|---|
| **12/30/13** | **PURCHASES (Continued)** | | | | | | | | |
| | CP | BNP FIN | | 01/31/14 | 0.170 | 50,000 | | | |
| | YCD | SE BANKEN | 0.160 | 04/01/14 | 0.160 | 50,000 | | | |
| | YCD | SE BANKEN | 0.160 | 04/01/14 | 0.160 | 50,000 | | | |
| **12/31/13** | **REDEMPTIONS** | | | | | | | | |
| | TR | NOTE | 0.125 | 12/31/13 | 0.253 | 50,000 | 726 | 251,094.60 | 0.253 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.253 | 50,000 | 726 | 251,094.60 | 0.253 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.253 | 50,000 | 726 | 251,094.60 | 0.253 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.253 | 50,000 | 726 | 251,094.60 | 0.253 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| | TR | NOTE | 0.125 | 12/31/13 | 0.255 | 50,000 | 726 | 253,047.73 | 0.255 |
| **12/31/13** | **PURCHASES** | | | | | | | | |
| | CD | CHASE USA | 0.300 | 09/26/14 | 0.300 | 50,000 | | | |
| | CD | CHASE USA | 0.300 | 09/26/14 | 0.300 | 50,000 | | | |
| | CD | CHASE USA | 0.300 | 09/26/14 | 0.300 | 50,000 | | | |
| | CD | CHASE USA | 0.300 | 09/26/14 | 0.300 | 50,000 | | | |
| | CP | GECC | | 04/01/14 | 0.100 | 50,000 | | | |
| | CP | GECC | | 05/30/14 | 0.160 | 50,000 | | | |
| | DEB | FHLB | 0.125 | 11/12/14 | 0.163 | 50,000 | | | |
| | DEB | FHLB | 0.125 | 11/12/14 | 0.163 | 50,000 | | | |
| | YCD | NAT AUB | 0.130 | 04/01/14 | 0.130 | 50,000 | | | |
| | YCD | NAT AUB | 0.130 | 04/01/14 | 0.130 | 50,000 | | | |

## Footnotes

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

| | |
|---|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **ALHAMBRA** | | | | |
| New Omni Bank, NA | 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 |
| American Plus Bank, NA | 12/16/13 | 0.100 | 2,000,000.00 | 03/19/14 |
| **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 | 12/11/13 | 0.100 | 5,000,000.00 | 03/12/14 |
| **CITY OF INDUSTRY** | | | | |
| EverTrust Bank | 11/22/13 | 0.120 | 20,000,000.00 | 05/23/14 |
| EverTrust Bank | 12/11/13 | 0.120 | 20,000,000.00 | 06/11/14 |
| **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 |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **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 |
| **FOLSOM** | | | | |
| 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 |
| Folsom Lake Bank | 12/04/13 | 0.110 | 3,000,000.00 | 03/05/14 |
| **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 | 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 |
| CommerceWest Bank, NA | 12/13/13 | 0.100 | 5,000,000.00 | 03/14/14 |
| 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 | 10/24/13 | 0.060 | 35,000,000.00 | 01/23/14 |
| Farmers & Merchants Bk Cen CA | 12/04/13 | 0.080 | 35,000,000.00 | 03/05/14 |
| Farmers & Merchants Bk Cen CA | 12/11/13 | 0.080 | 20,000,000.00 | 03/12/14 |
| 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 | 10/10/13 | 0.070 | 90,000,000.00 | 01/09/14 |

## TIME DEPOSITS

| LOS ANGELES (Continued) | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| BBCN Bank | 12/04/13 | 0.080 | 90,000,000.00 | 03/05/14 |
| 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 | 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 |
| Commonwealth Business Bank | 12/04/13 | 0.060 | 5,000,000.00 | 02/28/14 |
| 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 |
| Commonwealth Business Bank | 12/04/13 | 0.110 | 5,000,000.00 | 06/06/14 |
| CTBC 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 | 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 |
| Manufacturers Bank | 12/12/13 | 0.120 | 50,000,000.00 | 03/13/14 |
| 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 |
| Open Bank | 12/12/13 | 0.120 | 5,000,000.00 | 06/12/14 |
| Opus Bank | 08/02/13 | 0.120 | 10,000,000.00 | 01/31/14 |
| 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 |
| Pacific City Bank | 12/12/13 | 0.100 | 5,500,000.00 | 03/13/14 |
| Pacific City Bank | 12/13/13 | 0.100 | 4,500,000.00 | 03/13/14 |
| Pacific City Bank | 12/20/13 | 0.090 | 20,000,000.00 | 03/21/14 |
| 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 | 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 |
| Wilshire Bank | 12/11/13 | 0.080 | 39,000,000.00 | 03/12/14 |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **MONTEREY** | | | | |
| 1st Capital Bank | 10/24/13 | 0.080 | 1,000,000.00 | 01/23/14 |
| 1st Capital Bank | 12/12/13 | 0.100 | 5,000,000.00 | 03/13/14 |
| **NORTH HIGHLANDS** | | | | |
| SAFE Credit Union | 09/06/13 | 0.100 | 5,000,000.00 | 03/07/14 |
| **OAKDALE** | | | | |
| Oak Valley Community Bank | 12/05/13 | 0.080 | 3,500,000.00 | 03/06/14 |
| **OAKLAND** | | | | |
| Community Bank of the Bay | 12/06/13 | 0.140 | 5,000,000.00 | 06/06/14 |
| 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 |
| Metropolitan Bank | 12/12/13 | 0.140 | 4,500,000.00 | 06/12/14 |
| **ONTARIO** | | | | |
| 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 |
| Citizens Business Bank | 12/06/13 | 0.090 | 25,000,000.00 | 03/07/14 |
| Citizens Business Bank | 12/11/13 | 0.080 | 25,000,000.00 | 03/12/14 |
| **PALOS VERDES ESTATES** | | | | |
| 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 |
| Malaga Bank, FSB | 12/04/13 | 0.060 | 12,000,000.00 | 03/05/14 |
| Malaga Bank, FSB | 12/06/13 | 0.070 | 4,000,000.00 | 03/07/14 |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **PASADENA** | | | | |
| 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 |
| Community Bank | 12/11/13 | 0.140 | 30,000,000.00 | 06/11/14 |
| 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 | 12/11/13 | 0.100 | 25,000,000.00 | 03/12/14 |
| **PORTERVILLE** | | | | |
| 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 |
| Bank of the Sierra | 12/05/13 | 0.110 | 25,000,000.00 | 03/06/14 |
| **RANCHO CORDOVA** | | | | |
| 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 |
| American River Bank | 12/12/13 | 0.150 | 1,500,000.00 | 06/12/14 |
| **REDWOOD CITY** | | | | |
| 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 |
| Provident Credit Union | 12/13/13 | 0.120 | 20,000,000.00 | 06/13/14 |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **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 | 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 |
| Five Star Bank | 12/12/13 | 0.120 | 10,500,000.00 | 06/12/14 |
| **ROSEMEAD** | | | | |
| Pacific Alliance Bank | 10/16/13 | 0.130 | 4,000,000.00 | 04/16/14 |
| Pacific Alliance Bank | 12/06/13 | 0.150 | 1,500,000.00 | 06/06/14 |
| **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 | 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 |
| Comerica Bank | 12/11/13 | 0.140 | 25,000,000.00 | 06/11/14 |
| Merchants National Bank of Sacramento | 10/09/13 | 0.070 | 2,000,000.00 | 04/09/14 |
| Merchants National Bank of Sacramento | 11/06/13 | 0.110 | 2,000,000.00 | 05/07/14 |
| Merchants National Bank of Sacramento | 11/20/13 | 0.120 | 2,000,000.00 | 05/21/14 |
| Merchants National Bank of Sacramento | 12/04/13 | 0.130 | 2,000,000.00 | 06/04/14 |
| 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 |
| River City Bank | 12/06/13 | 0.120 | 15,000,000.00 | 06/06/14 |
| Umpqua Bank | 11/14/13 | 0.140 | 50,000,000.00 | 05/15/14 |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **SAN DIEGO** | | | | |
| Metro United Bank | 12/13/13 | 0.100 | 10,000,000.00 | 03/14/14 |
| Mission Federal Credit Union | 10/16/13 | 0.080 | 10,000,000.00 | 04/16/14 |
| 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 |
| San Diego County Credit Union | 12/18/13 | 0.090 | 50,000,000.00 | 06/18/14 |
| 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 |
| Torrey Pines Bank | 12/20/13 | 0.120 | 50,000,000.00 | 06/20/14 |
| **SAN FRANCISCO** | | | | |
| Trans Pacific National Bank | 10/25/13 | 0.120 | 2,000,000.00 | 04/25/14 |
| Trans Pacific National Bank | 12/20/13 | 0.140 | 3,000,000.00 | 06/20/14 |
| Union Bank, NA | 10/24/13 | 0.090 | 150,000,000.00 | 01/23/14 |
| Union Bank, NA | 12/05/13 | 0.110 | 150,000,000.00 | 03/06/14 |
| **SAN JOSE** | | | | |
| 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 |
| Heritage Bank of Commerce | 12/11/13 | 0.140 | 20,000,000.00 | 06/11/14 |
| **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 California | 09/11/13 | 0.080 | 15,000,000.00 | 03/12/14 |
| First National Bank of Northern California | 12/04/13 | 0.150 | 4,000,000.00 | 06/04/14 |
| **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 |

# TIME DEPOSITS

| | DEPOSIT DATE | YIELD (%) | PAR AMOUNT ($) | MATURITY DATE |
|---|---|---|---|---|
| **WALNUT CREEK** | | | | |
| 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 |
| Bank of the West | 12/13/13 | 0.140 | 100,000,000.00 | 06/13/14 |
| **WEST SACRAMENTO** | | | | |
| Community Business Bank | 07/05/13 | 0.110 | 3,000,000.00 | 01/08/14 |
| **TOTAL TIME DEPOSITS December 2013** | | | **4,471,640,000.00** | |

# BANK DEMAND DEPOSITS
## December 2013
($ in thousands)

DAILY BALANCES

| DAY OF MONTH | BALANCES PER BANKS | WARRANTS OUTSTANDING |
|---|---|---|
| 1 | $ 1,897,032 | $ 4,273,426 |
| 2 | 2,191,959 | 3,107,662 |
| 3 | 1,944,826 | 2,875,378 |
| 4 | 2,056,211 | 3,475,503 |
| 5 | 1,744,756 | 3,109,821 |
| 6 | 1,833,318 | 2,618,756 |
| 7 | 1,833,318 | 2,618,756 |
| 8 | 1,833,318 | 2,618,756 |
| 9 | 1,944,629 | 2,397,611 |
| 10 | 1,963,101 | 2,322,083 |
| 11 | 1,656,429 | 2,669,949 |
| 12 | 2,347,797 | 2,577,388 |
| 13 | 1,926,991 | 2,799,344 |
| 14 | 1,926,991 | 2,799,344 |
| 15 | 1,926,991 | 2,799,344 |
| 16 | 1,749,691 | 2,151,998 |
| 17 | 1,478,153 | 1,986,545 |
| 18 | 1,854,831 | 2,331,267 |
| 19 | 1,996,891 | 2,193,228 |
| 20 | 1,995,519 | 2,674,287 |
| 21 | 1,995,519 | 2,674,287 |
| 22 | 1,995,519 | 2,674,287 |
| 23 | 1,776,956 | 2,494,148 |
| 24 | 1,794,065 | 2,432,101 |
| 25 | 1,794,065 | 2,432,101 |
| 26 | 2,186,748 | 2,518,662 |
| 27 | 1,980,197 | 4,057,526 |
| 28 | 1,980,197 | 4,057,526 |
| 29 | 1,980,197 | 4,057,526 |
| 30 | 1,541,334 | 3,369,125 |
| 31 | 1,908,005 | 3,086,176 |
| AVERAGE DOLLAR DAYS | 1,904,373 a/ | |

a/ **The prescribed bank balance for December was $1,873,959. This consisted of $1,794,902 in compensating balances for services, balances for uncollected funds of $82,579 and a deduction of $3,522 for December delayed deposit credit.**

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



In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 11, 2013, has determined and designated the amount of money available for deposit and investment as of December 4, 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 Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: 1,794,902,000

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) | 12/9/2013 | 12/13/2013 | $ 320,251,000 | $ (4,158,889,000) | $ 4,479,140,000 | $ 320,251,000 |
| ( 2) | 12/16/2013 | 12/20/2013 | $ 3,065,100,000 | $ (1,093,789,000) | $ 4,479,140,000 | $ 3,385,351,000 |
| ( 3) | 12/23/2013 | 12/27/2013 | $ 2,266,200,000 | $ 1,172,411,000 | $ 4,479,140,000 | $ 5,651,551,000 |
| ( 4) | 12/30/2013 | 1/3/2014 | $ (543,200,000) | $ 629,211,000 | $ 4,479,140,000 | $ 5,108,351,000 |
| ( 5) | 1/6/2014 | 1/10/2014 | $ (541,400,000) | $ 87,811,000 | $ 4,479,140,000 | $ 4,566,951,000 |
| ( 6) | 1/13/2014 | 1/17/2014 | $ 3,170,100,000 | $ 3,257,911,000 | $ 4,479,140,000 | $ 7,737,051,000 |
| ( 7) | 1/20/2014 | 1/24/2014 | $ 786,500,000 | $ 4,044,411,000 | $ 4,479,140,000 | $ 8,523,551,000 |
| ( 8) | 1/27/2014 | 1/31/2014 | $ 920,800,000 | $ 4,965,211,000 | $ 4,479,140,000 | $ 9,444,351,000 |
| ( 9) | 2/3/2014 | 2/7/2014 | $ (894,000,000) | $ 4,071,211,000 | $ 4,479,140,000 | $ 8,550,351,000 |
| (10) | 2/10/2014 | 2/14/2014 | $ (1,907,000,000) | $ 2,164,211,000 | $ 4,479,140,000 | $ 6,643,351,000 |
| (11) | 2/17/2014 | 2/21/2014 | $ 824,500,000 | $ 2,988,711,000 | $ 4,479,140,000 | $ 7,467,851,000 |

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,794,902,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: December 11, 2013
* Government Code