COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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TREASURER AND TAX COLLECTOR

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August 30, 2013

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

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

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

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

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2013

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2013

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 2013

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 07/31/13		
At Cost	$ 23,646,288,006	$ 91,696,503
At Market	$ 23,491,547,615	$ 89,439,935
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	19.02%	0.00%
United States Government and Agency Obligations	54.60%	38.89%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.06%	0.00%
Municipal Obligations	0.14%	5.39%
Corporate and Deposit Notes	1.18%	1.67%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	54.05%
1-60 days	39.28%	0.00%
61 days-1 year	25.08%	53.98%
Over 1 year	35.64%	46.02%
Weighted Average Days to Maturity	615	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at July 31, 2013:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	25.06%
Corporate and Deposit Notes	A-1+	P-1	0.50%
	AA-	A1	0.68%
Los Angeles County Securities	AA	Aa2	0.14%
Negotiable Certificates of Deposit	A-1	P-1	18.08%
	A+	Aa3	0.94%
U.S. Agency Securities	AA+	Aaa	51.76%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	2.42%
U.S. Treasury Bills	AA+	Aaa	0.42%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	53.98%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	1.67%
Mortgage Trust Deeds	AA	Aa2	0.07%
Los Angeles County Securities	AA	Aa2	5.39%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	38.80%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.09%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2013

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 07/31/13	$	23,646,288,006
Market Value at 07/31/13	$	23,491,547,615
Average Daily Balance	$	23,093,575,742
Gains and Losses:		
For the Month	$	72,943
For the Past 12 Months	$	2,573,535
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$	-
Earnings for the Month	$	12,333,717
Earnings for the Past 12 Months	$	153,610,637
Earnings Rate for the Month		0.63%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2013

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	39,262,773.90	
Bank of the West - Concentration	$	50,133,793.02	(A)
Citi Bank - Concentration	$	-	
Union Bank- Concentration	$	1,535,947.47	
Wells Fargo - Concentration	$	4,860,683.45	
Total Ledger Balance for all Banks	$	95,793,197.84	

(A) $49.698 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 JULY 2013
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3), effective on January 1, 1996, requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

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

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

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

Summary of Activity for July 2013

Total Deposits	$ 5,312,873,479.26
Total Disbursements	$ 4,613,755,780.19

Discretionary Funds Liquidity Withdrawal Ratio:
As of July 31, 2013 1.27

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 7,231,675,000.00	$ 2,230,400,000.00	$ 4,546,000,000.00	$ 4,916,075,000.00
September	$ 2,455,774,000.00	$ 2,293,600,000.00	$ 3,910,100,000.00	$ 5,755,349,000.00
October	$ 1,675,744,000.00	$ 3,660,000,000.00	$ 4,299,600,000.00	$ 6,791,493,000.00
November	$ 547,225,000.00	$ 4,350,900,000.00	$ 3,684,200,000.00	$ 8,005,418,000.00
December	$ 1,652,285,000.00	$ 7,449,600,000.00	$ 5,064,100,000.00	$ 12,043,203,000.00
January	$ 517,078,000.00	$ 3,080,700,000.00	$ 5,976,600,000.00	$ 9,664,381,000.00

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 July 2013, the Treasurer placed $381.724 million in the Bank of the West Money Market Plus Account in accordance with Treasurer's authority under California Government Code Section 53633. $49.698 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately $65 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds of the "sale" in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities "sold" are typically treasury issues.

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

ATTACHMENT II

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

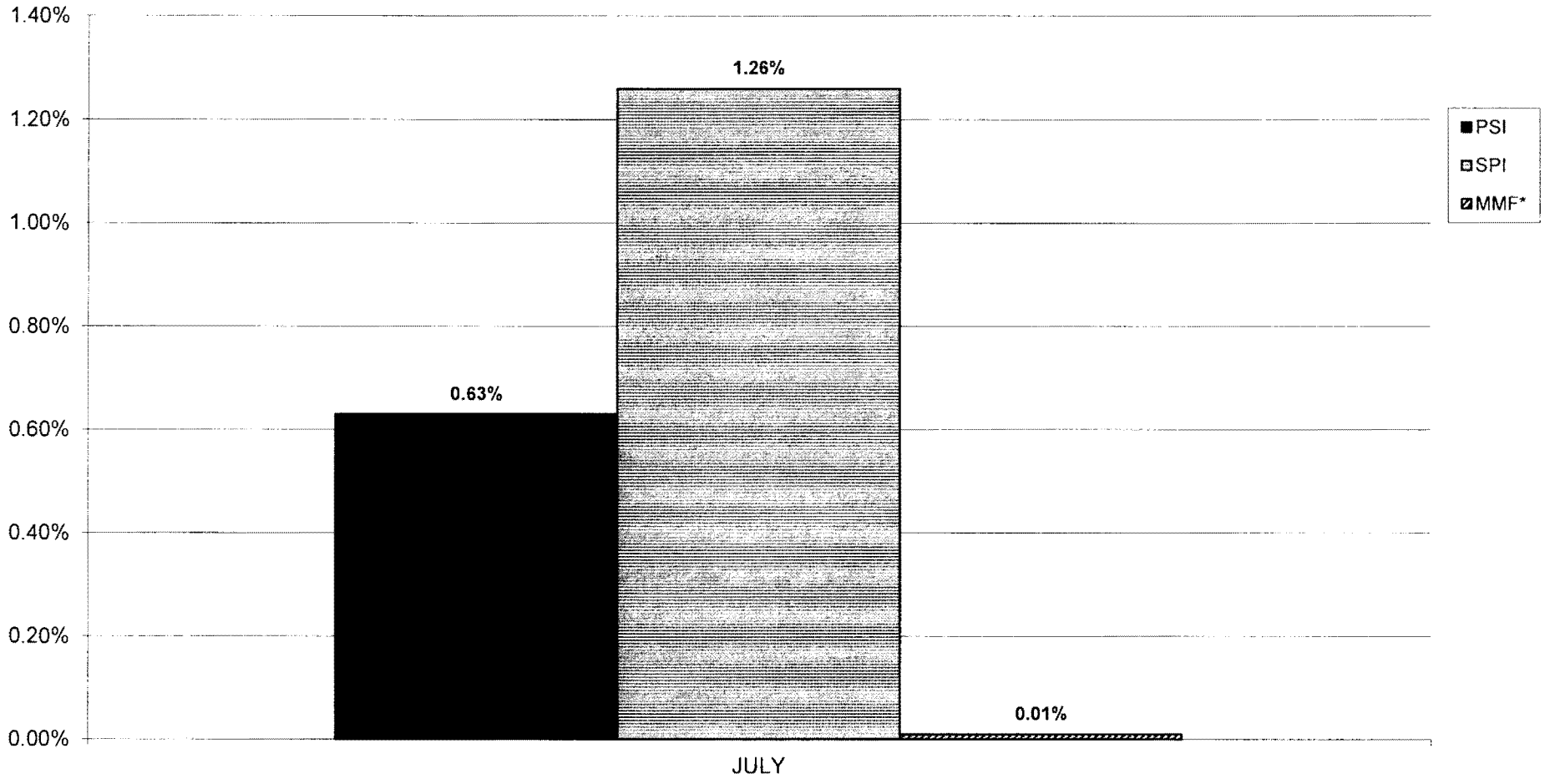
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 07/31/2013
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	23,083,776,471.77	91,671,065.15
2	23,016,746,889.35	91,671,065.15
3	22,840,263,594.18	91,671,065.15
4	22,840,263,594.18	91,671,065.15
5	22,788,631,010.43	91,671,065.15
6	22,788,631,010.43	91,671,065.15
7	22,788,631,010.43	91,671,065.15
8	22,974,237,632.48	91,671,065.15
9	22,863,236,866.38	91,671,065.15
10	22,794,223,407.22	91,671,065.20
11	22,737,094,793.63	91,669,927.20
12	23,197,043,403.01	91,668,577.12
13	23,197,043,403.01	91,668,577.12
14	23,197,043,403.01	91,668,577.12
15	23,121,391,005.66	91,698,610.42
16	23,052,679,707.29	91,698,610.42
17	23,107,696,714.36	91,698,610.42
18	23,392,932,930.00	91,698,610.42
19	23,252,923,296.06	91,698,610.42
20	23,252,923,296.06	91,698,610.42
21	23,252,923,296.06	91,698,610.42
22	23,132,703,098.75	91,698,610.42
23	23,117,689,562.72	91,698,610.42
24	23,091,494,308.88	131,698,610.42
25	23,001,902,641.92	131,698,610.42
26	23,137,181,510.24	131,698,610.42
27	23,137,181,510.24	131,698,610.42
28	23,137,181,510.24	131,698,610.42
29	23,519,867,623.01	131,698,610.42
30	23,439,021,501.59	131,698,610.42
31	23,646,288,006.30	91,696,502.77
AVG	**23,093,575,742.22**	**100,718,083.21**

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 August 13, 2013.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/2013 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	13,739,800	$109,933
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	72,943	0
Amortization/Accretion	(1,479,026)	(2,108)
Prior Accrual Adjustment	0	0
Total Revenues	$12,333,717	$107,826
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,012
	$0	$3,012
NET INCOME	$12,333,717	$104,814

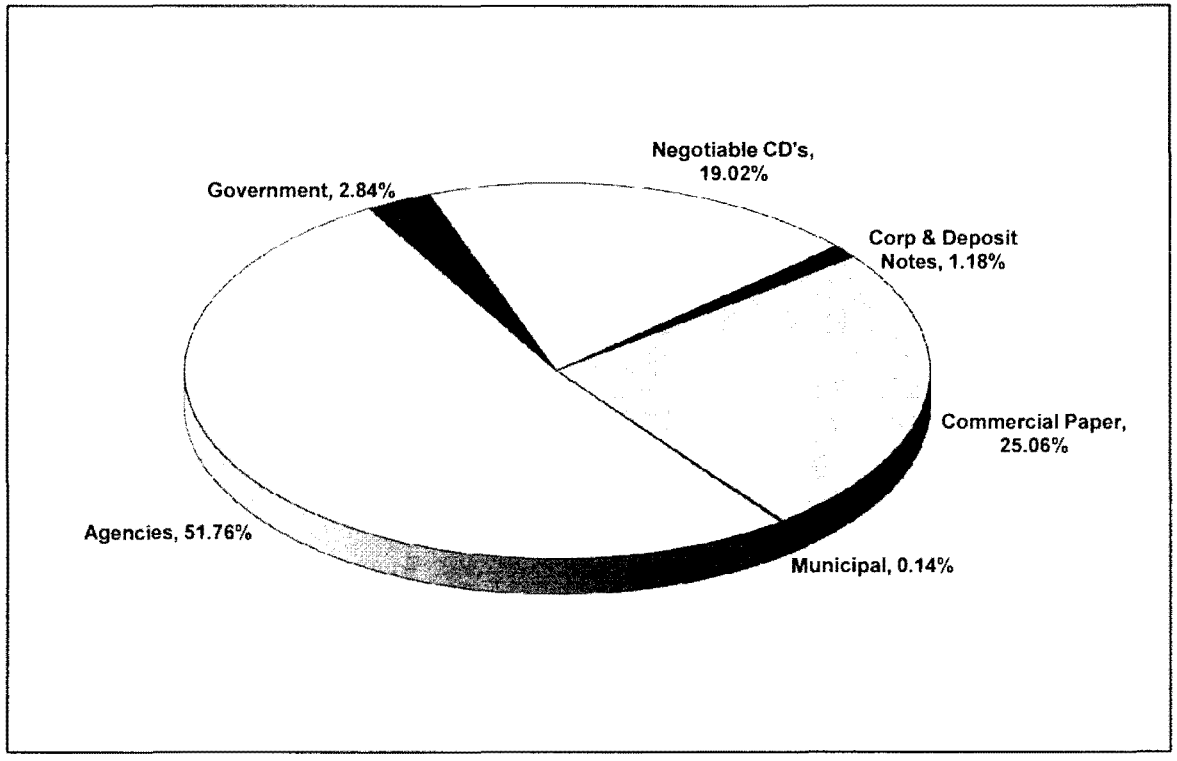
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	55.59%	
Los Angeles County and Related Entities	33.35%	
Consolidated Sanitation Districts		2.51%
Metropolitan Transportation Authority		1.47%
Miscellaneous Agencies Pooled Investments		2.37%
South Coast Air Quality Management District		2.42%
Miscellaneous		0.02%
Subtotal	88.94%	8.79%
County Bond Proceeds and Repayment Funds		2.27%
Grand Total	88.94%	11.06%

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



	In Thousands
Negotiable CD's	$ 4,496,724
Corp & Deposit Notes	279,196
Bankers Acceptance	-
Commercial Paper	5,926,461
Municipal	32,000
Agencies	12,239,812
Other	-
Government	672,095
Total	$ 23,646,288

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	7/1/2013	93592	AUTOBAHN FUNDING CO LLC CP	0.1350	8/1/2013	33,000,000.00	32,996,163.75	0.00	CITI	BLAY
NTRD	CPD	7/1/2013	93593	ATLANTIC ASSET SEC LLC CP	0.1500	7/30/2013	50,000,000.00	49,993,958.33	0.00	CITI	MS
NTRD	CPD	7/1/2013	93594	ATLANTIC ASSET SEC LLC CP	0.1700	8/2/2013	50,000,000.00	49,992,444.44	0.00	CITI	JPM
NTRD	CPD	7/1/2013	93595	BARTON CAPITAL LLC CP	0.0900	7/11/2013	40,000,000.00	39,999,000.00	0.00	CITI	BLAY
NTRD	CPD	7/1/2013	93596	AUTOBAHN FUNDING CO LLC CP	0.1400	7/29/2013	50,000,000.00	49,994,555.56	0.00	CITI	LOOP
NTRD	CPD	7/1/2013	93597	AUTOBAHN FUNDING CO LLC CP	0.1400	7/29/2013	25,000,000.00	24,997,277.78	0.00	CITI	LOOP
NTRD	CPD	7/1/2013	93598	SALISBURY REC CO LLC CP	0.1300	8/6/2013	50,000,000.00	49,993,500.00	0.00	CITI	LOOP
NTRD	CPD	7/1/2013	93599	SALISBURY REC CO LLC CP	0.1300	8/6/2013	36,000,000.00	35,995,320.00	0.00	CITI	LOOP
NTRD	CPD	7/1/2013	93602	ABBEY NATIONAL NA LLC CP	0.1400	7/16/2013	50,000,000.00	49,997,083.33	0.00	CITI	MFR
NTRD	CPD	7/1/2013	93603	DEUTSCHE BANK FINANCIAL LLC CP	0.1100	7/8/2013	50,000,000.00	49,998,930.56	0.00	CITI	BLAY
NTRD	CPD	7/2/2013	93606	ATLANTIC ASSET SEC LLC CP	0.1700	8/7/2013	50,000,000.00	49,991,500.00	0.00	CITI	JPM
NTRD	CPD	7/2/2013	93607	ATLANTIC ASSET SEC LLC CP	0.1500	8/5/2013	50,000,000.00	49,992,916.67	0.00	CITI	MS
NTRD	CPD	7/2/2013	93608	AUTOBAHN FUNDING CO LLC CP	0.1200	7/17/2013	25,000,000.00	24,998,750.00	0.00	CITI	BLAY
NTRD	CPD	7/2/2013	93609	ABBEY NATIONAL NA LLC CP	0.1300	7/16/2013	50,000,000.00	49,997,472.22	0.00	CITI	MFR
NTRD	CPD	7/2/2013	93610	CANCARA ASSET SEC LLC CP	0.1800	8/22/2013	12,992,000.00	12,988,687.04	0.00	CITI	MS
NTRD	CPD	7/3/2013	93613	AUTOBAHN FUNDING CO LLC CP	0.1400	8/1/2013	50,000,000.00	49,994,361.11	0.00	CITI	MS
NTRD	CPD	7/3/2013	93614	ATLANTIC ASSET SEC LLC CP	0.1700	8/2/2013	18,336,000.00	18,333,402.40	0.00	CITI	JPM
NTRD	CPD	7/5/2013	93615	SALISBURY REC CO LLC CP	0.1400	8/6/2013	30,000,000.00	29,996,266.67	0.00	CITI	JPM
NTRD	CPD	7/5/2013	93616	SHEFFIELD RECEIVABLES CORP	0.1500	8/7/2013	40,000,000.00	39,994,500.00	0.00	CITI	MS
NTRD	CPD	7/5/2013	93617	SALISBURY REC CO LLC CP	0.1300	8/7/2013	32,000,000.00	31,996,186.67	0.00	CITI	BLAY
NTRD	CPD	7/5/2013	93618	CANCARA ASSET SEC LLC CP	0.1500	8/7/2013	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	7/5/2013	93619	CANCARA ASSET SEC LLC CP	0.1600	8/1/2013	50,000,000.00	49,994,000.00	0.00	CITI	JPM
NTRD	CPD	7/5/2013	93620	MONT BLANC CAPITAL CORP CP	0.1800	9/4/2013	40,000,000.00	39,987,800.00	0.00	CITI	BLAY
NTRD	CPD	7/5/2013	93621	AUTOBAHN FUNDING CO LLC CP	0.1400	8/1/2013	10,000,000.00	9,998,950.00	0.00	CITI	MS
NTRD	CPD	7/5/2013	93623	ABBEY NATIONAL NA LLC CP	0.1400	7/24/2013	50,000,000.00	49,996,305.56	0.00	CITI	MFR
NTRD	CPD	7/5/2013	93624	ATLANTIC ASSET SEC LLC CP	0.1500	8/2/2013	46,413,000.00	46,407,585.15	0.00	CITI	BLAY
NTRD	CPD	7/8/2013	93639	ABBEY NATIONAL NA LLC CP	0.1300	7/23/2013	50,000,000.00	49,997,291.67	0.00	CITI	MFR
NTRD	CPD	7/8/2013	93640	CANCARA ASSET SEC LLC CP	0.1500	8/8/2013	32,000,000.00	31,995,866.67	0.00	CITI	MS
NTRD	CPD	7/8/2013	93631	CANCARA ASSET SEC LLC CP	0.1400	8/9/2013	50,000,000.00	49,993,777.78	0.00	CITI	BLAY
NTRD	CPD	7/8/2013	93632	DEUTSCHE BANK FINANCE LLC CP	0.1000	7/17/2013	50,000,000.00	49,998,750.00	0.00	CITI	MFR
NTRD	CPD	7/8/2013	93633	DEUTSCHE BANK FINANCE LLC CP	0.1000	7/18/2013	50,000,000.00	49,998,611.11	0.00	CITI	MFR
NTRD	CPD	7/8/2013	93634	AUTOBAHN FUNDING CO LLC CP	0.1300	8/5/2013	50,000,000.00	49,994,944.44	0.00	CITI	LOOP
NTRD	CPD	7/8/2013	93635	ING U.S. FUNDING LLC CP	0.1700	8/21/2013	50,000,000.00	49,989,611.11	0.00	CITI	KEYBANC
NTRD	CPD	7/8/2013	93636	SALISBURY REC CO LLC CP	0.1400	8/8/2013	33,000,000.00	32,996,021.67	0.00	CITI	KEYBANC
NTRD	CPD	7/8/2013	93637	CANCARA ASSET SEC LLC CP	0.1500	8/1/2013	21,605,000.00	21,602,839.50	0.00	CITI	BLAY
NTRD	CPD	7/9/2013	93644	BARTON CAPITAL LLC CP	0.1400	8/9/2013	25,000,000.00	24,996,986.11	0.00	CITI	MS

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NTRD	CPD	7/9/2013	93645	AUTOBAHN FUNDING CO LLC CP	0.1400	8/8/2013	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	7/9/2013	93646	DEUTSCHE BANK FINANCIAL LLC CP	0.1000	7/22/2013	30,000,000.00	29,998,916.67	0.00	CITI	BLAY
NTRD	CPD	7/10/2013	93649	SALISBURY REC CO LLC CP	0.1300	8/15/2013	50,000,000.00	49,993,500.00	0.00	CITI	BLAY
NTRD	CPD	7/10/2013	93650	AUTOBAHN FUNDING CO LLC CP	0.1400	8/9/2013	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	7/10/2013	93651	ATLANTIC ASSET SEC LLC CP	0.1500	8/13/2013	50,000,000.00	49,992,916.67	0.00	CITI	MS
NTRD	CPD	7/10/2013	93652	BARTON CAPITAL LLC CP	0.1300	7/30/2013	50,000,000.00	49,996,388.89	0.00	CITI	MS
NTRD	CPD	7/10/2013	93654	ABBEY NATIONAL NA LLC CP	0.1300	7/24/2013	50,000,000.00	49,997,472.22	0.00	CITI	MFR
NTRD	CPD	7/10/2013	93655	AUTOBAHN FUNDING CO LLC CP	0.1400	8/14/2013	19,000,000.00	18,997,413.89	0.00	CITI	BLAY
NTRD	CPD	7/11/2013	93657	CANCARA ASSET SEC LLC CP	0.1500	8/13/2013	50,000,000.00	49,993,125.00	0.00	CITI	BLAY
NTRD	CPD	7/11/2013	93658	SALISBURY REC CO LLC CP	0.1400	8/16/2013	50,000,000.00	49,993,000.00	0.00	CITI	LOOP
NTRD	CPD	7/11/2013	93659	SALISBURY REC CO LLC CP	0.1400	8/16/2013	25,000,000.00	24,996,500.00	0.00	CITI	LOOP
NTRD	CPD	7/11/2013	93660	SALISBURY REC CO LLC CP	0.1400	8/20/2013	30,000,000.00	29,995,333.33	0.00	CITI	BLAY
NTRD	CPD	7/11/2013	93661	ATLANTIC ASSET SEC LLC CP	0.1500	8/8/2013	34,599,000.00	34,594,963.45	0.00	CITI	MS
NTRD	CPD	7/12/2013	93662	AUTOBAHN FUNDING CO LLC CP	0.1400	8/16/2013	50,000,000.00	49,993,194.44	0.00	CITI	BLAY
NTRD	CPD	7/12/2013	93669	ATLANTIC ASSET SEC LLC CP	0.1500	8/12/2013	50,000,000.00	49,993,541.67	0.00	CITI	MS
NTRD	CPD	7/12/2013	93670	AUTOBAHN FUNDING CO LLC CP	0.1400	8/12/2013	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	7/12/2013	93671	CANCARA ASSET SEC LLC CP	0.1600	8/16/2013	50,000,000.00	49,992,222.22	0.00	CITI	JPM
NTRD	CPD	7/12/2013	93672	SALISBURY REC CO LLC CP	0.1600	9/12/2013	25,000,000.00	24,993,111.11	0.00	CITI	LOOP
NTRD	CPD	7/12/2013	93673	ATLANTIC ASSET SEC LLC CP	0.1500	8/14/2013	50,000,000.00	49,993,125.00	0.00	CITI	BLAY
NTRD	CPD	7/12/2013	93674	BARTON CAPITAL LLC CP	0.1300	8/14/2013	50,000,000.00	49,994,041.67	0.00	CITI	BLAY
NTRD	CPD	7/12/2013	93675	BARTON CAPITAL LLC CP	0.1700	9/13/2013	50,000,000.00	49,985,125.00	0.00	CITI	MFR
NTRD	CPD	7/12/2013	93676	ABBEY NATIONAL NA LLC CP	0.1300	7/29/2013	50,000,000.00	49,996,930.56	0.00	CITI	MFR
NTRD	CPD	7/12/2013	93677	ABBEY NATIONAL NA LLC CP	0.1300	7/30/2013	50,000,000.00	49,996,750.00	0.00	CITI	MFR
NTRD	CPD	7/15/2013	93679	REGENCY MARKETS NO. 1 LLC CP	0.1500	8/15/2013	38,000,000.00	37,995,091.67	0.00	CITI	MS
NTRD	CPD	7/15/2013	93687	ABBEY NATIONAL NA LLC CP	0.1300	8/1/2013	50,000,000.00	49,996,930.56	0.00	CITI	MFR
NTRD	CPD	7/15/2013	93682	BARTON CAPITAL LLC CP	0.1400	8/15/2013	35,000,000.00	34,995,780.56	0.00	CITI	MS
NTRD	CPD	7/15/2013	93683	REGENCY MARKETS NO.1 LLC CP	0.1500	8/14/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	7/15/2013	93684	AUTOBAHN FUNDING CO LLC CP	0.1400	8/13/2013	35,000,000.00	34,996,052.78	0.00	CITI	BLAY
NTRD	CPD	7/15/2013	93685	BARTON CAPITAL LLC CP	0.1300	8/12/2013	35,000,000.00	34,996,461.11	0.00	CITI	BLAY
NTRD	CPD	7/16/2013	93689	ING U.S. FUNDING LLC CP	0.1100	8/1/2013	30,000,000.00	29,998,533.33	0.00	CITI	BLAY
NTRD	CPD	7/16/2013	93690	REGENCY MARKETS NO.1 LLC CP	0.1500	8/16/2013	50,000,000.00	49,993,541.67	0.00	CITI	MS
NTRD	CPD	7/16/2013	93691	HSBC USA INC CP	0.1600	9/3/2013	31,300,000.00	31,293,183.56	0.00	CITI	BLAY
NTRD	CPD	7/16/2013	93695	SHEFFIELD REC CORP CP	0.1700	10/2/2013	10,000,000.00	9,996,316.67	0.00	CITI	RBCCM
NTRD	CPD	7/16/2013	93696	BARTON CAPITAL LLC CP	0.1300	8/14/2013	10,000,000.00	9,998,952.78	0.00	CITI	LOOP
NTRD	CPD	7/16/2013	93697	AUTOBAHN FUNDING CO LLC CP	0.1400	8/14/2013	50,000,000.00	49,994,361.11	0.00	CITI	MS
NTRD	CPD	7/16/2013	93698	AUTOBAHN FUNDING CO LLC CP	0.1300	8/13/2013	25,000,000.00	24,997,472.22	0.00	CITI	LOOP

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NTRD	CPD	7/17/2013	93700	SHEFFIELD RECEIVABLES CORP CP	0.1600	9/19/2013	25,000,000.00	24,992,888.89	0.00	CITI	BLAY
NTRD	CPD	7/17/2013	93701	SHEFFIELD RECEIVABLES CORP CP	0.1600	9/18/2013	25,000,000.00	24,993,000.00	0.00	CITI	BLAY
NTRD	CPD	7/17/2013	93702	ATLANTIC ASSET SEC LLC CP	0.1500	8/20/2013	50,000,000.00	49,992,916.67	0.00	CITI	MS
NTRD	CPD	7/17/2013	93703	ABBEY NATIONAL NA LLC CP	0.1300	8/2/2013	50,000,000.00	49,997,111.11	0.00	CITI	MFR
NTRD	CPD	7/17/2013	93704	ATLANTIC ASSET SEC LLC CP	0.1500	8/23/2013	25,000,000.00	24,996,145.83	0.00	CITI	MS
NTRD	CPD	7/17/2013	93705	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	9/26/2013	45,000,000.00	44,984,025.00	0.00	CITI	BLAY
NTRD	CPD	7/17/2013	93708	CANCARA ASSET SEC LLC CP	0.1500	8/12/2013	9,050,000.00	9,049,019.58	0.00	CITI	MS
NTRD	CPD	7/18/2013	93709	SALISBURY REC CO LLC CP	0.1700	9/18/2013	40,000,000.00	39,988,288.89	0.00	CITI	JPM
NTRD	CPD	7/18/2013	93722	SHEFFIELD RECEIVABLES CORP CP	0.1900	10/15/2013	10,200,000.00	10,195,208.83	0.00	CITI	BLAY
NTRD	CPD	7/18/2013	93723	ABBEY NATIONAL NA LLC CP	0.1300	8/2/2013	50,000,000.00	49,997,291.67	0.00	CITI	MFR
NTRD	CPD	7/18/2013	93711	ATLANTIC ASSET SEC LLC CP	0.1400	8/7/2013	50,000,000.00	49,996,111.11	0.00	CITI	JPM
NTRD	CPD	7/18/2013	93712	SALISBURY REC COMPANY LLC CP	0.1700	9/17/2013	39,000,000.00	38,988,765.83	0.00	CITI	LOOP
NTRD	CPD	7/18/2013	93713	ATLANTIC ASSET SEC LLC CP	0.1500	8/8/2013	26,401,000.00	26,398,689.91	0.00	CITI	BLAY
NTRD	CPD	7/18/2013	93714	AUTOBAHN FUNDING CO LLC CP	0.1300	8/20/2013	30,000,000.00	29,996,425.00	0.00	CITI	BLAY
NTRD	CPD	7/18/2013	93715	CANCARA ASSET SEC LLC CP	0.1500	8/12/2013	38,950,000.00	38,945,942.71	0.00	CITI	BLAY
NTRD	CPD	7/18/2013	93716	ABBEY NATIONAL NA LLC CP	0.1100	7/24/2013	50,000,000.00	49,999,083.33	0.00	CITI	MFR
NTRD	CPD	7/18/2013	93717	ABBEY NATIONAL NA LLC CP	0.1100	7/25/2013	50,000,000.00	49,998,930.56	0.00	CITI	MFR
NTRD	CPD	7/18/2013	93718	ATLANTIC ASSET SEC LLC CP	0.1500	8/19/2013	50,000,000.00	49,993,333.33	0.00	CITI	MS
NTRD	CPD	7/18/2013	93719	CANCARA ASSET SEC LLC CP	0.1600	8/28/2013	25,000,000.00	24,995,444.44	0.00	CITI	MFR
NTRD	CPD	7/19/2013	93728	CANCARA ASSET SEC LLC CP	0.1800	9/4/2013	35,000,000.00	34,991,775.00	0.00	CITI	LOOP
NTRD	CPD	7/19/2013	93729	ATLANTIC ASSET SEC LLC CP	0.1500	8/21/2013	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	7/19/2013	93730	AUTOBAHN FUNDING CO LLC CP	0.1300	8/23/2013	40,000,000.00	39,994,944.44	0.00	CITI	BLAY
NTRD	CPD	7/19/2013	93731	REGENCY MARKETS NO.1 LLC CP	0.1500	8/19/2013	50,000,000.00	49,993,541.67	0.00	CITI	JPM
NTRD	CPD	7/19/2013	93732	ABBEY NATIONAL NA LLC CP	0.1300	8/5/2013	50,000,000.00	49,996,930.56	0.00	CITI	MFR
NTRD	CPD	7/19/2013	93734	CANCARA ASSET SEC LLC CP	0.1900	9/9/2013	10,000,000.00	9,997,255.56	0.00	CITI	MS
NTRD	CPD	7/22/2013	93736	ATLANTIC ASSET SEC LLC CP	0.1500	8/20/2013	25,000,000.00	24,996,979.17	0.00	CITI	BLAY
NTRD	CPD	7/22/2013	93738	REGENCY MARKETS NO.1 LLC CP	0.1500	8/20/2013	50,000,000.00	49,993,958.33	0.00	CITI	MS
NTRD	CPD	7/22/2013	93739	CANCARA ASSET SEC LLC CP	0.1400	8/13/2013	10,000,000.00	9,999,144.44	0.00	CITI	KEYBANC
NTRD	CPD	7/22/2013	93740	ABBEY NATIONAL NA LLC CP	0.1300	8/9/2013	50,000,000.00	49,996,750.00	0.00	CITI	MFR
NTRD	CPD	7/22/2013	93741	ABBEY NATIONAL NA LLC CP	0.1200	7/30/2013	45,858,000.00	45,856,777.12	0.00	CITI	MFR
NTRD	CPD	7/23/2013	93742	ATLANTIC ASSET SEC LLC CP	0.1500	8/21/2013	25,000,000.00	24,996,979.17	0.00	CITI	BLAY
NTRD	CPD	7/23/2013	93743	CANCARA ASSET SEC LLC CP	0.1450	8/22/2013	25,000,000.00	24,996,979.17	0.00	CITI	BLAY
NTRD	CPD	7/23/2013	93745	CANCARA ASSET SEC LLC CP	0.1500	8/23/2013	25,000,000.00	24,996,770.83	0.00	CITI	MS
NTRD	CPD	7/23/2013	93746	ABBEY NATIONAL NA LLC CP	0.1300	8/6/2013	50,000,000.00	49,997,472.22	0.00	CITI	MFR
NTRD	CPD	7/23/2013	93747	AUTOBAHN FUNDING CO LLC CP	0.1300	8/22/2013	25,000,000.00	24,997,291.67	0.00	CITI	MFR
NTRD	CPD	7/23/2013	93748	SHEFFIELD RECEIVABLES CORP CP	0.1400	9/6/2013	28,000,000.00	27,995,100.00	0.00	CITI	LOOP

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NTRD	CPD	7/23/2013	93749	REGENCY MARKETS NO.1 LLC CP	0.1500	8/20/2013	12,000,000.00	11,998,600.00	0.00	CITI	LOOP
NTRD	CPD	7/23/2013	93750	CANCARA ASSET SEC LLC CP	0.1500	8/22/2013	10,000,000.00	9,998,750.00	0.00	CITI	MS
NTRD	CPD	7/23/2013	93751	ABBEY NATIONAL NA LLC CP	0.1700	8/29/2013	25,000,000.00	24,995,631.94	0.00	CITI	MFR
NTRD	CPD	7/23/2013	93752	ABBEY NATIONAL LLC CP	0.1700	8/30/2013	25,000,000.00	24,995,513.89	0.00	CITI	MFR
NTRD	CPD	7/24/2013	93754	AUTOBAHN FUNDING CO LLC CP	0.1400	8/22/2013	25,000,000.00	24,997,180.56	0.00	CITI	BLAY
NTRD	CPD	7/24/2013	93756	BARTON CAPITAL LLC CP	0.1300	8/23/2013	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	7/24/2013	93757	ATLANTIC ASSET SEC LLC CP	0.1500	8/26/2013	25,000,000.00	24,996,562.50	0.00	CITI	MS
NTRD	CPD	7/24/2013	93758	ATLANTIC ASSET SEC LLC CP	0.1500	8/21/2013	25,000,000.00	24,997,083.33	0.00	CITI	BLAY
NTRD	CPD	7/24/2013	93759	BARTON CAPITAL LLC CP	0.1600	9/23/2013	25,000,000.00	24,993,222.22	0.00	CITI	MFR
NTRD	CPD	7/24/2013	93760	ABBEY NATIONAL NA LLC CP	0.1300	8/8/2013	50,000,000.00	49,997,291.67	0.00	CITI	MFR
NTRD	CPD	7/25/2013	93762	CANCARA ASSET SEC LLC CP	0.1500	8/22/2013	25,000,000.00	24,997,083.33	0.00	CITI	MS
NTRD	CPD	7/25/2013	93763	REGENCY MARKETS NO.1 LLC CP	0.1500	8/28/2013	29,985,000.00	29,980,752.13	0.00	CITI	LOOP
NTRD	CPD	7/25/2013	93765	ABBEY NATIONAL NA LLC CP	0.1300	8/9/2013	50,000,000.00	49,997,291.67	0.00	CITI	MFR
NTRD	CPD	7/25/2013	93766	BARTON CAPITAL LLC CP	0.1400	8/23/2013	25,000,000.00	24,997,180.56	0.00	CITI	BLAY
NTRD	CPD	7/25/2013	93767	REGENCY MARKETS NO.1 LLC CP	0.1500	8/27/2013	40,000,000.00	39,994,500.00	0.00	CITI	MS
NTRD	CPD	7/25/2013	93768	AUTOBAHN FUNDING CO LLC CP	0.1400	8/26/2013	17,765,000.00	17,762,789.24	0.00	CITI	MS
NTRD	CPD	7/26/2013	93770	BARTON CAPITAL LLC CP	0.1400	8/26/2013	30,000,000.00	29,996,383.33	0.00	CITI	JPM
NTRD	CPD	7/26/2013	93771	CANCARA ASSET SEC LLC CP	0.1600	9/9/2013	20,000,000.00	19,996,000.00	0.00	CITI	BLAY
NTRD	CPD	7/26/2013	93772	REGENCY MARKETS NO. 1 LLC CP	0.1500	8/30/2013	50,000,000.00	49,992,708.33	0.00	CITI	MS
NTRD	CPD	7/26/2013	93775	ATLANTIC ASSET SEC LLC CP	0.1500	8/28/2013	33,618,000.00	33,613,377.53	0.00	CITI	MS
NTRD	CPD	7/26/2013	93776	ABBEY NATIONAL NA LLC CP	0.1300	8/13/2013	50,000,000.00	49,996,750.00	0.00	CITI	MFR
NTRD	CPD	7/26/2013	93777	AUTOBAHN FUNDING CO LLC CP	0.1300	8/27/2013	38,600,000.00	38,595,539.56	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93779	AUTOBAHN FUNDING CO LLC CP	0.1400	8/29/2013	25,000,000.00	24,996,986.11	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93780	AUTOBAHN FUNDING CO LLC CP	0.1300	8/26/2013	50,000,000.00	49,994,944.44	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93781	ABBEY NATIONAL NA LLC CP	0.1500	8/22/2013	50,000,000.00	49,995,000.00	0.00	CITI	MFR
NTRD	CPD	7/29/2013	93782	ABBEY NATIONAL NA LLC CP	0.1600	8/26/2013	25,000,000.00	24,996,888.89	0.00	CITI	MFR
NTRD	CPD	7/29/2013	93783	ABBEY NATIONAL NA LLC CP	0.1700	9/3/2013	25,000,000.00	24,995,750.00	0.00	CITI	MFR
NTRD	CPD	7/29/2013	93784	ING U.S. FUNDING LLC CP	0.1700	9/4/2013	15,000,000.00	14,997,379.17	0.00	CITI	INGF
NTRD	CPD	7/29/2013	93785	REGENCY MARKETS NO.1 LLC CP	0.1500	8/28/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	7/29/2013	93786	REGENCY MARKETS NO.1 LLC CP	0.1500	8/28/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	7/29/2013	93787	ATLANTIC ASSET SEC LLC CP	0.1500	8/23/2013	11,520,000.00	11,518,800.00	0.00	CITI	JPM
NTRD	CPD	7/29/2013	93788	CANCARA ASSET SEC LLC CP	0.1500	8/30/2013	50,000,000.00	49,993,333.33	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93789	CANCARA ASSET SEC LLC CP	0.1500	8/29/2013	30,000,000.00	29,996,125.00	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93790	CANCARA ASSET SEC LLC CP	0.1500	8/23/2013	10,000,000.00	9,998,958.33	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93791	CANCARA ASSET SEC LLC CP	0.1500	8/21/2013	16,200,000.00	16,198,447.50	0.00	CITI	BLAY
NTRD	CPD	7/29/2013	93794	ABBEY NATIONAL NA LLC CP	0.1100	8/5/2013	50,000,000.00	49,998,930.56	0.00	CITI	MFR

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NTRD	CPD	7/30/2013	93796	CANCARA ASSET SEC LLC CP	0.1500	8/29/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	7/30/2013	93800	ATLANTIC ASSET SEC LLC CP	0.1500	9/4/2013	25,000,000.00	24,996,250.00	0.00	CITI	MS
NTRD	CPD	7/30/2013	93801	CANCARA ASSET SEC LLC CP	0.1550	9/3/2013	35,000,000.00	34,994,725.69	0.00	CITI	BLAY
NTRD	CPD	7/30/2013	93802	ATLANTIC ASSET SEC LLC CP	0.1500	9/4/2013	25,000,000.00	24,996,250.00	0.00	CITI	BLAY
NTRD	CPD	7/30/2013	93803	BARTON CAPITAL LLC CP	0.1300	9/3/2013	30,000,000.00	29,996,208.33	0.00	CITI	BLAY
NTRD	CPD	7/30/2013	93805	ABBEY NATIONAL NA LLC CP	0.1100	8/1/2013	50,000,000.00	49,999,694.44	0.00	CITI	MFR
NTRD	CPD	7/30/2013	93806	ABBEY NATIONAL NA LLC CP	0.1100	8/1/2013	50,000,000.00	49,999,694.44	0.00	CITI	MFR
NTRD	CPD	7/30/2013	93807	ABBEY NATIONAL NA LLC CP	0.1100	8/6/2013	50,000,000.00	49,998,930.56	0.00	CITI	MFR
NTRD	CPD	7/31/2013	93810	CANCARA ASSET SEC LLC CP	0.1600	9/5/2013	25,000,000.00	24,996,000.00	0.00	CITI	MS
NTRD	CPD	7/31/2013	93811	REGENCY MARKETS NO.1 LLC CP	0.1500	8/30/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	7/31/2013	93814	AUTOBAHN FUNDING CO LLC CP	0.1400	9/20/2013	19,140,000.00	19,136,203.90	0.00	CITI	MS
NTRD	CPD	7/31/2013	93815	REGENCY MARKETS NO.1 LLC CP	0.1500	8/27/2013	7,125,000.00	7,124,198.44	0.00	CITI	MS
NTRD	CPD	7/31/2013	93816	CANCARA ASSET SEC LLC CP	0.1500	9/3/2013	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	7/31/2013	93817	REGENCY MARKETS NO.1 LLC CP	0.1500	8/8/2013	30,002,000.00	30,000,999.93	0.00	CITI	JPM
NTRD	CPD	7/31/2013	93819	ABBEY NATIONAL NA LLC CP	0.1500	8/23/2013	50,000,000.00	49,995,208.33	0.00	CITI	MFR
NTRD	CPD	7/31/2013	93822	ABBEY NATIONAL NA LLC CP	0.1700	8/30/2013	50,000,000.00	49,992,916.67	0.00	CITI	MFR
NTRD	CPD	7/31/2013	93823	ABBEY NATIONAL NA LLC CP	0.1700	9/5/2013	25,000,000.00	24,995,750.00	0.00	CITI	MFR
	CPD Total						5,956,659,000.00	5,955,948,710.56	0.00		
NTRD	FFCB	7/8/2013	93628	FFCB (CALLABLE)	1.4900	3/21/2019	25,000,000.00	24,027,235.25	110,715.28	CITI	MISC
NTRD	FFCB	7/24/2013	93755	FFCB (CALLABLE)	1.4900	3/21/2019	9,020,000.00	8,813,442.00	45,919.32	CITI	SNC
NTRD	FFCB	7/25/2013	93737	FFCB (CALLABLE)	2.2500	7/25/2019	7,150,000.00	7,150,000.00	0.00	CITI	BLAY
NTRD	FFCB	7/25/2013	93725	FFCB (CALLABLE)	2.2500	7/25/2019	20,000,000.00	20,000,000.00	0.00	CITI	FTNFCM
NTRD	FFCB	7/25/2013	93726	FFCB (CALLABLE)	2.2500	7/25/2019	12,500,000.00	12,500,000.00	0.00	CITI	MFR
NTRD	FFCB	7/25/2013	93727	FFCB (CALLABLE)	2.2500	7/25/2019	8,000,000.00	8,000,000.00	0.00	CITI	RWB
	FFCB Total						81,670,000.00	80,490,677.25	156,634.60		
NTRD	FHLB	7/3/2013	93612	FHLB (CALLABLE)	1.1250	6/26/2017	25,000,000.00	24,812,500.00	5,468.75	CITI	JPM
	FHLB Total						25,000,000.00	24,812,500.00	5,468.75		
NTRD	FHLM	7/26/2013	93629	FHLMC (CALLABLE)	2.1500	7/25/2018	25,000,000.00	25,000,000.00	1,493.06	CITI	RWB
NTRD	FHLM	7/26/2013	93630	FHLMC (CALLABLE)	2.1500	7/25/2018	25,000,000.00	25,000,000.00	0.00	CITI	DBAG
	FHLM Total						50,000,000.00	50,000,000.00	1,493.06		
NTRD	FNMA	7/11/2013	93478	FNMA (CALLABLE)	2.1250	7/11/2019	25,000,000.00	25,000,000.00	0.00	CITI	DCM
	FNMA Total						25,000,000.00	25,000,000.00	0.00		

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NTRD	MCPN	7/11/2013	93479	FHLB (CALLABLE)	7.0000	7/11/2019	25,000,000.00	25,000,000.00	0.00	CITI	SNC
NTRD	MCPN	7/17/2013	93490	FHLB (CALLABLE)	8.0000	7/17/2019	25,000,000.00	25,000,000.00	0.00	CITI	MS
	MCPN Total						50,000,000.00	50,000,000.00	0.00		
NTRD	NCD1	7/2/2013	93611	UNION BANK OF CALIFORNIA NA CD	0.1500	8/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/5/2013	93625	UNION BANK OF CALIFORNIA NA CD	0.1500	8/8/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/8/2013	93641	UNION BANK OF CALIFORNIA NA CD	0.1500	8/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/12/2013	93663	WELLS FARGO BANK NA CD	0.1500	8/20/2013	50,000,000.00	50,001,081.63	11,041.67	CITI	WFI
NTRD	NCD1	7/15/2013	93681	UNION BANK OF CALIFORNIA NA CD	0.1500	8/16/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/17/2013	93706	UNION BANK OF CALIFORNIA NA CD	0.1400	8/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/17/2013	93707	UNION BANK OF CALIFORNIA NA CD	0.1400	8/20/2013	25,000,000.00	25,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/26/2013	93773	UNION BANK OF CALIFORNIA NA CD	0.1100	8/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	7/31/2013	93820	UNION BANK OF CALIFORNIA NA CD	0.1500	10/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						425,000,000.00	425,001,081.63	11,041.67		
NTRD	YANK1	7/1/2013	93604	DNB BANK ASA NY CD	0.1800	10/4/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	7/1/2013	93600	SVENSKA HANDELSBANKEN NY CD	0.1800	10/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	7/1/2013	93601	BANK OF NOVA SCOTIA HOUSTON CD	0.1700	10/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	7/5/2013	93626	CREDIT AGRICOLE CIB NY CD	0.1500	8/5/2013	50,000,000.00	50,000,430.50	0.00	CITI	MFR
NTRD	YANK1	7/5/2013	93622	BNP PARIBAS SF CD	0.1900	9/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	7/8/2013	93638	LLOYDS TSB BANK PLC NY CD	0.1400	8/9/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	7/8/2013	93642	DEUTSCHE BANK AG NY CD	0.2100	9/26/2013	50,000,000.00	50,001,110.62	0.00	CITI	MFR
NTRD	YANK1	7/9/2013	93647	LLOYDS TSB BANK PLC NY CD	0.1900	10/10/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	7/10/2013	93653	BARCLAYS BANK PLC NY CD	0.1500	9/13/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	7/12/2013	93664	AU & NZ BANKING GRP NY CD	0.2000	1/17/2014	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	7/12/2013	93665	AU & NZ BANKING GRP NY CD	0.2000	1/17/2014	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	7/12/2013	93666	TORONTO DOMINION BANK NY CD	0.2100	11/1/2013	25,000,000.00	25,003,108.31	2,187.50	CITI	TULL
NTRD	YANK1	7/12/2013	93667	NORDEA BANK FINLAND PLC NY CD	0.1700	10/11/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	7/12/2013	93668	RABOBANK NEDERLAND NV NY CD	0.3000	4/14/2014	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	7/15/2013	93680	BNP PARIBAS SF CD	0.1400	8/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	7/15/2013	93686	CREDIT AGRICOLE CIB NY CD	0.2000	9/13/2013	50,000,000.00	50,000,833.07	0.00	CITI	MFR
NTRD	YANK1	7/18/2013	93720	BARCLAYS BANK PLC NY CD	0.1500	9/24/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	7/18/2013	93721	BARCLAYS BANK PLC NY CD	0.1500	9/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	7/19/2013	93710	BANK OF MONTREAL CHICAGO CD	0.2000	10/21/2013	50,000,000.00	50,001,304.91	0.00	CITI	MFR
NTRD	YANK1	7/19/2013	93733	CREDIT AGRICOLE CIB NY CD	0.1800	9/3/2013	50,000,000.00	50,000,638.75	0.00	CITI	MFR

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	7/26/2013	93764	TORONTO DOMINION BANK NY CD	0.1400	8/27/2013	50,000,000.00	50,000,666.55	388.89	CITI	RBCCM
NTRD	YANK1	7/26/2013	93774	BNP PARIBAS SF CD	0.1400	8/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	7/29/2013	93792	BARCLAYS BANK PLC NY CD	0.1900	10/31/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	7/29/2013	93793	LLOYDS TSB BANK PLC NY CD	0.1400	9/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	7/30/2013	93804	BNP PARIBAS SF CD	0.1400	9/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	7/30/2013	93808	NORDEA BANK FINLAND PLC NY CD	0.1700	11/1/2013	50,000,000.00	50,001,305.01	0.00	CITI	MFR
NTRD	YANK1	7/31/2013	93818	BNP PARIBAS SF CD	0.1400	9/4/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	7/31/2013	93821	BARCLAYS BANK PLC NY CD	0.1700	10/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
	YANK1 Total						1,375,000,000.00	1,375,009,397.72	2,576.39		
NTRD Total							7,988,329,000.00	7,986,262,367.16	177,214.47		
				PSI Total			**7,988,329,000.00**	**7,986,262,367.16**	**177,214.47**		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	7/15/2013	93692	S OF C LAIF	0.0000	12/31/2013	23,860.66	23,860.66	0.00	TTC	LAIF
	CTDQ Total						23,860.66	23,860.66	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							23,860.66	23,860.66	0.00		
SLIM	CTDQ	7/15/2013	93693	S OF C LAIF	0.0000	12/31/2013	6,149.47	6,149.47	0.00	TTC	LAIF
	CTDQ Total						6,149.47	6,149.47	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							6,149.47	6,149.47	0.00		
WASIA	CTDQ	7/15/2013	93694	S OF C LAIF	0.0000	12/31/2013	23.17	23.17	0.00	TTC	LAIF
	CTDQ Total						23.17	23.17	0.00		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							23.17	23.17	0.00		
SANIT	MCSA	7/24/2013	93573	FHLB (CALLABLE)	1.0000	7/24/2018	40,000,000.00	40,000,000.00	0.00	CITI	CF
	MCSA Total						40,000,000.00	40,000,000.00	0.00		
SANIT - SANITATION DISTRICT Total							40,000,000.00	40,000,000.00	0.00		
				SPI Total			**40,030,033.30**	**40,030,033.30**	**0.00**		

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Group: Pooled Surplus Investments
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
7/15/2013	TRADE	93489	USTN 1.00	Sell	98.414063	25,000,000.00	24,603,515.63	30,737.70	24,634,253.33	72,943.22
			USTN Total			25,000,000.00	24,603,515.63	30,737.70	24,634,253.33	72,943.22
	TRADE Total					25,000,000.00	24,603,515.63	30,737.70	24,634,253.33	72,943.22
			PSI Total			**25,000,000.00**	**24,603,515.63**	**30,737.70**	**24,634,253.33**	**72,943.22**

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Group: Specific Purpose Investments
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
7/11/2013	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,138.00	1,138.00	311.21	1,449.21	0.00
7/12/2013	GF	16864	FLYING TRIANGLE LOAN	Call	100.00000	1,350.08	1,350.08	28.75	1,378.83	0.00
			FLYING TRIANGLE 1ST Total			1,350.08	1,350.08	28.75	1,378.83	0.00
	GF - GENERAL FUND Total					2,488.08	2,488.08	339.96	2,828.04	0.00
7/31/2013	SANIT	93573	FHLB 1.00 (CALLABLE)	Sell	100.00000	40,000,000.00	40,000,000.00	7,777.78	40,007,777.78	0.00
			FHLB Total			40,000,000.00	40,000,000.00	7,777.78	40,007,777.78	0.00
	SANIT - SANITATION DISTRICT Total					40,000,000.00	40,000,000.00	7,777.78	40,007,777.78	0.00
			SPI Total			**40,002,488.08**	**40,002,488.08**	**8,117.74**	**40,010,605.82**	**0.00**

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Comparison of Investment Cost to Market Value
As of July 31, 2013
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	4,496,724,072.44	4,496,381,313.50	(342,758.94)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	5,926,460,745.52	5,926,431,242.74	(29,502.78)	0.00	0.00	0.00
Governments	672,094,655.78	673,337,720.00	1,243,064.22	85,601.48	100,771.48	15,170.00
Agencies	12,239,812,176.71	12,083,360,737.77	(156,451,438.94)	35,575,489.13	33,277,676.89	(2,297,812.24)
Municipals	32,000,000.00	32,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	279,196,355.85	280,036,600.90	840,245.05	1,533,077.77	1,559,152.50	26,074.73
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	49,557,334.40	49,557,334.40	0.00
TOTAL	$23,646,288,006.30	$23,491,547,614.91	($154,740,391.39)	$91,696,502.78	$89,439,935.27	($2,256,567.51)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.14% of the PSI Portfolio.

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Market Pricing Exceptions

As of July 31, 2013

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
91179	RABOBANK NEDERLAND NV NY F	99.950000
92038	RABOBANK NEDERLAND NV NY F	99.950000
91282	WESTPAC BANKING CORP NY FR	99.950000
91255	BANK OF NOVA SCOTIA HOUSTO	99.950000
93072	WESTPAC BANKING CORP NY FR	99.950000
93804	BNP PARIBAS SF CD	99.999000
93818	BNP PARIBAS SF CD	99.999028
93821	BARCLAYS BANK PLC NY CD	99.982316
93820	UNION BANK OF CALIFORNIA	99.994835

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.59400	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.59400	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.59400	6/30/2015	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.59400	6/30/2015	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					32,000,000.00	32,000,000.00	32,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.12090	1/7/2014	19,150,000.00	19,096,221.42	19,219,820.90
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.64825	9/16/2013	50,000,000.00	50,005,386.96	50,032,650.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.52675	6/26/2014	50,000,000.00	50,000,000.00	50,036,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY CD FRN	0.92560	9/28/2015	50,000,000.00	50,107,225.57	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.25325	3/5/2015	25,000,000.00	25,000,000.00	24,980,575.00
		CNFL Total					194,150,000.00	194,208,833.95	194,244,045.90
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.07400	12/29/2014	35,000,000.00	35,000,000.00	35,124,005.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.01500	1/30/2015	25,000,000.00	25,000,000.00	25,146,925.00
		CNFRQ Total					60,000,000.00	60,000,000.00	60,270,930.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,987,521.90	25,521,625.00
		CNFX Total					25,000,000.00	24,987,521.90	25,521,625.00
PSI	NTRD	CPD	93218	SHEFFIELD RECEIVABLES CORP CP	0.19000	8/2/2013	15,000,000.00	14,999,920.83	14,999,892.00
PSI	NTRD	CPD	93219	SHEFFIELD RECEIVABLES CORP CP	0.18000	8/2/2013	10,000,000.00	9,999,950.00	9,999,928.00
PSI	NTRD	CPD	93287	SALISBURY REC CO LLC CP	0.16000	8/2/2013	40,000,000.00	39,999,822.22	39,999,668.00
PSI	NTRD	CPD	93290	SALISBURY REC CO LLC CP	0.16000	8/5/2013	50,000,000.00	49,999,111.11	49,998,960.00
PSI	NTRD	CPD	93324	BARTON CAPITAL LLC CP	0.20000	8/26/2013	25,000,000.00	24,996,527.78	24,998,195.00
PSI	NTRD	CPD	93344	SHEFFIELD RECEIVABLES CORP CP	0.16000	8/6/2013	25,000,000.00	24,999,444.44	24,999,457.50
PSI	NTRD	CPD	93346	SALISBURY REC CO LLC CP	0.17000	8/2/2013	30,000,000.00	29,999,858.33	29,999,751.00
PSI	NTRD	CPD	93354	SALISBURY REC CO LLC CP	0.17000	8/2/2013	33,000,000.00	32,999,844.17	32,999,726.10
PSI	NTRD	CPD	93359	ATLANTIC ASSET SEC LLC CP	0.15000	8/1/2013	25,000,000.00	25,000,000.00	24,999,910.00
PSI	NTRD	CPD	93367	BARTON CAPITAL LLC CP	0.18000	8/5/2013	25,000,000.00	24,999,500.00	24,999,652.50
PSI	NTRD	CPD	93372	SHEFFIELD RECEIVABLES CORP CP	0.17000	8/6/2013	25,000,000.00	24,999,409.72	24,999,457.50
PSI	NTRD	CPD	93376	BARTON CAPITAL LLC CP	0.17000	8/6/2013	50,000,000.00	49,998,819.44	49,999,165.00
PSI	NTRD	CPD	93387	CANCARA ASSET SEC LLC CP	0.17000	8/5/2013	20,000,000.00	19,999,622.22	19,999,584.00

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PSI	NTRD	CPD	93390	SHEFFIELD RECEIVABLES CORP CP	0.16000	8/12/2013	50,000,000.00	49,997,555.56	49,997,835.00
PSI	NTRD	CPD	93391	SHEFFIELD RECEIVABLES CORP CP	0.16000	8/12/2013	5,000,000.00	4,999,755.56	4,999,783.50
PSI	NTRD	CPD	93394	ATLANTIC ASSET SEC LLC CP	0.23000	8/21/2013	25,025,000.00	25,021,802.36	25,022,955.46
PSI	NTRD	CPD	93401	CANCARA ASSET SEC LLC CP	0.17000	8/23/2013	24,000,000.00	23,997,506.67	23,997,516.00
PSI	NTRD	CPD	93415	CANCARA ASSET SEC LLC CP	0.19000	9/6/2013	30,000,000.00	29,994,300.00	29,994,603.00
PSI	NTRD	CPD	93424	SHEFFIELD RECEIVABLES CORP CP	0.18000	9/6/2013	19,450,000.00	19,446,499.00	19,446,901.62
PSI	NTRD	CPD	93455	CANCARA ASSET SEC LLC CP	0.19000	8/19/2013	10,000,000.00	9,999,050.00	9,999,171.00
PSI	NTRD	CPD	93491	COCA COLA CO. CP	0.12000	9/19/2013	25,000,000.00	24,995,916.67	24,998,367.50
PSI	NTRD	CPD	93503	SHEFFIELD RECEIVABLES CORP CP	0.16000	8/5/2013	25,000,000.00	24,999,555.56	24,999,547.50
PSI	NTRD	CPD	93504	SHEFFIELD RECEIVABLES CORP CP	0.16000	8/5/2013	25,025,000.00	25,024,555.11	25,024,547.05
PSI	NTRD	CPD	93508	ATLANTIC ASSET SEC LLC CP	0.17000	8/1/2013	20,000,000.00	20,000,000.00	19,999,928.00
PSI	NTRD	CPD	93510	CANCARA ASSET SEC LLC CP	0.16000	8/1/2013	15,714,000.00	15,714,000.00	15,713,934.00
PSI	NTRD	CPD	93518	AUTOBAHN FUNDING CO LLC CP	0.14000	8/1/2013	25,000,000.00	25,000,000.00	24,999,895.00
PSI	NTRD	CPD	93529	UBS FINANCE (DELAWARE) LLC CP	0.14000	8/30/2013	50,000,000.00	49,994,361.11	49,994,585.00
PSI	NTRD	CPD	93530	UBS FINANCE (DELAWARE) LLC CP	0.14000	8/30/2013	50,000,000.00	49,994,361.11	49,994,585.00
PSI	NTRD	CPD	93538	ATLANTIC ASSET SEC LLC CP	0.16000	8/12/2013	18,529,000.00	18,528,094.14	18,528,197.69
PSI	NTRD	CPD	93574	CANCARA ASSET SEC LLC CP	0.17000	8/1/2013	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	CPD	93575	MONT BLANC CAPITAL CORP CP	0.18000	9/10/2013	45,344,000.00	45,334,931.20	45,334,858.65
PSI	NTRD	CPD	93592	AUTOBAHN FUNDING CO LLC CP	0.13500	8/1/2013	33,000,000.00	33,000,000.00	32,999,861.40
PSI	NTRD	CPD	93594	ATLANTIC ASSET SEC LLC CP	0.17000	8/2/2013	50,000,000.00	49,999,763.89	49,999,640.00
PSI	NTRD	CPD	93598	SALISBURY REC CO LLC CP	0.13000	8/6/2013	50,000,000.00	49,999,097.22	49,998,750.00
PSI	NTRD	CPD	93599	SALISBURY REC CO LLC CP	0.13000	8/6/2013	36,000,000.00	35,999,350.00	35,999,100.00
PSI	NTRD	CPD	93606	ATLANTIC ASSET SEC LLC CP	0.17000	8/7/2013	50,000,000.00	49,998,583.33	49,998,735.00
PSI	NTRD	CPD	93607	ATLANTIC ASSET SEC LLC CP	0.15000	8/5/2013	50,000,000.00	49,999,166.67	49,999,095.00
PSI	NTRD	CPD	93610	CANCARA ASSET SEC LLC CP	0.18000	8/22/2013	12,992,000.00	12,990,635.84	12,990,721.59
PSI	NTRD	CPD	93613	AUTOBAHN FUNDING CO LLC CP	0.14000	8/1/2013	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	CPD	93614	ATLANTIC ASSET SEC LLC CP	0.17000	8/2/2013	18,336,000.00	18,335,913.41	18,335,867.98
PSI	NTRD	CPD	93615	SALISBURY REC CO LLC CP	0.14000	8/6/2013	30,000,000.00	29,999,416.67	29,999,250.00
PSI	NTRD	CPD	93616	SHEFFIELD RECEIVABLES CORP CP	0.15000	8/7/2013	40,000,000.00	39,999,000.00	39,998,988.00
PSI	NTRD	CPD	93617	SALISBURY REC CO LLC CP	0.13000	8/7/2013	32,000,000.00	31,999,306.67	31,999,065.60
PSI	NTRD	CPD	93618	CANCARA ASSET SEC LLC CP	0.15000	8/7/2013	50,000,000.00	49,998,750.00	49,998,540.00
PSI	NTRD	CPD	93619	CANCARA ASSET SEC LLC CP	0.16000	8/1/2013	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	CPD	93620	MONT BLANC CAPITAL CORP CP	0.18000	9/4/2013	40,000,000.00	39,993,200.00	39,993,272.00

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PSI	NTRD	CPD	93621	AUTOBAHN FUNDING CO LLC CP	0.14000	8/1/2013	10,000,000.00	10,000,000.00	9,999,958.00
PSI	NTRD	CPD	93624	ATLANTIC ASSET SEC LLC CP	0.15000	8/2/2013	46,413,000.00	46,412,806.61	46,412,665.83
PSI	NTRD	CPD	93631	CANCARA ASSET SEC LLC CP	0.14000	8/9/2013	50,000,000.00	49,998,444.45	49,998,125.00
PSI	NTRD	CPD	93634	AUTOBAHN FUNDING CO LLC CP	0.13000	8/5/2013	50,000,000.00	49,999,277.78	49,998,960.00
PSI	NTRD	CPD	93635	ING U.S. FUNDING LLC CP	0.17000	8/21/2013	50,000,000.00	49,995,277.78	49,996,210.00
PSI	NTRD	CPD	93636	SALISBURY REC CO LLC CP	0.14000	8/8/2013	33,000,000.00	32,999,101.67	32,998,901.10
PSI	NTRD	CPD	93637	CANCARA ASSET SEC LLC CP	0.15000	8/1/2013	21,605,000.00	21,605,000.00	21,604,909.26
PSI	NTRD	CPD	93640	CANCARA ASSET SEC LLC CP	0.15000	8/8/2013	32,000,000.00	31,999,066.67	31,998,934.40
PSI	NTRD	CPD	93644	BARTON CAPITAL LLC CP	0.14000	8/9/2013	25,000,000.00	24,999,222.22	24,999,375.00
PSI	NTRD	CPD	93645	AUTOBAHN FUNDING CO LLC CP	0.14000	8/8/2013	50,000,000.00	49,998,638.89	49,998,335.00
PSI	NTRD	CPD	93649	SALISBURY REC CO LLC CP	0.13000	8/15/2013	50,000,000.00	49,997,472.22	49,996,875.00
PSI	NTRD	CPD	93650	AUTOBAHN FUNDING CO LLC CP	0.14000	8/9/2013	50,000,000.00	49,998,444.45	49,998,125.00
PSI	NTRD	CPD	93651	ATLANTIC ASSET SEC LLC CP	0.15000	8/13/2013	50,000,000.00	49,997,500.00	49,997,655.00
PSI	NTRD	CPD	93655	AUTOBAHN FUNDING CO LLC CP	0.14000	8/14/2013	19,000,000.00	18,999,039.44	18,998,892.30
PSI	NTRD	CPD	93657	CANCARA ASSET SEC LLC CP	0.15000	8/13/2013	50,000,000.00	49,997,500.00	49,997,290.00
PSI	NTRD	CPD	93658	SALISBURY REC CO LLC CP	0.14000	8/16/2013	50,000,000.00	49,997,083.33	49,996,620.00
PSI	NTRD	CPD	93659	SALISBURY REC CO LLC CP	0.14000	8/16/2013	25,000,000.00	24,998,541.67	24,998,310.00
PSI	NTRD	CPD	93660	SALISBURY REC CO LLC CP	0.14000	8/20/2013	30,000,000.00	29,997,783.33	29,997,366.00
PSI	NTRD	CPD	93661	ATLANTIC ASSET SEC LLC CP	0.15000	8/8/2013	34,599,000.00	34,597,990.86	34,598,000.09
PSI	NTRD	CPD	93662	AUTOBAHN FUNDING CO LLC CP	0.14000	8/16/2013	50,000,000.00	49,997,083.33	49,996,620.00
PSI	NTRD	CPD	93669	ATLANTIC ASSET SEC LLC CP	0.15000	8/12/2013	50,000,000.00	49,997,708.33	49,997,835.00
PSI	NTRD	CPD	93670	AUTOBAHN FUNDING CO LLC CP	0.14000	8/12/2013	50,000,000.00	49,997,861.11	49,997,500.00
PSI	NTRD	CPD	93671	CANCARA ASSET SEC LLC CP	0.16000	8/16/2013	50,000,000.00	49,996,666.67	49,996,620.00
PSI	NTRD	CPD	93672	SALISBURY REC CO LLC CP	0.16000	9/12/2013	25,000,000.00	24,995,333.33	24,994,655.00
PSI	NTRD	CPD	93673	ATLANTIC ASSET SEC LLC CP	0.15000	8/14/2013	50,000,000.00	49,997,291.67	49,997,470.00
PSI	NTRD	CPD	93674	BARTON CAPITAL LLC CP	0.13000	8/14/2013	50,000,000.00	49,997,652.78	49,998,055.00
PSI	NTRD	CPD	93675	BARTON CAPITAL LLC CP	0.17000	9/13/2013	50,000,000.00	49,989,847.22	49,992,180.00
PSI	NTRD	CPD	93679	REGENCY MARKETS NO. 1 LLC	0.15000	8/15/2013	38,000,000.00	37,997,783.33	37,997,625.00
PSI	NTRD	CPD	93682	BARTON CAPITAL LLC CP	0.14000	8/15/2013	35,000,000.00	34,998,094.45	34,998,540.50
PSI	NTRD	CPD	93683	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/14/2013	50,000,000.00	49,997,291.67	49,997,085.00
PSI	NTRD	CPD	93684	AUTOBAHN FUNDING CO LLC CP	0.14000	8/13/2013	35,000,000.00	34,998,366.67	34,998,103.00
PSI	NTRD	CPD	93685	BARTON CAPITAL LLC CP	0.13000	8/12/2013	35,000,000.00	34,998,609.72	34,998,834.50
PSI	NTRD	CPD	93687	ABBEY NATIONAL NA LLC CP	0.13000	8/1/2013	50,000,000.00	50,000,000.00	49,999,780.00

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PSI	NTRD	CPD	93689	ING U.S. FUNDING LLC CP	0.11000	8/1/2013	30,000,000.00	30,000,000.00	29,999,925.00
PSI	NTRD	CPD	93690	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/16/2013	50,000,000.00	49,996,875.00	49,996,620.00
PSI	NTRD	CPD	93691	HSBC USA INC CP	0.16000	9/3/2013	31,300,000.00	31,295,409.34	31,295,555.40
PSI	NTRD	CPD	93695	SHEFFIELD REC CORP CP	0.17000	10/2/2013	10,000,000.00	9,997,072.22	9,996,973.00
PSI	NTRD	CPD	93696	BARTON CAPITAL LLC CP	0.13000	8/14/2013	10,000,000.00	9,999,530.56	9,999,611.00
PSI	NTRD	CPD	93697	AUTOBAHN FUNDING CO LLC CP	0.14000	8/14/2013	50,000,000.00	49,997,472.22	49,997,085.00
PSI	NTRD	CPD	93698	AUTOBAHN FUNDING CO LLC CP	0.13000	8/13/2013	25,000,000.00	24,998,916.67	24,998,645.00
PSI	NTRD	CPD	93700	SHEFFIELD RECEIVABLES CORP CP	0.16000	9/19/2013	25,000,000.00	24,994,555.56	24,994,340.00
PSI	NTRD	CPD	93701	SHEFFIELD RECEIVABLES CORP CP	0.16000	9/18/2013	25,000,000.00	24,994,666.67	24,994,452.50
PSI	NTRD	CPD	93702	ATLANTIC ASSET SEC LLC CP	0.15000	8/20/2013	50,000,000.00	49,996,041.67	49,996,165.00
PSI	NTRD	CPD	93703	ABBEY NATIONAL NA LLC CP	0.13000	8/2/2013	50,000,000.00	49,999,819.44	49,999,555.00
PSI	NTRD	CPD	93704	ATLANTIC ASSET SEC LLC CP	0.15000	8/23/2013	25,000,000.00	24,997,708.33	24,997,732.50
PSI	NTRD	CPD	93705	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	9/26/2013	45,000,000.00	44,987,400.00	44,987,458.50
PSI	NTRD	CPD	93708	CANCARA ASSET SEC LLC CP	0.15000	8/12/2013	9,050,000.00	9,049,585.21	9,049,547.50
PSI	NTRD	CPD	93709	SALISBURY REC CO LLC CP	0.17000	9/18/2013	40,000,000.00	39,990,933.33	39,990,036.00
PSI	NTRD	CPD	93711	ATLANTIC ASSET SEC LLC CP	0.14000	8/7/2013	50,000,000.00	49,998,833.33	49,998,735.00
PSI	NTRD	CPD	93712	SALISBURY REC COMPANY LLC CP	0.17000	9/17/2013	39,000,000.00	38,991,344.16	38,990,534.70
PSI	NTRD	CPD	93713	ATLANTIC ASSET SEC LLC CP	0.15000	8/8/2013	26,401,000.00	26,400,229.97	26,400,237.01
PSI	NTRD	CPD	93714	AUTOBAHN FUNDING CO LLC CP	0.13000	8/20/2013	30,000,000.00	29,997,941.67	29,997,366.00
PSI	NTRD	CPD	93715	CANCARA ASSET SEC LLC CP	0.15000	8/12/2013	38,950,000.00	38,948,214.79	38,948,052.50
PSI	NTRD	CPD	93718	ATLANTIC ASSET SEC LLC CP	0.15000	8/19/2013	50,000,000.00	49,996,250.00	49,996,385.00
PSI	NTRD	CPD	93719	CANCARA ASSET SEC LLC CP	0.16000	8/28/2013	25,000,000.00	24,997,000.00	24,996,732.50
PSI	NTRD	CPD	93722	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/15/2013	10,200,000.00	10,195,962.50	10,195,994.46
PSI	NTRD	CPD	93723	ABBEY NATIONAL NA LLC CP	0.13000	8/2/2013	50,000,000.00	49,999,819.44	49,999,555.00
PSI	NTRD	CPD	93728	CANCARA ASSET SEC LLC CP	0.18000	9/4/2013	35,000,000.00	34,994,050.00	34,994,113.00
PSI	NTRD	CPD	93729	ATLANTIC ASSET SEC LLC CP	0.15000	8/21/2013	50,000,000.00	49,995,833.33	49,995,915.00
PSI	NTRD	CPD	93730	AUTOBAHN FUNDING CO LLC CP	0.13000	8/23/2013	40,000,000.00	39,996,822.22	39,995,860.00
PSI	NTRD	CPD	93731	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/19/2013	50,000,000.00	49,996,250.00	49,995,855.00
PSI	NTRD	CPD	93732	ABBEY NATIONAL NA LLC CP	0.13000	8/5/2013	50,000,000.00	49,999,277.78	49,998,890.00
PSI	NTRD	CPD	93734	CANCARA ASSET SEC LLC CP	0.19000	9/9/2013	10,000,000.00	9,997,941.67	9,998,033.00
PSI	NTRD	CPD	93736	ATLANTIC ASSET SEC LLC CP	0.15000	8/20/2013	25,000,000.00	24,998,020.84	24,998,082.50
PSI	NTRD	CPD	93738	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/20/2013	50,000,000.00	49,996,041.66	49,995,610.00
PSI	NTRD	CPD	93739	CANCARA ASSET SEC LLC CP	0.14000	8/13/2013	10,000,000.00	9,999,533.33	9,999,458.00

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PSI	NTRD	CPD	93740	ABBEY NATIONAL NA LLC CP	0.13000	8/9/2013	50,000,000.00	49,998,555.56	49,997,970.00
PSI	NTRD	CPD	93742	ATLANTIC ASSET SEC LLC CP	0.15000	8/21/2013	25,000,000.00	24,997,916.67	24,997,957.50
PSI	NTRD	CPD	93743	CANCARA ASSET SEC LLC CP	0.14500	8/22/2013	25,000,000.00	24,997,885.42	24,997,540.00
PSI	NTRD	CPD	93745	CANCARA ASSET SEC LLC CP	0.15000	8/23/2013	25,000,000.00	24,997,708.33	24,997,412.50
PSI	NTRD	CPD	93746	ABBEY NATIONAL NA LLC CP	0.13000	8/6/2013	50,000,000.00	49,999,097.22	49,998,665.00
PSI	NTRD	CPD	93747	AUTOBAHN FUNDING CO LLC CP	0.13000	8/22/2013	25,000,000.00	24,998,104.17	24,997,540.00
PSI	NTRD	CPD	93748	SHEFFIELD RECEIVABLES CORP CP	0.14000	9/6/2013	28,000,000.00	27,996,080.00	27,995,539.60
PSI	NTRD	CPD	93749	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/20/2013	12,000,000.00	11,999,050.00	11,998,946.40
PSI	NTRD	CPD	93750	CANCARA ASSET SEC LLC CP	0.15000	8/22/2013	10,000,000.00	9,999,125.00	9,999,016.00
PSI	NTRD	CPD	93751	ABBEY NATIONAL NA LLC CP	0.17000	8/29/2013	25,000,000.00	24,996,694.44	24,996,195.00
PSI	NTRD	CPD	93752	ABBEY NATIONAL LLC CP	0.17000	8/30/2013	25,000,000.00	24,996,576.39	24,996,042.50
PSI	NTRD	CPD	93754	AUTOBAHN FUNDING CO LLC CP	0.14000	8/22/2013	25,000,000.00	24,997,958.34	24,997,540.00
PSI	NTRD	CPD	93756	BARTON CAPITAL LLC CP	0.13000	8/23/2013	50,000,000.00	49,996,027.78	49,996,805.00
PSI	NTRD	CPD	93757	ATLANTIC ASSET SEC LLC CP	0.15000	8/26/2013	25,000,000.00	24,997,395.83	24,997,365.00
PSI	NTRD	CPD	93758	ATLANTIC ASSET SEC LLC CP	0.15000	8/21/2013	25,000,000.00	24,997,916.66	24,997,957.50
PSI	NTRD	CPD	93759	BARTON CAPITAL LLC CP	0.16000	9/23/2013	25,000,000.00	24,994,111.11	24,995,125.00
PSI	NTRD	CPD	93760	ABBEY NATIONAL NA LLC CP	0.13000	8/8/2013	50,000,000.00	49,998,736.11	49,998,205.00
PSI	NTRD	CPD	93762	CANCARA ASSET SEC LLC CP	0.15000	8/22/2013	25,000,000.00	24,997,812.50	24,997,540.00
PSI	NTRD	CPD	93763	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/28/2013	29,985,000.00	29,981,626.69	29,981,080.96
PSI	NTRD	CPD	93765	ABBEY NATIONAL NA LLC CP	0.13000	8/9/2013	50,000,000.00	49,998,555.56	49,997,970.00
PSI	NTRD	CPD	93766	BARTON CAPITAL LLC CP	0.14000	8/23/2013	25,000,000.00	24,997,861.11	24,998,402.50
PSI	NTRD	CPD	93767	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/27/2013	40,000,000.00	39,995,666.67	39,994,992.00
PSI	NTRD	CPD	93768	AUTOBAHN FUNDING CO LLC CP	0.14000	8/26/2013	17,765,000.00	17,763,272.84	17,762,869.98
PSI	NTRD	CPD	93770	BARTON CAPITAL LLC CP	0.14000	8/26/2013	30,000,000.00	29,997,083.33	29,997,834.00
PSI	NTRD	CPD	93771	CANCARA ASSET SEC LLC CP	0.16000	9/9/2013	20,000,000.00	19,996,533.33	19,996,066.00
PSI	NTRD	CPD	93772	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/30/2013	50,000,000.00	49,993,958.33	49,992,915.00
PSI	NTRD	CPD	93775	ATLANTIC ASSET SEC LLC CP	0.15000	8/28/2013	33,618,000.00	33,614,217.98	33,614,130.57
PSI	NTRD	CPD	93776	ABBEY NATIONAL NA LLC CP	0.13000	8/13/2013	50,000,000.00	49,997,833.33	49,996,975.00
PSI	NTRD	CPD	93777	AUTOBAHN FUNDING CO LLC CP	0.13000	8/27/2013	38,600,000.00	38,596,375.89	38,595,167.28
PSI	NTRD	CPD	93779	AUTOBAHN FUNDING CO LLC CP	0.14000	8/29/2013	25,000,000.00	24,997,277.78	24,996,597.50
PSI	NTRD	CPD	93780	AUTOBAHN FUNDING CO LLC CP	0.13000	8/26/2013	50,000,000.00	49,995,486.11	49,994,005.00
PSI	NTRD	CPD	93781	ABBEY NATIONAL NA LLC CP	0.15000	8/22/2013	50,000,000.00	49,995,625.00	49,994,470.00
PSI	NTRD	CPD	93782	ABBEY NATIONAL NA LLC CP	0.16000	8/26/2013	25,000,000.00	24,997,222.22	24,996,642.50

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PSI	NTRD	CPD	93783	ABBEY NATIONAL NA LLC CP	0.17000	9/3/2013	25,000,000.00	24,996,104.17	24,995,505.00
PSI	NTRD	CPD	93784	ING U.S. FUNDING LLC CP	0.17000	9/4/2013	15,000,000.00	14,997,591.67	14,997,622.50
PSI	NTRD	CPD	93785	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/28/2013	50,000,000.00	49,994,375.00	49,993,465.00
PSI	NTRD	CPD	93786	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/28/2013	50,000,000.00	49,994,375.00	49,993,465.00
PSI	NTRD	CPD	93787	ATLANTIC ASSET SEC LLC CP	0.15000	8/23/2013	11,520,000.00	11,518,944.00	11,518,955.14
PSI	NTRD	CPD	93788	CANCARA ASSET SEC LLC CP	0.15000	8/30/2013	50,000,000.00	49,993,958.33	49,992,915.00
PSI	NTRD	CPD	93789	CANCARA ASSET SEC LLC CP	0.15000	8/29/2013	30,000,000.00	29,996,500.00	29,995,917.00
PSI	NTRD	CPD	93790	CANCARA ASSET SEC LLC CP	0.15000	8/23/2013	10,000,000.00	9,999,083.33	9,998,965.00
PSI	NTRD	CPD	93791	CANCARA ASSET SEC LLC CP	0.15000	8/21/2013	16,200,000.00	16,198,650.00	16,198,488.54
PSI	NTRD	CPD	93794	ABBEY NATIONAL NA LLC CP	0.11000	8/5/2013	50,000,000.00	49,999,388.89	49,998,890.00
PSI	NTRD	CPD	93796	CANCARA ASSET SEC LLC CP	0.15000	8/29/2013	50,000,000.00	49,994,166.67	49,993,195.00
PSI	NTRD	CPD	93800	ATLANTIC ASSET SEC LLC CP	0.15000	9/4/2013	25,000,000.00	24,996,458.33	24,996,282.50
PSI	NTRD	CPD	93801	CANCARA ASSET SEC LLC CP	0.15500	9/3/2013	35,000,000.00	34,995,027.08	34,994,281.00
PSI	NTRD	CPD	93802	ATLANTIC ASSET SEC LLC CP	0.15000	9/4/2013	25,000,000.00	24,996,458.33	24,996,282.50
PSI	NTRD	CPD	93803	BARTON CAPITAL LLC CP	0.13000	9/3/2013	30,000,000.00	29,996,425.00	29,996,940.00
PSI	NTRD	CPD	93805	ABBEY NATIONAL NA LLC CP	0.11000	8/1/2013	50,000,000.00	50,000,000.00	49,999,780.00
PSI	NTRD	CPD	93806	ABBEY NATIONAL NA LLC CP	0.11000	8/1/2013	50,000,000.00	50,000,000.00	49,999,780.00
PSI	NTRD	CPD	93807	ABBEY NATIONAL NA LLC CP	0.11000	8/6/2013	50,000,000.00	49,999,236.11	49,998,665.00
PSI	NTRD	CPD	93810	CANCARA ASSET SEC LLC CP	0.16000	9/5/2013	25,000,000.00	24,996,111.11	24,995,650.00
PSI	NTRD	CPD	93811	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/30/2013	50,000,000.00	49,993,958.33	49,992,915.00
PSI	NTRD	CPD	93814	AUTOBAHN FUNDING CO LLC CP	0.14000	9/20/2013	19,140,000.00	19,136,278.33	19,135,010.20
PSI	NTRD	CPD	93815	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/27/2013	7,125,000.00	7,124,228.13	7,124,107.95
PSI	NTRD	CPD	93816	CANCARA ASSET SEC LLC CP	0.15000	9/3/2013	50,000,000.00	49,993,125.00	49,991,830.00
PSI	NTRD	CPD	93817	REGENCY MARKETS NO. 1 LLC CP	0.15000	8/8/2013	30,002,000.00	30,001,124.94	30,001,000.93
PSI	NTRD	CPD	93819	ABBEY NATIONAL NA LLC CP	0.15000	8/23/2013	50,000,000.00	49,995,416.66	49,994,185.00
PSI	NTRD	CPD	93822	ABBEY NATIONAL NA LLC CP	0.17000	8/30/2013	50,000,000.00	49,993,152.78	49,992,085.00
PSI	NTRD	CPD	93823	ABBEY NATIONAL NA LLC CP	0.17000	9/5/2013	25,000,000.00	24,995,868.06	24,995,250.00
		CPD Total					5,926,888,000.00	5,926,460,745.52	5,926,431,242.74
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,059,211.65	25,173,400.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,026,041.26	10,069,360.00
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,086,342.43	34,235,824.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,056,162.49	25,173,400.00

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PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,121,242.97	50,346,800.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,063,742.20	25,173,400.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	40,808,709.67	40,992,364.56
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,161,771.46	12,217,154.49
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	24,778,629.68	24,891,457.92
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,001,176.85	9,043,292.22
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,256,082.88
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,984,827.00	50,049,950.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,103,897.42	20,130,089.89
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,999,274.19	49,981,500.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,999,274.19	49,981,500.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,220,895.18	7,218,328.23
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,990,286.14	24,531,975.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,970,858.43	24,531,975.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,600,958.21	20,238,879.38
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,251,662.50
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,111,718.92	34,750,713.20
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,388,599.71	18,024,952.80
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,982,065.20	26,426,115.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,994,734.61	24,544,850.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,962,120.61	24,114,225.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	15,954,152.50
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,030,795.75	26,460,528.83
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,274,990.46	22,783,959.51
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	23,107,066.80
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	17,523,077.20
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,947,552.45	49,052,250.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,996,402.10	31,422,871.35
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/4/2018	25,000,000.00	25,000,000.00	24,116,625.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/2016	50,000,000.00	49,948,038.54	49,592,600.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	50,000,000.00	49,965,372.81	48,926,600.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	36,535,000.00	36,509,697.91	35,750,666.62
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	1/11/2017	44,895,000.00	44,847,991.68	44,452,245.51

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PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	9/4/2018	39,815,000.00	39,815,000.00	38,588,857.26
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	23,750,000.00	23,685,020.94	23,150,312.50
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	1/23/2019	46,200,000.00	46,189,594.08	44,756,342.40
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	50,000,000.00	49,864,844.08	48,737,500.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	150,000.00	149,594.53	146,212.50
PSI	NTRD	FFCB	92118	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,018,100.00
PSI	NTRD	FFCB	92119	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,018,100.00
PSI	NTRD	FFCB	92120	FFCB 0.18	0.18000	12/26/2013	28,500,000.00	28,500,000.00	28,510,317.00
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	25,000,000.00	25,000,000.00	24,282,650.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	25,000,000.00	24,977,019.63	24,282,650.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	10,600,000.00	10,595,128.16	10,295,843.60
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	25,000,000.00	25,000,000.00	24,282,650.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	25,000,000.00	25,000,000.00	24,091,075.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	25,000,000.00	25,000,000.00	24,091,075.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	25,000,000.00	25,000,000.00	24,091,075.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	19,400,000.00	19,400,000.00	18,694,674.20
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	18,000,000.00	18,000,000.00	17,345,574.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	4/11/2018	25,000,000.00	24,964,800.11	24,374,375.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	2/14/2019	8,775,000.00	8,775,000.00	8,554,098.15
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	4/17/2019	28,640,000.00	28,620,904.49	27,554,544.00
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	4/17/2019	8,330,000.00	8,330,000.00	8,014,293.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	4/17/2019	34,475,000.00	34,475,000.00	33,116,857.38
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	5/1/2019	15,150,000.00	15,131,857.68	14,517,048.15
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	5/1/2019	25,000,000.00	24,986,108.85	23,907,000.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	5/1/2019	43,500,000.00	43,475,412.67	41,598,180.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	5/1/2019	20,000,000.00	19,976,049.75	19,164,420.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/6/2018	25,000,000.00	25,000,000.00	24,120,400.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	5/15/2019	25,000,000.00	24,957,807.51	23,956,300.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	5/15/2019	25,000,000.00	24,957,807.51	23,956,300.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	5/15/2019	25,000,000.00	24,957,807.51	23,956,300.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	8/20/2018	25,000,000.00	25,000,000.00	24,303,425.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	5/22/2018	25,000,000.00	24,969,965.09	24,440,000.00
PSI	NTRD	FFCB	93461	FFCB 1.97 (CALLABLE)	1.97000	6/24/2019	20,000,000.00	19,994,104.06	19,630,520.00

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PSI	NTRD	FFCB	93462	FFCB 1.97 (CALLABLE)	1.97000	6/24/2019	17,000,000.00	16,994,988.45	16,685,942.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	3/21/2019	25,000,000.00	24,038,448.68	24,266,400.00
PSI	NTRD	FFCB	93725	FFCB 2.25 (CALLABLE)	2.25000	7/25/2019	20,000,000.00	20,000,000.00	19,931,820.00
PSI	NTRD	FFCB	93726	FFCB 2.25 (CALLABLE)	2.25000	7/25/2019	12,500,000.00	12,500,000.00	12,457,387.50
PSI	NTRD	FFCB	93727	FFCB 2.25 (CALLABLE)	2.25000	7/25/2019	8,000,000.00	8,000,000.00	7,972,728.00
PSI	NTRD	FFCB	93737	FFCB 2.25 (CALLABLE)	2.25000	7/25/2019	7,150,000.00	7,150,000.00	7,125,625.65
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	3/21/2019	9,020,000.00	8,814,241.84	8,755,317.12
		FFCB Total					2,065,005,000.00	2,063,514,887.79	2,029,234,184.80
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	24,872,161.46	25,148,426.96
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,025,438.06	4,070,148.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	28,834,023.47	28,921,953.75
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,055,138.34	25,187,850.00
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	39,941,541.35	40,326,639.48
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,270,510.45	19,930,230.65
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,155,905.89	45,003,577.56
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,056,859.41	13,180,297.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,574,086.44	51,961,350.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,265,172.64	9,519,319.32
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,339,617.99	51,011,000.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,224,168.36	25,688,125.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,349,904.05	51,299,450.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,936,584.79	44,802,720.00
PSI	NTRD	FHLB	90479	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,091,100.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,091,100.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	26,600,000.00	26,584,278.18	26,324,078.20
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	29,725,000.00	29,707,431.16	29,416,662.58
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,997,791.02	50,091,100.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.00000	8/9/2017	25,000,000.00	24,989,943.87	24,488,400.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,996,514.47	24,590,475.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,994,151.52	50,002,600.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,994,151.52	50,002,600.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,996,607.88	29,001,508.00

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PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	24,483,475.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	31,491,863.84
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	29,306,460.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,978,675.70	24,476,800.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	7/26/2017	20,930,000.00	20,930,000.00	20,719,988.38
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	48,554,800.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	45,200,000.00	45,189,901.69	43,666,861.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	50,000,000.00	49,988,829.30	48,304,050.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	28,000,000.00	27,987,488.82	27,050,268.00
PSI	NTRD	FHLB	91886	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,987,614.01	50,006,050.00
PSI	NTRD	FHLB	91887	FHLB 0.125	0.12500	12/6/2013	25,000,000.00	24,993,807.01	25,003,025.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	45,900,000.00	45,856,591.41	44,259,579.90
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	50,000,000.00	49,952,713.96	48,213,050.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	37,945,000.00	37,910,823.45	36,588,883.65
PSI	NTRD	FHLB	91961	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,989,248.87	50,006,250.00
PSI	NTRD	FHLB	91962	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,989,248.87	50,006,250.00
PSI	NTRD	FHLB	91963	FHLB 0.125	0.12500	12/10/2013	8,000,000.00	7,998,279.82	8,001,000.00
PSI	NTRD	FHLB	91998	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,023,229.20	50,038,200.00
PSI	NTRD	FHLB	91999	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,023,229.20	50,038,200.00
PSI	NTRD	FHLB	92001	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,992,173.67	50,006,050.00
PSI	NTRD	FHLB	92002	FHLB 0.125	0.12500	12/6/2013	30,000,000.00	29,995,304.20	30,003,630.00
PSI	NTRD	FHLB	92013	FHLB 4.875	4.87500	11/27/2013	35,000,000.00	35,531,022.23	35,540,540.00
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/1/2018	15,915,000.00	15,915,000.00	15,528,154.10
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	48,554,800.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/2018	50,000,000.00	50,000,000.00	48,592,450.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/2018	50,000,000.00	50,000,000.00	48,571,600.00
PSI	NTRD	FHLB	92104	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,997,607.84	50,015,300.00
PSI	NTRD	FHLB	92105	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,997,607.84	50,015,300.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/2017	31,760,000.00	31,752,999.23	31,117,177.60
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	1/29/2018	50,000,000.00	50,000,000.00	49,192,450.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	1/29/2019	50,000,000.00	50,000,000.00	48,657,850.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	2/26/2019	25,000,000.00	24,988,390.00	24,364,250.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	2/28/2019	10,200,000.00	10,200,000.00	9,952,752.00

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PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	7/11/2018	25,000,000.00	25,000,000.00	24,437,300.00
PSI	NTRD	FHLB	92893	FHLB 0.120	0.12000	10/3/2013	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	FHLB	92894	FHLB 0.120	0.12000	10/3/2013	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	FHLB	92895	FHLB 0.120	0.12000	10/3/2013	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	7/11/2018	13,550,000.00	13,550,000.00	13,245,016.60
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	4/5/2019	7,150,000.00	7,150,000.00	6,965,801.70
PSI	NTRD	FHLB	93252	FHLB 0.100	0.10000	11/15/2013	50,000,000.00	49,999,650.55	50,001,450.00
PSI	NTRD	FHLB	93253	FHLB 0.100	0.10000	11/15/2013	50,000,000.00	49,999,650.55	50,001,450.00
PSI	NTRD	FHLB	93254	FHLB 0.10	0.10000	10/30/2013	50,000,000.00	49,999,756.02	50,001,250.00
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	6/5/2018	25,000,000.00	25,000,000.00	24,476,475.00
PSI	NTRD	FHLB	93553	FHLB 0.15	0.15000	5/1/2014	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	93554	FHLB 0.15	0.15000	5/1/2014	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	93555	FHLB 0.15	0.15000	5/1/2014	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	93556	FHLB 0.15	0.15000	5/1/2014	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	93557	FHLB 0.12	0.12000	3/28/2014	50,000,000.00	49,986,392.70	49,993,800.00
PSI	NTRD	FHLB	93558	FHLB 0.15	0.15000	5/1/2014	24,000,000.00	24,000,000.00	24,000,000.00
PSI	NTRD	FHLB	93559	FHLB 0.12	0.12000	3/28/2014	50,000,000.00	49,986,392.70	49,993,800.00
PSI	NTRD	FHLB	93560	FHLB 0.14	0.14000	6/6/2014	50,000,000.00	49,982,034.88	49,990,750.00
PSI	NTRD	FHLB	93561	FHLB 0.12	0.12000	3/28/2014	50,000,000.00	49,986,392.70	49,993,800.00
PSI	NTRD	FHLB	93562	FHLB 0.12	0.12000	3/28/2014	27,000,000.00	26,992,652.06	26,996,652.00
PSI	NTRD	FHLB	93563	FHLB 0.14	0.14000	6/6/2014	24,000,000.00	23,991,376.74	23,995,560.00
PSI	NTRD	FHLB	93589	FHLB 0.10	0.10000	12/3/2013	50,000,000.00	49,998,037.97	50,001,700.00
PSI	NTRD	FHLB	93590	FHLB 0.10	0.10000	12/3/2013	1,280,000.00	1,279,949.77	1,280,043.52
PSI	NTRD	FHLB	93612	FHLB 1.125 (CALLABLE)	1.12500	6/26/2017	25,000,000.00	24,816,239.68	24,961,750.00
		FHLB Total					3,005,135,000.00	3,008,055,294.96	2,990,822,468.99
PSI	NTRD	FHLD	92889	FHLB D/N	0.11100	10/4/2013	50,000,000.00	49,990,133.33	49,997,350.00
PSI	NTRD	FHLD	92890	FHLB D/N	0.11100	10/4/2013	50,000,000.00	49,990,133.33	49,997,350.00
PSI	NTRD	FHLD	92891	FHLB D/N	0.11100	10/4/2013	50,000,000.00	49,990,133.33	49,997,350.00
PSI	NTRD	FHLD	93537	FHLB D/N	0.10000	12/20/2013	50,000,000.00	49,980,416.67	49,988,250.00
PSI	NTRD	FHLD	93540	FHLB D/N	0.10000	12/20/2013	50,000,000.00	49,980,416.67	49,988,250.00
PSI	NTRD	FHLD	93542	FHLB D/N	0.10000	12/20/2013	50,000,000.00	49,980,416.67	49,988,250.00
PSI	NTRD	FHLD	93543	FHLB D/N	0.10000	12/20/2013	50,000,000.00	49,980,416.67	49,988,250.00

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		FHLD Total					350,000,000.00	349,892,066.67	349,945,050.00
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,136,263.35	7,225,059.50
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,104,288.45	25,157,650.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	50,668,708.17	50,995,750.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,065,975.68	25,695,425.00
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,981,753.75	50,200,400.00
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,006,912.28	50,045,900.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,006,912.28	50,045,900.00
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	49,011,150.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	49,691,500.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,990,199.56	49,166,650.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	49,691,550.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	49,184,050.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	49,172,800.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	49,172,800.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	49,175,650.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	49,181,750.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	25,745,539.95
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	49,653,000.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	49,367,100.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	49,677,350.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,240,595.31	46,893,829.50
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,143,827.74	21,983,033.30
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	24,593,525.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,525,006.68
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,021,264.48	50,033,950.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,021,264.48	50,033,950.00
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	48,919,600.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	48,919,600.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	48,919,600.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	48,979,300.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	48,979,300.00

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PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	24,991,276.01	24,489,650.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	25,000,000.00	24,489,650.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/2018	10,175,000.00	10,175,000.00	9,830,586.43
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	1/15/2019	50,000,000.00	50,000,000.00	48,585,850.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/8/2018	14,320,000.00	14,320,000.00	13,955,441.44
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	1/3/2019	50,000,000.00	50,000,000.00	48,507,050.00
PSI	NTRD	FHLM	92820	FHLMC 0.875	0.87500	10/28/2013	20,000,000.00	20,035,781.05	20,037,920.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	4/16/2019	25,000,000.00	25,000,000.00	24,073,150.00
PSI	NTRD	FHLM	92864	FHLMC 0.875	0.87500	10/28/2013	50,000,000.00	50,090,050.49	50,094,800.00
PSI	NTRD	FHLM	92882	FHLMC 0.625	0.62500	12/23/2013	50,000,000.00	50,097,282.44	50,099,550.00
PSI	NTRD	FHLM	92883	FHLMC 0.625	0.62500	12/23/2013	50,000,000.00	50,097,282.44	50,099,550.00
PSI	NTRD	FHLM	92884	FHLMC 0.625	0.62500	12/23/2013	50,000,000.00	50,097,282.44	50,099,550.00
PSI	NTRD	FHLM	92885	FHLMC 0.625	0.62500	12/23/2013	5,790,000.00	5,801,265.31	5,801,527.89
PSI	NTRD	FHLM	92896	FHLMC 0.875	0.87500	10/28/2013	50,000,000.00	50,090,167.49	50,094,800.00
PSI	NTRD	FHLM	92897	FHLMC 0.875	0.87500	10/28/2013	5,000,000.00	5,009,016.75	5,009,480.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	4/24/2019	21,850,000.00	21,850,000.00	21,070,872.70
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	5/7/2018	25,000,000.00	25,000,000.00	24,231,650.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	5/13/2019	26,470,000.00	26,470,000.00	25,354,792.43
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	5/8/2019	22,000,000.00	22,000,000.00	21,207,538.00
PSI	NTRD	FHLM	93567	FHLMC 0.145	0.14500	3/27/2014	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	FHLM	93568	FHLMC 0.145	0.14500	3/27/2014	15,000,000.00	15,000,000.00	15,001,620.00
PSI	NTRD	FHLM	93569	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	50,989,703.48	50,995,750.00
PSI	NTRD	FHLM	93570	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	50,989,703.48	50,995,750.00
PSI	NTRD	FHLM	93571	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	50,989,703.48	50,995,750.00
PSI	NTRD	FHLM	93572	FHLMC 4.50	4.50000	1/15/2014	40,874,000.00	41,683,062.81	41,688,005.71
PSI	NTRD	FHLM	93629	FHLMC 2.15 (CALLABLE)	2.15000	7/25/2018	25,000,000.00	25,000,000.00	25,073,200.00
PSI	NTRD	FHLM	93630	FHLMC 2.15 (CALLABLE)	2.15000	7/25/2018	25,000,000.00	25,000,000.00	25,072,350.00
		FHLM Total					2,219,623,000.00	2,224,854,543.20	2,202,998,903.53
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.17000	11/27/2013	50,000,000.00	49,971,902.78	49,993,450.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.17000	11/27/2013	50,000,000.00	49,971,902.78	49,993,450.00
PSI	NTRD	FHLMD	93497	FHLMC D/N	0.09000	9/23/2013	50,000,000.00	49,993,250.00	49,998,550.00
PSI	NTRD	FHLMD	93498	FHLMC D/N	0.09000	9/23/2013	15,790,000.00	15,787,868.35	15,789,542.09

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PSI	NTRD	FHLMD	93547	FHLMC D/N	0.11000	12/30/2013	50,000,000.00	49,976,777.78	49,987,400.00
PSI	NTRD	FHLMD	93548	FHLMC D/N	0.11000	12/30/2013	50,000,000.00	49,976,777.78	49,987,400.00
PSI	NTRD	FHLMD	93551	FHLMC D/N	0.12000	1/17/2014	50,000,000.00	49,971,666.67	49,983,550.00
PSI	NTRD	FHLMD	93552	FHLMC D/N	0.12000	1/17/2014	50,000,000.00	49,971,666.67	49,983,550.00
		FHLMD Total					365,790,000.00	365,621,812.81	365,716,892.09
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,246,274.88	50,508,100.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,311,455.24	50,689,800.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,311,455.24	50,689,800.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	25,831,700.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,986,839.40	25,698,325.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,379,041.93	25,979,775.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,116,430.90	35,886,025.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,958,875.48	25,607,025.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,350,472.28	50,792,150.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,326,485.59	50,792,150.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	55,974,190.16	56,563,550.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	55,974,190.16	56,563,550.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,243,405.00	50,792,150.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,278,533.86	50,792,150.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,356,923.65	50,513,050.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,681,590.98	50,792,150.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,340,795.49	25,396,075.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,600,313.54	50,792,150.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,600,313.54	50,792,150.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,356,923.65	50,513,050.00
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	48,925,200.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	32,921,767.08
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	29,461,200.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,753.29	14,648,040.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,795,210.08	14,424,450.00
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,104,076.92	49,155,450.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,591,154.53	12,352,764.59

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PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,051,450.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	49,034,950.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	49,034,950.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	49,984,723.44	49,034,950.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/2018	50,000,000.00	50,000,000.00	48,245,550.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	39,575,000.00	39,575,000.00	38,811,162.93
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/2018	22,650,000.00	22,650,000.00	21,865,381.35
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/2018	50,000,000.00	50,000,000.00	48,194,000.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/2018	20,900,000.00	20,881,236.74	20,120,450.90
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/2018	50,000,000.00	50,000,000.00	48,434,350.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	50,000,000.00	50,000,000.00	48,465,300.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	48,228,400.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/2018	50,000,000.00	50,000,000.00	48,225,750.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/2018	50,000,000.00	50,000,000.00	48,245,650.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	48,228,400.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	15,000,000.00	15,000,000.00	14,468,520.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	50,000,000.00	49,185,750.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/2018	50,000,000.00	50,000,000.00	48,511,300.00
PSI	NTRD	FNMA	92144	FNMA 0.75	0.75000	12/18/2013	50,000,000.00	50,108,638.43	50,131,250.00
PSI	NTRD	FNMA	92145	FNMA 0.75	0.75000	12/18/2013	50,000,000.00	50,108,638.43	50,131,250.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	36,600,000.00	36,591,729.41	35,476,599.60
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/2018	25,000,000.00	25,000,000.00	24,149,100.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/2018	25,000,000.00	25,000,000.00	24,149,100.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/2018	25,000,000.00	25,000,000.00	24,215,275.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	6/3/2019	25,000,000.00	25,000,000.00	24,116,050.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/2018	25,000,000.00	24,962,415.23	24,103,500.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	6/3/2019	12,975,000.00	12,847,932.02	12,516,229.95
PSI	NTRD	FNMA	93478	FNMA 2.125 (CALLABLE)	2.12500	7/11/2019	25,000,000.00	25,000,000.00	24,799,425.00
		FNMA Total					2,163,560,000.00	2,181,089,019.49	2,157,047,791.40
PSI	NTRD	FNMD	91830	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,981,111.11	49,996,450.00
PSI	NTRD	FNMD	91831	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,981,111.11	49,996,450.00
PSI	NTRD	FNMD	91878	FNMA D/N	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	FNMD	91879	FNMA D/N	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMD	91880	FNMA D/N	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMD	91881	FNMA D/N	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,986,444.44	49,997,450.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,986,444.44	49,997,450.00
		FNMD Total					400,000,000.00	399,935,111.10	399,987,800.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.75000	11/14/2017	50,000,000.00	50,000,000.00	48,693,050.00
		FRAM2 Total					50,000,000.00	50,000,000.00	48,693,050.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.37275	6/25/2015	50,000,000.00	50,000,000.00	49,780,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.37275	6/25/2015	50,000,000.00	50,000,000.00	49,780,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,560,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY CD FRCD	1.14990	4/9/2014	50,000,000.00	50,003,296.31	50,316,050.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.42560	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.21860	1/12/2015	21,500,000.00	21,684,772.03	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.56860	10/10/2014	50,000,000.00	50,005,828.47	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.41810	10/15/2013	50,000,000.00	50,000,000.00	50,028,650.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.35225	12/20/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.41590	4/27/2015	50,000,000.00	50,008,578.18	49,975,000.00
		FRCDQ2 Total					321,500,000.00	321,702,474.99	321,733,950.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.75000	11/13/2017	50,000,000.00	50,000,000.00	48,592,800.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.75000	11/14/2017	50,000,000.00	50,000,000.00	48,587,850.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.75000	11/13/2017	50,000,000.00	50,000,000.00	48,390,250.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	1.00000	12/18/2017	50,000,000.00	50,000,000.00	48,535,650.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	1.12500	12/28/2018	50,000,000.00	50,000,000.00	47,579,600.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	1.12500	12/28/2018	50,000,000.00	50,000,000.00	47,579,600.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	1.25000	12/28/2018	50,000,000.00	50,000,000.00	47,428,050.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	1.25000	1/8/2019	50,000,000.00	50,000,000.00	47,553,550.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	1.25000	12/18/2018	50,000,000.00	50,000,000.00	47,622,000.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	1.37500	1/14/2019	50,000,000.00	50,000,000.00	47,665,500.00

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PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	1.25000	1/28/2019	50,000,000.00	50,000,000.00	47,622,400.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	1.37500	1/25/2019	50,000,000.00	50,000,000.00	47,630,600.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	1.50000	1/28/2019	50,000,000.00	50,000,000.00	47,635,400.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	1.25000	1/28/2019	50,000,000.00	50,000,000.00	47,622,400.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	1.50000	1/28/2019	50,000,000.00	50,000,000.00	47,685,900.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	2.00000	4/11/2019	25,000,000.00	25,000,000.00	23,798,150.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	2.50000	4/17/2019	25,000,000.00	25,000,000.00	23,764,225.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	3.50000	5/15/2019	25,000,000.00	25,000,000.00	23,675,000.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	3.50000	5/15/2019	25,000,000.00	25,000,000.00	23,675,000.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	2.50000	5/21/2019	25,000,000.00	25,000,000.00	23,682,925.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	2.50000	5/21/2019	25,000,000.00	25,000,000.00	23,682,925.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	3.50000	5/15/2019	25,000,000.00	25,000,000.00	23,675,000.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	3.75000	5/22/2019	25,000,000.00	25,000,000.00	23,691,000.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	3.50000	5/28/2019	25,000,000.00	25,000,000.00	23,712,950.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	4.00000	5/22/2019	50,000,000.00	50,000,000.00	47,569,500.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	4.00000	5/22/2019	25,000,000.00	25,000,000.00	23,784,750.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	4.00000	5/22/2019	25,000,000.00	25,000,000.00	23,784,750.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	6.00000	6/27/2019	50,000,000.00	50,000,000.00	48,368,500.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	7.00000	7/11/2019	25,000,000.00	25,000,000.00	24,712,400.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	8.00000	7/17/2019	25,000,000.00	25,000,000.00	24,812,600.00
		MCPN Total					1,175,000,000.00	1,175,000,000.00	1,124,121,225.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.75000	6/5/2017	50,000,000.00	49,996,155.53	48,955,250.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	8,318,758.96
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.75000	12/11/2017	50,000,000.00	50,000,000.00	49,646,300.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	49,040,950.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.75000	12/18/2017	50,000,000.00	50,000,000.00	49,315,600.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.75000	12/13/2017	50,000,000.00	50,000,000.00	49,462,750.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	49,382,650.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/2018	25,000,000.00	25,000,000.00	24,288,550.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/2018	14,000,000.00	14,000,000.00	13,601,588.00
		MCSA Total					347,380,000.00	347,376,155.53	342,012,396.96

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PSI	NTRD	NCD1	93071	WELLS FARGO BANK NA CD	0.17000	8/23/2013	50,000,000.00	50,000,000.00	50,002,850.00
PSI	NTRD	NCD1	93211	WELLS FARGO BANK NA CD	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	NCD1	93280	WELLS FARGO BANK NA CD	0.13000	8/30/2013	50,000,000.00	50,000,000.00	50,002,050.00
PSI	NTRD	NCD1	93363	WELLS FARGO BANK NA CD	0.13000	9/3/2013	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	NCD1	93611	UNION BANK OF CALIFORNIA NA CD	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	NCD1	93625	UNION BANK OF CALIFORNIA NA CD	0.15000	8/8/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	NCD1	93641	UNION BANK OF CALIFORNIA NA CD	0.15000	8/15/2013	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	NCD1	93663	WELLS FARGO BANK NA CD	0.15000	8/20/2013	50,000,000.00	50,000,526.95	50,001,900.00
PSI	NTRD	NCD1	93681	UNION BANK OF CALIFORNIA NA CD	0.15000	8/16/2013	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	NCD1	93706	UNION BANK OF CALIFORNIA NA CD	0.14000	8/20/2013	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	NCD1	93707	UNION BANK OF CALIFORNIA NA CD	0.14000	8/20/2013	25,000,000.00	25,000,000.00	25,000,825.00
PSI	NTRD	NCD1	93773	UNION BANK OF CALIFORNIA NA CD	0.11000	8/20/2013	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	NCD1	93820	UNION BANK OF CALIFORNIA NA CD	0.15000	10/1/2013	50,000,000.00	50,000,000.00	49,997,417.00
		NCD1 Total					625,000,000.00	625,000,526.95	625,011,792.00
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,424,948.77	51,193,350.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,212,474.39	25,596,675.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,223,124.57	51,121,090.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,202,922.13	51,121,090.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,005,332.03	50,023,450.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,005,332.03	50,023,450.00
PSI	NTRD	NOTE	92142	USTN 0.75	0.75000	12/15/2013	50,000,000.00	50,104,872.12	50,123,045.00
PSI	NTRD	NOTE	92143	USTN 0.75	0.75000	12/15/2013	50,000,000.00	50,104,872.12	50,123,045.00
		NOTE Total					375,000,000.00	374,283,878.16	379,325,195.00
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/2013	50,000,000.00	49,976,666.67	49,994,550.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/2013	50,000,000.00	49,976,666.67	49,994,550.00
		TBIL Total					100,000,000.00	99,953,333.34	99,989,100.00
PSI	NTRD	YANK1	92855	UBS AG STAMFORD CT CD	0.23000	8/5/2013	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	92856	UBS AG STAMFORD CT CD	0.23000	8/5/2013	25,000,000.00	25,000,000.00	25,000,450.00
PSI	NTRD	YANK1	92871	CREDIT SUISSE NY CD	0.27000	9/3/2013	50,000,000.00	50,000,000.00	50,003,750.00
PSI	NTRD	YANK1	92872	CREDIT SUISSE NY CD	0.27000	9/3/2013	25,000,000.00	25,000,000.00	25,001,875.00

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PSI	NTRD	YANK1	93084	NORDEA BANK FINLAND PLC NY CD	0.26000	8/26/2013	50,000,000.00	50,001,731.82	50,004,300.00
PSI	NTRD	YANK1	93085	NORDEA BANK FINLAND PLC NY CD	0.26000	8/26/2013	25,000,000.00	25,000,865.91	25,002,150.00
PSI	NTRD	YANK1	93233	BANK OF MONTREAL CHICAGO CD	0.16000	8/15/2013	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	93234	BANK OF MONTREAL CHICAGO CD	0.16000	8/15/2013	25,000,000.00	25,000,000.00	24,999,775.00
PSI	NTRD	YANK1	93246	CREDIT AGRICOLE CIB NY CD	0.22000	8/1/2013	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	93247	DEUTSCHE BANK AG NY CD	0.24000	8/27/2013	50,000,000.00	50,000,360.87	50,003,700.00
PSI	NTRD	YANK1	93329	CREDIT AGRICOLE CIB NY CD	0.16000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93330	DNB BANK ASA NY CD	0.18000	8/30/2013	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	YANK1	93331	DEUTSCHE BANK AG NY CD	0.22000	8/28/2013	50,000,000.00	50,000,374.80	50,003,100.00
PSI	NTRD	YANK1	93332	DEUTSCHE BANK AG NY CD	0.22000	8/28/2013	25,000,000.00	25,000,187.40	25,001,550.00
PSI	NTRD	YANK1	93341	SOCIETE GENERALE NY CD	0.21000	8/1/2013	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	93353	AU & NZ BANKING GRP NY CD	0.19000	12/20/2013	50,000,000.00	50,000,000.00	50,005,900.00
PSI	NTRD	YANK1	93375	BANK OF MONTREAL CHICAGO CD	0.18000	9/6/2013	50,000,000.00	50,000,499.79	49,997,900.00
PSI	NTRD	YANK1	93386	COMMONWEALTH BK OF AU NY CD	0.20000	12/11/2013	50,000,000.00	50,001,831.56	50,007,350.00
PSI	NTRD	YANK1	93395	BANK OF MONTREAL CHICAGO CD	0.14000	8/8/2013	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	93402	SOCIETE GENERALE NY CD	0.22000	8/15/2013	50,000,000.00	50,000,194.37	50,000,800.00
PSI	NTRD	YANK1	93403	BANK OF MONTREAL CHICAGO CD	0.15000	8/15/2013	25,000,000.00	25,000,000.00	24,999,675.00
PSI	NTRD	YANK1	93404	TORONTO DOMINION BANK NY CD	0.12000	8/15/2013	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	YANK1	93416	DNB BANK ASA NY CD	0.14000	8/15/2013	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	93439	SOCIETE GENERALE NY CD	0.21000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93467	SVENSKA HANDELSBANKEN NY CD	0.15000	8/20/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93474	SOCIETE GENERALE NY CD	0.27000	9/3/2013	50,000,000.00	50,000,458.08	50,002,350.00
PSI	NTRD	YANK1	93475	SOCIETE GENERALE NY CD	0.20000	8/1/2013	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	93488	COMMONWEALTH BK OF AU NY CD	0.22000	12/20/2013	50,000,000.00	50,001,956.30	50,011,800.00
PSI	NTRD	YANK1	93502	SVENSKA HANDELSBANKEN NY CD	0.18000	9/30/2013	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	93509	SOCIETE GENERALE NY CD	0.24000	9/3/2013	50,000,000.00	50,000,458.13	50,000,900.00
PSI	NTRD	YANK1	93513	SVENSKA HANDELSBANKEN NY CD	0.15000	8/30/2013	50,000,000.00	50,000,201.34	50,000,000.00
PSI	NTRD	YANK1	93531	SVENSKA HANDELSBANKEN NY CD	0.15000	8/29/2013	50,000,000.00	50,000,194.40	50,000,000.00
PSI	NTRD	YANK1	93532	SVENSKA HANDELSBANKEN NY CD	0.18000	9/30/2013	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	93533	UBS AG STAMFORD CT CD	0.18000	9/30/2013	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	93534	UBS AG STAMFORD CT CD	0.18000	9/30/2013	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	93535	AU & NZ BANKING GRP NY CD	0.19000	12/30/2013	50,000,000.00	50,000,000.00	50,006,300.00
PSI	NTRD	YANK1	93536	AU & NZ BANKING GRP NY CD	0.19000	12/30/2013	25,000,000.00	25,000,000.00	25,003,150.00

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PSI	NTRD	YANK1	93541	DNB BANK ASA NY CD	0.14000	8/30/2013	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	93544	LLOYDS TSB BANK PLC NY CD	0.20000	9/27/2013	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	93545	DNB BANK ASA NY CD	0.14000	8/27/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	93546	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	9/13/2013	50,000,000.00	50,000,597.04	50,001,200.00
PSI	NTRD	YANK1	93549	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	9/13/2013	50,000,000.00	50,000,597.04	50,001,200.00
PSI	NTRD	YANK1	93550	TORONTO DOMINION BANK NY CD	0.25500	1/17/2014	50,000,000.00	50,002,343.97	50,015,300.00
PSI	NTRD	YANK1	93585	BANK OF NOVA SCOTIA HOUSTON CD	0.17000	9/30/2013	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	YANK1	93586	NORDEA BANK FINLAND PLC NY CD	0.16000	9/30/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93588	LLOYDS TSB BANK PLC NY CD	0.19000	9/30/2013	50,000,000.00	50,000,832.94	50,000,800.00
PSI	NTRD	YANK1	93600	SVENSKA HANDELSBANKEN NY CD	0.18000	10/1/2013	50,000,000.00	50,000,000.00	49,998,250.00
PSI	NTRD	YANK1	93601	BANK OF NOVA SCOTIA HOUSTON CD	0.17000	10/2/2013	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	YANK1	93604	DNB BANK ASA NY CD	0.18000	10/4/2013	50,000,000.00	50,000,000.00	49,998,150.00
PSI	NTRD	YANK1	93622	BNP PARIBAS SF CD	0.19000	9/5/2013	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	93626	CREDIT AGRICOLE CIB NY CD	0.15000	8/5/2013	50,000,000.00	50,000,055.55	49,999,900.00
PSI	NTRD	YANK1	93638	LLOYDS TSB BANK PLC NY CD	0.14000	8/9/2013	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	93642	DEUTSCHE BANK AG NY CD	0.21000	9/26/2013	50,000,000.00	50,000,777.43	50,002,350.00
PSI	NTRD	YANK1	93647	LLOYDS TSB BANK PLC NY CD	0.19000	10/10/2013	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	YANK1	93653	BARCLAYS BANK PLC NY CD	0.15000	9/13/2013	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	93664	AU & NZ BANKING GRP NY CD	0.20000	1/17/2014	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	93665	AU & NZ BANKING GRP NY CD	0.20000	1/17/2014	50,000,000.00	50,000,000.00	50,002,350.00
PSI	NTRD	YANK1	93666	TORONTO DOMINION BANK NY CD	0.21000	11/1/2013	25,000,000.00	25,002,553.25	25,003,850.00
PSI	NTRD	YANK1	93667	NORDEA BANK FINLAND PLC NY CD	0.17000	10/11/2013	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	4/14/2014	50,000,000.00	50,000,000.00	50,003,500.00
PSI	NTRD	YANK1	93680	BNP PARIBAS SF CD	0.14000	8/15/2013	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	93686	CREDIT AGRICOLE CIB NY CD	0.20000	9/13/2013	50,000,000.00	50,000,597.03	49,998,750.00
PSI	NTRD	YANK1	93710	BANK OF MONTREAL CHICAGO CD	0.20000	10/21/2013	50,000,000.00	50,001,124.44	49,995,400.00
PSI	NTRD	YANK1	93720	BARCLAYS BANK PLC NY CD	0.15000	9/24/2013	50,000,000.00	50,000,000.00	49,998,450.00
PSI	NTRD	YANK1	93721	BARCLAYS BANK PLC NY CD	0.15000	9/20/2013	50,000,000.00	50,000,000.00	49,998,550.00
PSI	NTRD	YANK1	93733	CREDIT AGRICOLE CIB NY CD	0.18000	9/3/2013	50,000,000.00	50,000,458.23	49,998,100.00
PSI	NTRD	YANK1	93764	TORONTO DOMINION BANK NY CD	0.14000	8/27/2013	50,000,000.00	50,000,541.57	50,003,350.00
PSI	NTRD	YANK1	93774	BNP PARIBAS SF CD	0.14000	8/30/2013	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	93792	BARCLAYS BANK PLC NY CD	0.19000	10/31/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93793	LLOYDS TSB BANK PLC NY CD	0.14000	9/5/2013	50,000,000.00	50,000,000.00	49,998,000.00

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PSI	NTRD	YANK1	93804	BNP PARIBAS SF CD	0.14000	9/5/2013	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	93808	NORDEA BANK FINLAND PLC NY CD	0.17000	11/1/2013	50,000,000.00	50,001,277.24	49,996,125.00
PSI	NTRD	YANK1	93818	BNP PARIBAS SF CD	0.14000	9/4/2013	50,000,000.00	50,000,000.00	49,999,513.50
PSI	NTRD	YANK1	93821	BARCLAYS BANK PLC NY CD	0.17000	10/30/2013	50,000,000.00	50,000,000.00	49,991,158.00
		YANK1 Total					3,450,000,000.00	3,450,021,070.50	3,450,075,571.50
	NTRD Total						23,351,031,000.00	23,373,957,276.86	23,224,743,214.91
				NTRD Historical Cost				**23,424,697,202.87**	
PSI	TRADE	FNMA	93272	FNMA 0.875	0.87500	5/21/2018	50,000,000.00	49,707,666.67	48,520,650.00
PSI	TRADE	FNMA	93311	FNMA 0.875	0.87500	5/21/2018	25,000,000.00	24,765,618.49	24,260,325.00
		FNMA Total					75,000,000.00	74,473,285.16	72,780,975.00
PSI	TRADE	NOTE	93206	USTN 0.625	0.62500	4/30/2018	50,000,000.00	49,570,129.16	48,406,250.00
PSI	TRADE	NOTE	93207	USTN 0.625	0.62500	4/30/2018	50,000,000.00	49,570,129.16	48,406,250.00
PSI	TRADE	NOTE	93283	USTN 0.625	0.62500	4/30/2018	50,000,000.00	49,447,768.54	48,406,250.00
PSI	TRADE	NOTE	93317	USTN 0.625	0.62500	4/30/2018	25,000,000.00	24,543,923.56	24,203,125.00
PSI	TRADE	NOTE	93471	USTN 1.00	1.00000	5/31/2018	25,000,000.00	24,725,493.86	24,601,550.00
		NOTE Total					200,000,000.00	197,857,444.28	194,023,425.00
	TRADE Total						275,000,000.00	272,330,729.44	266,804,400.00
				TRADE Historical Cost				**272,226,845.50**	
				PSI Total			**23,626,031,000.00**	**23,646,288,006.30**	**23,491,547,614.91**
				PSI Historical Cost				**23,696,924,048.37**	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,533,077.77	1,559,152.50
		CNFX Total					1,500,000.00	1,533,077.77	1,559,152.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,533,077.77	1,559,152.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	59,605.91	59,605.91	59,605.91
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	5,548.51	5,548.51	5,548.51
		1TRD Total					65,154.42	65,154.42	65,154.42
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	9/2/2021	4,945,000.00	4,945,000.00	4,945,000.00
		LTBD Total					4,945,000.00	4,945,000.00	4,945,000.00
	GF - GENERAL FUND Total						5,010,154.42	5,010,154.42	5,010,154.42
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,601.48	100,771.48
		BOND Total					85,000.00	85,601.48	100,771.48
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,601.48	100,771.48
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	2/4/2028	10,000,000.00	10,000,000.00	9,076,760.00
		FFCB Total					10,000,000.00	10,000,000.00	9,076,760.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	818,225.81	817,091.00	768,982.53
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	7,411,440.00
		FHLB Total					8,818,225.81	8,817,091.00	8,180,422.53
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	5/30/2028	1,500,000.00	1,493,327.61	1,374,636.00
		FHLM Total					1,500,000.00	1,493,327.61	1,374,636.00
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,621.27	5,650,896.00
		FNMA Total					6,000,000.00	5,994,621.27	5,650,896.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	2/22/2028	3,000,000.00	3,000,000.00	2,815,668.00
		MCSA Total					3,000,000.00	3,000,000.00	2,815,668.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						29,318,225.81	29,305,039.88	27,098,382.53

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SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/2017	130,000.00	129,886.52	126,842.82
		FFCB Total					130,000.00	129,886.52	126,842.82
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	5/25/2018	476,000.00	476,000.00	463,381.24
		FHLM Total					476,000.00	476,000.00	463,381.24
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	3/20/2018	1,573,000.00	1,572,562.73	1,545,145.32
		FNMA Total					1,573,000.00	1,572,562.73	1,545,145.32
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	227,248.57
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	570,000.00	570,000.00	562,198.41
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	1,400,000.00	1,400,000.00	1,384,420.80
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/2017	600,000.00	600,000.00	596,806.80
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/2017	107,000.00	107,000.00	105,420.15
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.55000	12/14/2017	800,000.00	800,000.00	786,239.20
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.50000	12/28/2017	188,000.00	188,000.00	184,414.65
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	5/29/2018	200,000.00	200,000.00	197,176.40
		MCSA Total					4,092,000.00	4,092,000.00	4,043,924.98
	SANIT - SANITATION DISTRICT Total						6,271,000.00	6,270,449.25	6,179,294.36
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2013	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2013	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2013	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2013	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2013	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2013	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2013	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2013	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2013	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2013	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2013	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2013	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2013	433,556.17	433,556.17	433,556.17

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

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SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2013	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2013	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2013	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2013	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2013	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2013	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2013	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2013	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2013	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2013	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2013	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2013	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2013	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/2013	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/2013	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/2013	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/2013	23,860.66	23,860.66	23,860.66
		CTDQ Total					39,320,230.56	39,320,230.56	39,320,230.56
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,320,230.56	39,320,230.56	39,320,230.56
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2013	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2013	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2013	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2013	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2013	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2013	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2013	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2013	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2013	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2013	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2013	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2013	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2013	120,967.08	120,967.08	120,967.08

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SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2013	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2013	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2013	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2013	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2013	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2013	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2013	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2013	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2013	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2013	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2013	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2013	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2013	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2013	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2013	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2013	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2013	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2013	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2013	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2013	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2013	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2013	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2013	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2013	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2013	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2013	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2013	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2013	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2013	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2013	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2013	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2013	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2013	67,994.74	67,994.74	67,994.74

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SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2013	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2013	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2013	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2013	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2013	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2013	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2013	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2013	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2013	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2013	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2013	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2013	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2013	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2013	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2013	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2013	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2013	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2013	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2013	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2013	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2013	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2013	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2013	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2013	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2013	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2013	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2013	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2013	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2013	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/2013	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/2013	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/2013	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/2013	6,149.47	6,149.47	6,149.47

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		CTDQ Total					10,133,763.34	10,133,763.34	10,133,763.34
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,133,763.34	10,133,763.34	10,133,763.34
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2013	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2013	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/2013	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF LAIF	0.00000	12/31/2013	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/2013	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/2013	23.17	23.17	23.17
		CTDQ Total					38,186.08	38,186.08	38,186.08
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,186.08	38,186.08	38,186.08
				SPI Total			**91,676,560.21**	**91,696,502.78**	**89,439,935.27**
				SPI Historical Cost				**91,745,815.60**	

TRUSTEE & MANAGED FUNDS
AS OF 07/31/2013
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,326,259.90
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM (OLD)	6,003,206.87
04/19/13	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM (NEW)	6,028,623.00
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,286.71
	DEUTSCHE BANK - TRUSTEE TOTAL	$15,360,376.48

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2013
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	$5,492.12
03/08/06	CCTSA TOBACCO BONDS 2006	38,484,754.52
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	731,429.74
11/24/09	LAC-CAL 2009 SERIES A	1,000,013.33
12/21/11	LAC-CAL 2011 SERIES A	2,022,610.36
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$42,244,300.07

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2013
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	$15,374,575.88
03/21/12	DISNEY PROJECT, 2012	4,225,745.71
12/02/02	MASTER REFUNDING 2002B	1,784,817.61
03/02/05	MASTER REFUNDING 2005A	26,883,550.35
12/13/06	MASTER REFUNDING 2006 A & B	29,708,951.75
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	334,078,763.57
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	135,198,825.16
	U.S. BANK - TRUSTEE TOTAL	$547,255,230.03

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2013
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
89735	WESTPAC BANKING CORP NY FRN	**0.65**	09/16/13	50,000,000.00	50,005,386.96	Cpn rate=Qtrly U5$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	**1.12**	01/07/14	19,150,000.00	19,096,221.42	Cpn rate=Qtrly U5$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	**0.53**	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly U5$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	**0.93**	09/28/15	50,000,000.00	50,107,225.57	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	**0.25**	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly U5$LIBOR-2bp
CNFL Totals				**194,150,000.00**	**194,208,833.95**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.07	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.02	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				**60,000,000.00**	**60,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.75	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91179	RABOBANK NEDERLAND NV NY FRCD	0.43	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.42	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.35	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.15	04/09/14	50,000,000.00	50,003,296.31	Cpn rate=Qtrly US$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.57	10/10/14	50,000,000.00	50,005,828.47	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.22	01/12/15	21,500,000.00	21,684,772.03	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.42	04/27/15	50,000,000.00	50,008,578.18	Cpn rate=Qtrly US$LIBOR+15bp.
FRCDQ2 Totals				**321,500,000.00**	**321,702,474.99**	
	CORPORATE AND AGENCY ISSUED TOTAL			**725,650,000.00**	**725,911,308.94**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.59	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.59	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.59	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
BAN Totals				**32,000,000.00**	**32,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**32,000,000.00**	**32,000,000.00**	
NTRD - PSI NON-TRADING Total				**757,650,000.00**	**757,911,308.94**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 07/31/2013
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of July 31, 2013
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	4,496,724,072.44	80.51 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	5,926,460,745.52	17.89 DAYS	0.00	0.00 DAYS
GOVERNMENTS	474,237,211.50	310.68 DAYS	197,857,444.28	1,737.87 DAYS
AGENCIES	12,165,338,891.55	1,093.90 DAYS	74,473,285.16	1,755.00 DAYS
MUNICIPALS	32,000,000.00	505.09 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	279,196,355.85	433.10 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	$23,373,957,276.86	601.53 DAYS	$272,330,729.44	1,742.56 DAYS

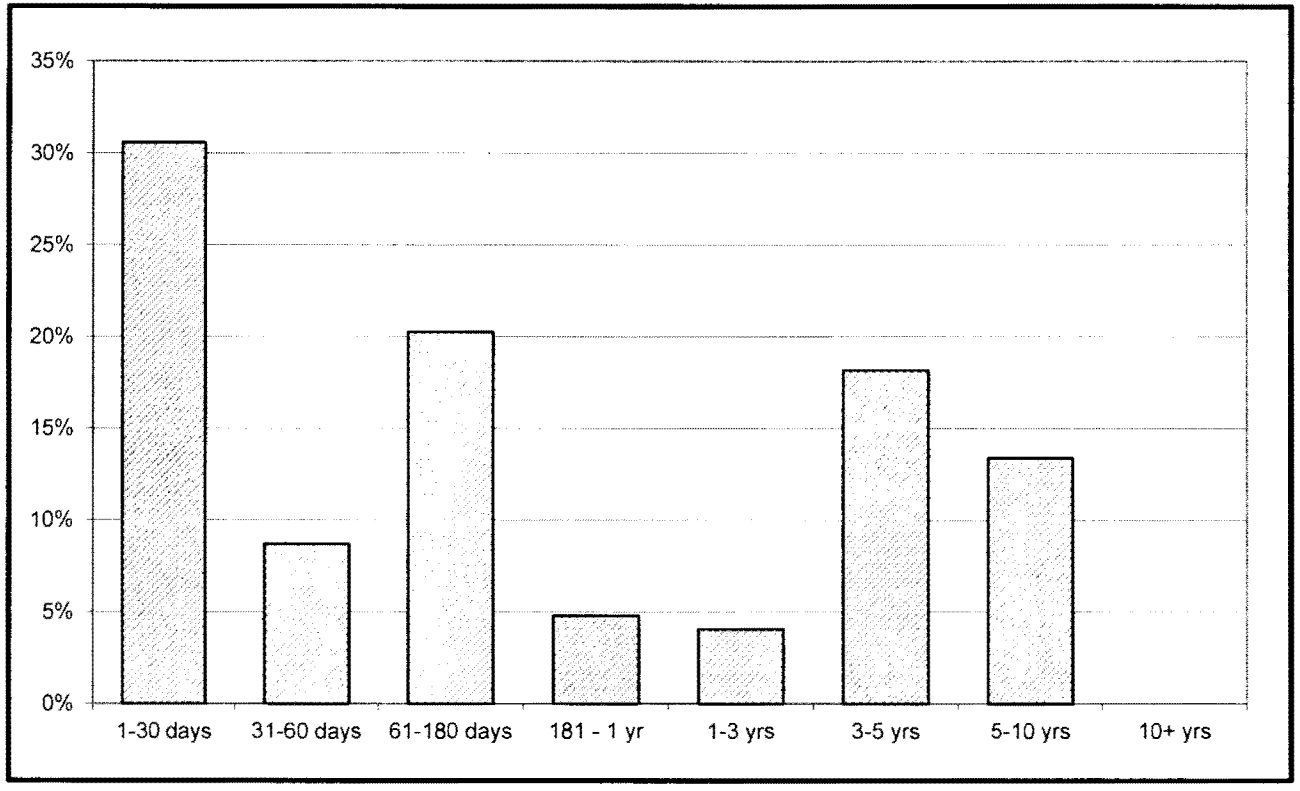
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	08/01/13 - 08/30/13	$7,231,675,000.00	30.61	30.61	$7,231,409,889.67	30.58	30.58
31 to 60 Days	08/31/13 - 09/29/13	$2,055,774,000.00	8.70	39.31	$2,055,796,670.59	8.70	39.28
61 to 90 Days	09/30/13 - 10/29/13	$1,725,744,000.00	7.30	46.61	$1,726,543,687.97	7.30	46.58
91 to 120 Days	10/30/13 - 11/28/13	$897,225,000.00	3.80	50.41	$897,723,066.32	3.80	50.37
121 to 180 Days	11/29/13 - 01/27/14	$2,162,309,000.00	9.15	59.56	$2,167,671,136.65	9.17	59.54
181 to 270 Days	01/28/14 - 04/27/14	$571,939,000.00	2.42	61.99	$572,801,425.48	2.42	61.96
271 to 365 Days	04/28/14 - 07/31/14	$565,000,000.00	2.39	64.38	$565,310,820.63	2.39	64.35
1 to 1.5 YEARS	08/01/14 - 01/29/15	$250,030,000.00	1.06	65.44	$251,471,451.45	1.06	65.42
1.5 to 2 YEARS	01/30/15 - 07/31/15	$351,455,000.00	1.49	66.92	$352,747,389.64	1.49	66.91
2 to 3 YEARS	07/31/15 - 07/31/16	$360,000,000.00	1.52	68.45	$359,235,466.14	1.52	68.43
3 to 4 YEARS	07/31/16 - 07/31/17	$1,883,920,000.00	7.97	76.42	$1,899,420,010.07	8.03	76.46
4 to 5 YEARS	07/31/17 - 07/31/18	$2,402,155,000.00	10.17	86.59	$2,399,194,538.18	10.15	86.61
5 to 10 YEARS	07/31/18 - 07/31/23	$3,168,805,000.00	13.41	100.00	$3,166,962,453.51	13.39	100.00
Portfolio Total:		**$23,626,031,000.00**			**$23,646,288,006.30**		
BLPSI							
1 to 1.5 YEARS	08/01/14 - 01/29/15	$1,500,000.00	100.00	100.00	$1,533,077.77	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,533,077.77**		
GF							
121 to 180 Days	11/29/13 - 01/27/14	$5,548.51	0.11	0.11	$5,548.51	0.11	0.11
3 to 4 YEARS	07/31/16 - 07/31/17	$59,605.91	1.19	1.30	$59,605.91	1.19	1.30
5 to 10 YEARS	07/31/18 - 07/31/23	$4,945,000.00	98.70	100.00	$4,945,000.00	98.70	100.00
Portfolio Total:		**$5,010,154.42**			**$5,010,154.42**		
MAST							
2 to 3 YEARS	07/31/15 - 07/31/16	$85,000.00	100.00	100.00	$85,601.48	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,601.48**		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PHHPA							
10 + YEARS	07/31/23 - 07/31/63	$29,318,225.81	100.00	100.00	$29,305,039.88	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,305,039.88**		
SANIT							
3 to 4 YEARS	07/31/16 - 07/31/17	$227,000.00	3.62	3.62	$227,000.00	3.62	3.62
4 to 5 YEARS	07/31/17 - 07/31/18	$6,044,000.00	96.38	100.00	$6,043,449.25	96.38	100.00
Portfolio Total:		**$6,271,000.00**			**$6,270,449.25**		
SCAQM							
121 to 180 Days	11/29/13 - 01/27/14	$39,320,230.56	100.00	100.00	$39,320,230.56	100.00	100.00
Portfolio Total:		**$39,320,230.56**			**$39,320,230.56**		
SLIM							
121 to 180 Days	11/29/13 - 01/27/14	$10,133,763.34	100.00	100.00	$10,133,763.34	100.00	100.00
Portfolio Total:		**$10,133,763.34**			**$10,133,763.34**		
WASIA							
121 to 180 Days	11/29/13 - 01/27/14	$38,186.08	100.00	100.00	$38,186.08	100.00	100.00
Portfolio Total:		**$38,186.08**			**$38,186.08**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,231,410	30.58%
31 - 60 days	2,055,797	8.70%
61 - 180 days	4,791,938	20.27%
181 - 1 yr	1,138,112	4.81%
1 - 3 yrs	963,454	4.07%
3 - 5 yrs	4,298,615	18.18%
5 - 10 yrs	3,166,962	13.39%
10+ yrs	-	0.00%
	$ 23,646,288	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 07/31/2013
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	June 2013	June 2012	Change
Average Daily Portfolio ($)	65,386,769	62,597,615	+2,789,154
Accrued Earnings ($)	13,105	18,367	-5,262
Effective Yield (%)	0.244	0.358	-0.114
Average Life-Month End (In Days)	278	270	+8
Total Security Transactions			
Amount ($)	28,120,766	31,253,724	-3,132,958
Number	564	630	-66
Total Time Deposit Transactions			
Amount ($)	1,892,000	2,092,000	-200,000
Number	70	103	-33
Average Workday Investment Activity ($)	1,500,638	1,587,892	-87,254
Prescribed Demand Account Balances For Services ($)	2,167,252	2,189,973	-22,721

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

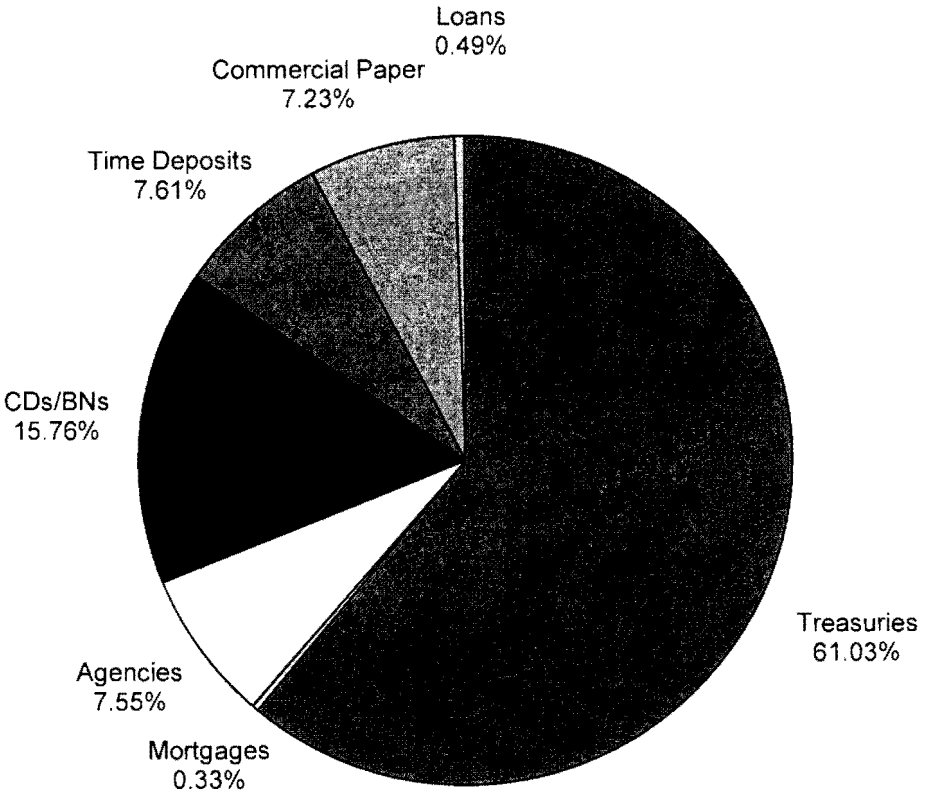
June 30, 2013

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	18,019,781	30.65	+1.08
Bonds	0	0.00	0
Notes	17,866,552	30.38	+4.50
Strips	0	0.00	0
Total Government	35,886,333	61.03	+5.58
Federal Agency Debentures	1,789,879	3.05	-0.34
Certificates of Deposit	9,270,129	15.76	+0.59
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	2,248,563	3.82	-7.29
Time Deposits	4,474,640	7.61	+1.10
GNMAs	0	0.00	0
Commercial Paper	4,253,843	7.23	+0.23
FHLMC/Remics	192,641	0.33	+0.03
Corporate Bonds	0	0.00	0
AB 55 Loans	287,302	0.49	+0.08
GF Loans	0	0.00	0
NOW Accounts	0	0.00	0
Other	399,982	0.68	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	58,803,312	100.00	

INVESTMENT ACTIVITY

	June 2013		May 2013	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	564	28,120,766	477	23,859,192
Other	19	343,182	11	707,845
Time Deposits	70	1,892,000	96	1,933,480
Total	653	30,355,948	584	26,500,517
PMIA Monthly Average Effective Yield (%)	0.244		0.245	
Year to Date Yield Last Day of Month (%)	0.307		0.314	

Pooled Money Investment Account
Portfolio Composition
$58.8 Billion
06/30/13



DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/03/13	**SALES**								
	TR	BILL		04/03/14	0.113	50,000	49	7,656.25	0.114
	TR	BILL		04/03/14	0.113	50,000	49	7,656.25	0.114
	TR	BILL		04/03/14	0.113	50,000	49	7,656.25	0.114
	TR	BILL		04/03/14	0.113	50,000	49	7,656.25	0.114
06/03/13	**REDEMPTIONS**								
	CP	BARCLY US		06/03/13	0.090	50,000	5	625.00	0.091
	CP	BARCLY US		06/03/13	0.090	50,000	5	625.00	0.091
	CP	BARCLY US		06/03/13	0.090	50,000	5	625.00	0.091
	CP	BARCLY US		06/03/13	0.090	50,000	5	625.00	0.091
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	DN	FHLMC		06/03/13	0.180	50,000	353	88,250.00	0.183
	YCD	TOKYO-MIT	0.140	06/03/13	0.140	50,000	13	2,527.78	0.142
	YCD	TOKYO-MIT	0.140	06/03/13	0.140	50,000	13	2,527.78	0.142
	YCD	NORINCHUK	0.170	06/03/13	0.170	50,000	27	6,375.00	0.172
	YCD	NORINCHUK	0.170	06/03/13	0.170	50,000	27	6,375.00	0.172
	YCD	TOKYO-MIT	0.170	06/03/13	0.170	50,000	27	6,375.00	0.172
	YCD	TOKYO-MIT	0.170	06/03/13	0.170	50,000	27	6,375.00	0.172
	YCD	CIBC	0.120	06/03/13	0.120	50,000	60	10,000.00	0.122
	YCD	CIBC	0.120	06/03/13	0.120	50,000	60	10,000.00	0.122
06/03/13	**NO PURCHASES**								
06/04/13	**REDEMPTIONS**								
	CP	BNP FIN		06/04/13	0.130	50,000	14	2,527.78	0.132
	CP	BNP FIN		06/04/13	0.130	50,000	14	2,527.78	0.132
	CP	BNP FIN		06/04/13	0.130	50,000	14	2,527.78	0.132
	CP	BNP FIN		06/04/13	0.130	50,000	14	2,527.78	0.132
	CP	BARCLY US		06/04/13	0.120	50,000	15	2,500.00	0.122
	CP	BARCLY US		06/04/13	0.120	50,000	15	2,500.00	0.122

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/04/13	**REDEMPTIONS (Continued)**								
	CP	SOC GEN		06/04/13	0.170	50,000	15	3,541.67	0.172
	CP	SOC GEN		06/04/13	0.170	50,000	15	3,541.67	0.172
	YCD	NORINCHUK	0.160	06/04/13	0.160	50,000	15	3,333.33	0.162
	YCD	NORINCHUK	0.160	06/04/13	0.160	50,000	15	3,333.33	0.162
	YCD	NORINCHUK	0.160	06/04/13	0.160	50,000	15	3,333.33	0.162
	YCD	TOKYO-MIT	0.160	06/04/13	0.160	50,000	20	4,444.44	0.162
	YCD	TOKYO-MIT	0.160	06/04/13	0.160	50,000	20	4,444.44	0.162
06/04/13	**NO PURCHASES**								
06/05/13	**REDEMPTIONS**								
	CP	BARCLY US		06/05/13	0.120	50,000	14	2,333.33	0.122
	CP	BARCLY US		06/05/13	0.120	50,000	14	2,333.33	0.122
	CP	SOC GEN		06/05/13	0.160	50,000	15	3,333.33	0.162
	CP	SOC GEN		06/05/13	0.160	50,000	15	3,333.33	0.162
	YCD	SCOTIA	0.120	06/05/13	0.120	50,000	35	5,833.33	0.122
	YCD	SCOTIA	0.120	06/05/13	0.120	50,000	35	5,833.33	0.122
06/05/13	**PURCHASES**								
	CP	SOC GEN		06/07/13	0.130	50,000			
	CP	SOC GEN		06/07/13	0.130	50,000			
	CP	SOC GEN		06/07/13	0.130	50,000			
	CP	SOC GEN		06/07/13	0.130	50,000			
	CP	BNP FIN		06/27/13	0.140	50,000			
	CP	BNP FIN		06/27/13	0.140	50,000			
	TR	BILL		05/29/14	0.128	50,000			
	TR	BILL		05/29/14	0.128	50,000			
	TR	BILL		05/29/14	0.128	50,000			
	YCD	NORINCHUK	0.150	06/28/13	0.150	50,000			
	YCD	NORINCHUK	0.150	06/28/13	0.150	50,000			
	YCD	TOKYO-MIT	0.150	07/01/13	0.150	50,000			
	YCD	TOKYO-MIT	0.150	07/01/13	0.150	50,000			
06/06/13	**NO REDEMPTIONS**								
06/06/13	**NO PURCHASES**								
06/07/13	**REDEMPTIONS**								
	CP	SOC GEN		06/07/13	0.130	50,000	2	361.11	0.132
	CP	SOC GEN		06/07/13	0.130	50,000	2	361.11	0.132
	CP	SOC GEN		06/07/13	0.130	50,000	2	361.11	0.132
	CP	SOC GEN		06/07/13	0.130	50,000	2	361.11	0.132

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/07/13	**PURCHASES**								
	TR	BILL		05/29/14	0.123	50,000			
	TR	BILL		05/29/14	0.123	50,000			
	TR	BILL		05/29/14	0.123	50,000			
06/10/13	**REDEMPTIONS**								
	CP	BARCLY US		06/10/13	0.120	50,000	20	3,333.33	0.122
	CP	BARCLY US		06/10/13	0.120	50,000	20	3,333.33	0.122
	CP	TD USA		06/10/13	0.160	50,000	62	13,777.78	0.162
	CP	TD USA		06/10/13	0.160	50,000	62	13,777.78	0.162
	YCD	TOKYO-MIT	0.140	06/10/13	0.140	50,000	19	3,694.44	0.142
	YCD	TOKYO-MIT	0.140	06/10/13	0.140	50,000	19	3,694.44	0.142
	YCD	NORINCHUK	0.160	06/10/13	0.160	50,000	19	4,222.22	0.162
	YCD	NORINCHUK	0.160	06/10/13	0.160	50,000	19	4,222.22	0.162
06/10/13	**PURCHASES**								
	CP	TD USA		07/12/13	0.130	50,000			
	CP	TD USA		07/12/13	0.130	50,000			
	CP	TD USA		07/12/13	0.130	50,000			
	CP	TD USA		07/12/13	0.130	50,000			
	YCD	TOKYO-MIT	0.160	07/12/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	07/12/13	0.160	50,000			
	YCD	SCOTIA	0.110	07/26/13	0.110	50,000			
	YCD	SCOTIA	0.110	07/26/13	0.110	50,000			
06/11/13	**NO REDEMPTIONS**								
06/11/13	**PURCHASES**								
	TR	NOTE	0.250	05/31/15	0.322	50,000			
	TR	NOTE	0.250	05/31/15	0.322	50,000			
	YCD	SE BANKEN	0.290	07/01/13	0.130	50,000			
	YCD	SUMITOMO	0.140	07/01/13	0.140	50,000			
	YCD	SUMITOMO	0.140	07/01/13	0.140	50,000			
	YCD	NORINCHUK	0.150	07/01/13	0.150	50,000			
	YCD	NORINCHUK	0.150	07/01/13	0.150	50,000			
06/12/13	**NO REDEMPTIONS**								
06/12/13	**PURCHASES**								
	CD	BOWEST	0.200	12/02/13	0.200	50,000			
	TR	NOTE	0.250	05/31/15	0.322	50,000			
	TR	NOTE	0.250	05/31/15	0.322	50,000			
	TR	NOTE	0.250	05/31/15	0.322	50,000			
	TR	NOTE	0.250	05/31/15	0.322	50,000			
	YCD	RABOBANK	0.210	12/02/13	0.210	50,000			
06/13/13	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/13/13	**PURCHASES**								
	CP	SOC GEN		06/28/13	0.150	50,000			
	CP	SOC GEN		06/28/13	0.150	50,000			
	CP	SOC GEN		06/28/13	0.150	50,000			
	CP	SOC GEN		06/28/13	0.150	50,000			
	CP	BNP FIN		07/01/13	0.120	50,000			
	CP	BNP FIN		07/01/13	0.120	50,000			
	CP	BNP FIN		07/01/13	0.120	50,000			
	CP	BNP FIN		07/01/13	0.120	50,000			
	YCD	SUMITOMO	0.120	06/28/13	0.120	50,000			
	YCD	SUMITOMO	0.120	06/28/13	0.120	50,000			
	YCD	TOKYO-MIT	0.140	07/05/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	07/05/13	0.140	50,000			
	YCD	TOKYO-MIT	0.140	07/05/13	0.140	50,000			
	YCD	NORINCHUK	0.150	07/05/13	0.150	50,000			
	YCD	NORINCHUK	0.150	07/05/13	0.150	50,000			
06/14/13	**NO REDEMPTIONS**								
06/14/13	**PURCHASES**								
	CD	UNIONBANK	0.160	07/22/13	0.160	50,000			
	CD	UNIONBANK	0.160	07/22/13	0.160	50,000			
	CP	BNP FIN		07/01/13	0.120	50,000			
	CP	BNP FIN		07/01/13	0.120	50,000			
	CP	GECC		08/30/13	0.080	30,000			
	CP	GECC		08/30/13	0.080	50,000			
	TR	BILL		05/01/14	0.105	50,000			
	TR	BILL		05/01/14	0.105	50,000			
	YCD	SUMITOMO	0.130	07/01/13	0.130	50,000			
	YCD	SUMITOMO	0.130	07/01/13	0.130	50,000			
	YCD	TORONTO	0.140	07/26/13	0.140	50,000			
	YCD	TORONTO	0.140	07/26/13	0.140	50,000			
	YCD	SVENSKA	0.195	08/01/13	0.150	20,000			
06/17/13	**NO REDEMPTIONS**								
06/17/13	**PURCHASES**								
	CP	BNP FIN		07/01/13	0.110	50,000			
	CP	BNP FIN		07/01/13	0.110	50,000			
	CP	TOYOTA		08/21/13	0.130	50,000			
	CP	TOYOTA		08/21/13	0.130	50,000			
	CP	JPM CHASE		12/02/13	0.220	50,000			
	CP	JPM CHASE		12/02/13	0.220	50,000			
	CP	JPM CHASE		12/02/13	0.220	50,000			
	CP	JPM CHASE		12/02/13	0.220	50,000			
	DN	IBRD		12/02/13	0.100	50,000			
	DN	IBRD		12/02/13	0.100	50,000			
	DN	IBRD		12/02/13	0.100	50,000			
	TR	BILL		05/29/14	0.110	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/13	**PURCHASES (Continued)**								
	TR	BILL		05/29/14	0.110	50,000			
	YCD	TOKYO-MIT	0.130	07/01/13	0.130	50,000			
	YCD	TOKYO-MIT	0.130	07/01/13	0.130	50,000			
	YCD	TOKYO-MIT	0.130	07/01/13	0.130	50,000			
	YCD	NORINCHUK	0.140	07/02/13	0.140	50,000			
	YCD	NORINCHUK	0.140	07/02/13	0.140	50,000			
	YCD	MONTREAL	0.140	07/22/13	0.140	50,000			
	YCD	MONTREAL	0.140	07/22/13	0.140	50,000			
06/18/13	**NO REDEMPTIONS**								
06/18/13	**PURCHASES**								
	CP	TOYOTA		07/12/13	0.070	50,000			
	CP	TOYOTA		07/12/13	0.070	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	TR	BILL		05/29/14	0.115	50,000			
	YCD	SCOTIA	0.100	07/26/13	0.100	50,000			
	YCD	SCOTIA	0.100	07/26/13	0.100	50,000			
06/19/13	**NO REDEMPTIONS**								
06/19/13	**PURCHASES**								
	CP	SOC GEN		06/28/13	0.120	50,000			
	CP	SOC GEN		06/28/13	0.120	50,000			
	CP	TD USA		07/10/13	0.110	50,000			
	CP	TD USA		07/10/13	0.110	50,000			
	CP	BNP FIN		07/10/13	0.140	50,000			
	CP	BNP FIN		07/10/13	0.140	50,000			
	DN	IBRD		10/01/13	0.095	50,000			
	TR	BILL		05/29/14	0.113	50,000			
	TR	BILL		05/29/14	0.113	50,000			
	TR	BILL		05/29/14	0.113	50,000			
	TR	BILL		05/29/14	0.113	50,000			
	TR	BILL		05/29/14	0.113	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/20/13	REDEMPTIONS								
	CP	GECC		06/20/13	0.090	50,000	36	4,500.00	0.091
	CP	GECC		06/20/13	0.090	50,000	36	4,500.00	0.091
	CP	TD USA		06/20/13	0.130	50,000	36	6,500.00	0.132
	CP	TD USA		06/20/13	0.130	50,000	36	6,500.00	0.132
	CP	GECC		06/20/13	0.110	50,000	62	9,472.22	0.112
	CP	GECC		06/20/13	0.110	50,000	62	9,472.22	0.112
	CP	GECC		06/20/13	0.110	50,000	62	9,472.22	0.112
	CP	GECC		06/20/13	0.110	50,000	62	9,472.22	0.112
	CP	TOYOTA		06/20/13	0.140	50,000	72	14,000.00	0.142
	CP	TOYOTA		06/20/13	0.140	50,000	72	14,000.00	0.142
	CP	GECC		06/20/13	0.120	50,000	97	16,166.67	0.122
	CP	GECC		06/20/13	0.120	50,000	97	16,166.67	0.122
	CP	GECC		06/20/13	0.120	50,000	97	16,166.67	0.122
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.150	50,000	182	37,500.00	0.150
	DEB	FHLB	0.140	06/20/13	0.152	50,000	182	38,000.00	0.152
	DEB	FHLB	0.140	06/20/13	0.152	50,000	182	38,000.00	0.152
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FNMA		06/20/13	0.100	50,000	156	21,666.67	0.101
	DN	FHLMC		06/20/13	0.170	50,000	301	71,069.44	0.173
	DN	FHLMC		06/20/13	0.170	50,000	301	71,069.44	0.173
	DN	FNMA		06/20/13	0.170	50,000	301	71,069.44	0.173
	DN	FNMA		06/20/13	0.170	50,000	301	71,069.44	0.173
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/20/13	REDEMPTIONS (Continued)								
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	DN	FHLMC		06/20/13	0.180	50,000	301	75,250.00	0.183
	TR	BILL		06/20/13	0.080	50,000	140	15,555.56	0.081
	TR	BILL		06/20/13	0.080	50,000	140	15,555.56	0.081
	TR	BILL		06/20/13	0.080	50,000	140	15,555.56	0.081
	TR	BILL		06/20/13	0.080	50,000	140	15,555.56	0.081
	TR	BILL		06/20/13	0.083	50,000	140	16,041.67	0.084
	TR	BILL		06/20/13	0.083	50,000	140	16,041.67	0.084
	TR	BILL		06/20/13	0.083	50,000	140	16,041.67	0.084
	TR	BILL		06/20/13	0.083	50,000	140	16,041.67	0.084
	TR	BILL		06/20/13	0.085	50,000	147	17,354.17	0.086
	TR	BILL		06/20/13	0.085	50,000	147	17,354.17	0.086
	TR	BILL		06/20/13	0.085	50,000	147	17,354.17	0.086
	TR	BILL		06/20/13	0.085	50,000	147	17,354.17	0.086
	TR	BILL		06/20/13	0.085	50,000	147	17,354.17	0.086
	TR	BILL		06/20/13	0.085	50,000	147	17,354.17	0.086
	TR	BILL		06/20/13	0.110	50,000	178	27,194.44	0.112
	TR	BILL		06/20/13	0.110	50,000	178	27,194.44	0.112
	TR	BILL		06/20/13	0.110	50,000	178	27,194.44	0.112
	TR	BILL		06/20/13	0.110	50,000	178	27,194.44	0.112
	TR	BILL		06/20/13	0.110	50,000	178	27,194.44	0.112
	TR	BILL		06/20/13	0.110	50,000	178	27,194.44	0.112
	TR	BILL		06/20/13	0.100	50,000	181	25,138.89	0.101
	TR	BILL		06/20/13	0.100	50,000	181	25,138.89	0.101
	TR	BILL		06/20/13	0.100	50,000	181	25,138.89	0.101
	TR	BILL		06/20/13	0.100	50,000	181	25,138.89	0.101

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/20/13	**REDEMPTIONS (Continued)**								
	TR	BILL		06/20/13	0.103	50,000	181	25,767.36	0.104
	TR	BILL		06/20/13	0.103	50,000	181	25,767.36	0.104
	TR	BILL		06/20/13	0.103	50,000	181	25,767.36	0.104
	TR	BILL		06/20/13	0.103	50,000	181	25,767.36	0.104
	TR	BILL		06/20/13	0.100	50,000	182	25,277.78	0.101
	TR	BILL		06/20/13	0.100	50,000	182	25,277.78	0.101
	YCD	MIZUHO	0.160	06/20/13	0.160	50,000	34	7,555.56	0.162
	YCD	MIZUHO	0.160	06/20/13	0.160	50,000	34	7,555.56	0.162
	YCD	MIZUHO	0.160	06/20/13	0.160	50,000	34	7,555.56	0.162
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000	65	18,958.33	0.213
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000	65	18,958.33	0.213
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000	65	18,958.33	0.213
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000	65	18,958.33	0.213
	YCD	NORDEA	0.190	06/20/13	0.190	50,000	92	24,277.78	0.193
	YCD	NORDEA	0.190	06/20/13	0.190	50,000	92	24,277.78	0.193
	YCD	NORDEA	0.230	06/20/13	0.225	50,000	156	48,751.05	0.228
	YCD	NORDEA	0.230	06/20/13	0.225	50,000	156	48,751.05	0.228
	YCD	RABOBANK	0.250	06/20/13	0.250	50,000	156	54,166.67	0.253
	YCD	RABOBANK	0.250	06/20/13	0.250	50,000	156	54,166.67	0.253
	YCD	RABOBANK	0.250	06/20/13	0.250	50,000	156	54,166.67	0.253
	YCD	CB AUS	0.230	06/20/13	0.230	50,000	202	64,527.78	0.233
	YCD	CB AUS	0.230	06/20/13	0.230	50,000	202	64,527.78	0.233
	YCD	ANZ	0.230	06/20/13	0.230	50,000	205	65,486.11	0.233
	YCD	ANZ	0.230	06/20/13	0.230	50,000	205	65,486.11	0.233
	YCD	ANZ	0.230	06/20/13	0.230	50,000	205	65,486.11	0.233
	YCD	NAT AUB	0.260	06/20/13	0.260	50,000	206	74,388.89	0.264
	YCD	NAT AUB	0.260	06/20/13	0.260	50,000	206	74,388.89	0.264
	YCD	NAT AUB	0.260	06/20/13	0.260	50,000	206	74,388.89	0.264
	YCD	NAT AUB	0.260	06/20/13	0.260	50,000	206	74,388.89	0.264
	YCD	NAT AUB	0.340	06/20/13	0.340	50,000	301	142,138.89	0.345
	YCD	NAT AUB	0.340	06/20/13	0.340	50,000	301	142,138.89	0.345
	YCD	NAT AUB	0.340	06/20/13	0.340	50,000	301	142,138.89	0.345
	YCD	NAT AUB	0.340	06/20/13	0.340	50,000	301	142,138.89	0.345
06/20/13	**PURCHASES**								
	CP	BNP FIN		07/01/13	0.100	50,000			
	CP	BNP FIN		07/01/13	0.100	50,000			
	CP	BNP FIN		07/12/13	0.140	50,000			
	CP	FCAR		10/01/13	0.230	50,000			
	TR	BILL		05/29/14	0.118	50,000			
	TR	BILL		05/29/14	0.118	50,000			
06/21/13	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/21/13	**PURCHASES**								
	DEB	FHLB	0.125	06/20/14	0.167	50,000			
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/01/13	0.120	50,000			
06/24/13	**REDEMPTIONS**								
	YCD	SUMITOMO	0.170	06/24/13	0.170	50,000	33	7,791.67	0.172
	YCD	SUMITOMO	0.170	06/24/13	0.170	50,000	33	7,791.67	0.172
06/24/13	**PURCHASES**								
	CD	UNIONBANK	0.120	07/15/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/02/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/02/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/05/13	0.120	50,000			
	YCD	MIZUHO	0.120	07/05/13	0.120	50,000			
	YCD	SUMITOMO	0.100	07/08/13	0.100	50,000			
06/25/13	**NO REDEMPTIONS**								
06/25/13	**PURCHASES**								
	CD	JPMCHASE	0.200	11/01/13	0.200	50,000			
	CD	JPMCHASE	0.200	11/01/13	0.200	50,000			
	CP	BNP FIN		07/08/13	0.100	50,000			
	CP	BNP FIN		07/08/13	0.100	50,000			
	CP	BNP FIN		07/08/13	0.100	50,000			
	CP	BNP FIN		07/08/13	0.100	50,000			
	CP	TOYOTA		08/01/13	0.080	50,000			
	DN	IBRD		08/30/13	0.085	50,000			
	DN	IBRD		08/30/13	0.085	50,000			
	DN	IBRD		08/30/13	0.085	50,000			
	DN	IBRD		08/30/13	0.085	50,000			
	DN	IBRD		12/02/13	0.120	50,000			
	DN	IBRD		12/02/13	0.120	50,000			
	TR	BILL		05/01/14	0.113	50,000			
	TR	BILL		05/01/14	0.113	50,000			
	TR	BILL		05/01/14	0.113	50,000			
	TR	BILL		05/01/14	0.113	50,000			
	TR	BILL		05/01/14	0.115	50,000			
	TR	BILL		05/01/14	0.115	50,000			
	TR	BILL		05/01/14	0.115	50,000			
	TR	BILL		05/01/14	0.115	50,000			
	YCD	SUMITOMO	0.100	07/09/13	0.100	50,000			
	YCD	SUMITOMO	0.100	07/09/13	0.100	50,000			
	YCD	SVENSKA	0.150	08/30/13	0.150	50,000			
	YCD	SVENSKA	0.150	08/30/13	0.150	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/26/13	**NO REDEMPTIONS**								
06/26/13	**PURCHASES**								
	CD	BOWEST	0.100	08/01/13	0.100	50,000			
	CD	BOWEST	0.100	08/01/13	0.100	50,000			
	CD	BOWEST	0.100	08/01/13	0.100	50,000			
	CD	BOWEST	0.100	08/01/13	0.100	50,000			
	CP	GECC		07/12/13	0.050	50,000			
	CP	GECC		07/12/13	0.050	50,000			
	CP	GECC		07/12/13	0.050	50,000			
	CP	GECC		07/12/13	0.050	50,000			
	CP	GECC		07/12/13	0.050	50,000			
	CP	TD USA		07/12/13	0.070	50,000			
	CP	TD USA		07/12/13	0.070	50,000			
	CP	BARCLY US		07/31/13	0.050	50,000			
	CP	BARCLY US		07/31/13	0.050	50,000			
	YCD	SE BANKEN	0.230	07/15/13	0.140	50,000			
	YCD	SE BANKEN	0.090	07/26/13	0.090	50,000			
	YCD	SE BANKEN	0.090	07/26/13	0.090	50,000			
06/27/13	**REDEMPTIONS**								
	CD	UNIONBANK	0.180	06/27/13	0.180	50,000	99	24,750.00	0.183
	CD	UNIONBANK	0.180	06/27/13	0.180	50,000	99	24,750.00	0.183
	CD	BOWEST	0.170	06/27/13	0.170	50,000	163	38,486.11	0.172
	CD	BOWEST	0.170	06/27/13	0.170	50,000	163	38,486.11	0.172
	CD	BOWEST	0.170	06/27/13	0.170	50,000	163	38,486.11	0.172
	CD	BOWEST	0.170	06/27/13	0.170	50,000	163	38,486.11	0.172
	CP	BNP FIN		06/27/13	0.140	50,000	22	4,277.78	0.142
	CP	BNP FIN		06/27/13	0.140	50,000	22	4,277.78	0.142
	CP	GE CO		06/27/13	0.090	50,000	63	7,875.00	0.091
	CP	GE CO		06/27/13	0.100	50,000	65	9,027.78	0.101
	CP	GE CO		06/27/13	0.100	50,000	65	9,027.78	0.101
	CP	GE CO		06/27/13	0.100	50,000	65	9,027.78	0.101
	CP	GE CO		06/27/13	0.100	50,000	65	9,027.78	0.101
	CP	TOYOTA		06/27/13	0.150	50,000	77	16,041.67	0.152
	CP	TOYOTA		06/27/13	0.150	50,000	77	16,041.67	0.152
	CP	TOYOTA		06/27/13	0.150	50,000	77	16,041.67	0.152
	CP	GECC		06/27/13	0.110	50,000	80	12,222.22	0.112
	CP	GECC		06/27/13	0.110	50,000	80	12,222.22	0.112
	CP	GECC		06/27/13	0.110	50,000	80	12,222.22	0.112
	CP	GECC		06/27/13	0.110	50,000	80	12,222.22	0.112
	CP	NORDEA NA		06/27/13	0.180	50,000	92	23,000.00	0.183
	CP	NORDEA NA		06/27/13	0.180	50,000	92	23,000.00	0.183
	CP	GECC		06/27/13	0.120	50,000	93	15,500.00	0.122
	CP	GECC		06/27/13	0.120	50,000	93	15,500.00	0.122
	DN	IBRD		06/27/13	0.110	50,000	92	14,055.56	0.112
	DN	IBRD		06/27/13	0.110	50,000	92	14,055.56	0.112
	DN	IBRD		06/27/13	0.110	50,000	92	14,055.56	0.112
	DN	IBRD		06/27/13	0.110	50,000	92	14,055.56	0.112
	DN	IBRD		06/27/13	0.110	50,000	93	14,208.33	0.112

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/27/13	REDEMPTIONS (Continued)								
	DN	IBRD		06/27/13	0.110	50,000	93	14,208.33	0.112
	DN	IBRD		06/27/13	0.110	50,000	93	14,208.33	0.112
	DN	IBRD		06/27/13	0.110	50,000	93	14,208.33	0.112
	DN	FNMA		06/27/13	0.130	50,000	121	21,847.22	0.132
	DN	FNMA		06/27/13	0.130	50,000	121	21,847.22	0.132
	DN	FNMA		06/27/13	0.130	50,000	121	21,847.22	0.132
	DN	FNMA		06/27/13	0.130	50,000	121	21,847.22	0.132
	DN	FNMA		06/27/13	0.130	50,000	121	21,847.22	0.132
	DN	FNMA		06/27/13	0.130	50,000	121	21,847.22	0.132
	DN	FNMA		06/27/13	0.100	50,000	160	22,222.22	0.101
	DN	FNMA		06/27/13	0.100	50,000	160	22,222.22	0.101
	DN	FNMA		06/27/13	0.100	50,000	160	22,222.22	0.101
	DN	FNMA		06/27/13	0.100	50,000	160	22,222.22	0.101
	DN	FNMA		06/27/13	0.100	50,000	161	22,361.11	0.101
	DN	FNMA		06/27/13	0.100	50,000	161	22,361.11	0.101
	DN	FNMA		06/27/13	0.100	50,000	161	22,361.11	0.101
	DN	FNMA		06/27/13	0.100	50,000	161	22,361.11	0.101
	DN	FNMA		06/27/13	0.100	50,000	161	22,361.11	0.101
	DN	FNMA		06/27/13	0.100	50,000	161	22,361.11	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FNMA		06/27/13	0.100	50,000	162	22,500.00	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	DN	FHLMC		06/27/13	0.100	50,000	163	22,638.89	0.101
	TR	BILL		06/27/13	0.120	50,000	122	20,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	122	20,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	122	20,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	122	20,333.33	0.122
	TR	BILL		06/27/13	0.078	50,000	147	15,822.92	0.079
	TR	BILL		06/27/13	0.078	50,000	147	15,822.92	0.079
	TR	BILL		06/27/13	0.078	50,000	147	15,822.92	0.079
	TR	BILL		06/27/13	0.078	50,000	147	15,822.92	0.079
	TR	BILL		06/27/13	0.080	50,000	147	16,333.33	0.081
	TR	BILL		06/27/13	0.080	50,000	147	16,333.33	0.081
	TR	BILL		06/27/13	0.080	50,000	147	16,333.33	0.081

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/27/13	REDEMPTIONS (Continued)								
	TR	BILL		06/27/13	0.080	50,000	147	16,333.33	0.081
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	175	25,520.83	0.107
	TR	BILL		06/27/13	0.105	50,000	181	26,395.83	0.107
	TR	BILL		06/27/13	0.105	50,000	181	26,395.83	0.107
	TR	BILL		06/27/13	0.105	50,000	181	26,395.83	0.107
	TR	BILL		06/27/13	0.105	50,000	181	26,395.83	0.107
	TR	BILL		06/27/13	0.105	50,000	181	26,395.83	0.107
	TR	BILL		06/27/13	0.105	50,000	181	26,395.83	0.107
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.120	50,000	182	30,333.33	0.122
	TR	BILL		06/27/13	0.165	50,000	303	69,437.50	0.168
	TR	BILL		06/27/13	0.165	50,000	303	69,437.50	0.168
	TR	BILL		06/27/13	0.165	50,000	303	69,437.50	0.168
	TR	BILL		06/27/13	0.165	50,000	303	69,437.50	0.168
	TR	BILL		06/27/13	0.170	50,000	322	76,027.78	0.173
	TR	BILL		06/27/13	0.170	50,000	322	76,027.78	0.173
	TR	BILL		06/27/13	0.170	50,000	322	76,027.78	0.173
	TR	BILL		06/27/13	0.170	50,000	322	76,027.78	0.173
	TR	BILL		06/27/13	0.170	50,000	322	76,027.78	0.173
	TR	BILL		06/27/13	0.170	50,000	322	76,027.78	0.173
	TR	BILL		06/27/13	0.155	50,000	328	70,611.11	0.157
	TR	BILL		06/27/13	0.155	50,000	328	70,611.11	0.157
	TR	BILL		06/27/13	0.155	50,000	328	70,611.11	0.157
	TR	BILL		06/27/13	0.155	50,000	328	70,611.11	0.157
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	TR	BILL		06/27/13	0.200	50,000	364	101,111.11	0.203
	YCD	SUMITOMO	0.170	06/27/13	0.170	50,000	30	7,083.33	0.172

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/27/13	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	0.170	06/27/13	0.170	50,000	30	7,083.33	0.172
	YCD	SVENSKA	0.200	06/27/13	0.200	50,000	93	25,833.33	0.203
	YCD	SVENSKA	0.200	06/27/13	0.200	50,000	93	25,833.33	0.203
	YCD	SVENSKA	0.200	06/27/13	0.200	50,000	93	25,833.33	0.203
	YCD	SVENSKA	0.200	06/27/13	0.200	50,000	93	25,833.33	0.203
	YCD	ANZ	0.140	06/27/13	0.140	50,000	99	19,250.00	0.142
	YCD	SE BANKEN	0.200	06/27/13	0.200	50,000	99	27,500.00	0.203
	YCD	SE BANKEN	0.200	06/27/13	0.200	50,000	99	27,500.00	0.203
	YCD	SE BANKEN	0.200	06/27/13	0.200	50,000	99	27,500.00	0.203
	YCD	SE BANKEN	0.200	06/27/13	0.200	50,000	99	27,500.00	0.203
	YCD	NORDEA	0.240	06/27/13	0.240	50,000	160	53,333.33	0.243
	YCD	NORDEA	0.240	06/27/13	0.240	50,000	160	53,333.33	0.243
	YCD	NORDEA	0.240	06/27/13	0.240	50,000	160	53,333.33	0.243
	YCD	RABOBANK	0.250	06/27/13	0.250	50,000	162	56,250.00	0.253
	YCD	RABOBANK	0.250	06/27/13	0.250	50,000	162	56,250.00	0.253
	YCD	RABOBANK	0.250	06/27/13	0.250	50,000	162	56,250.00	0.253
	YCD	RABOBANK	0.250	06/27/13	0.250	50,000	162	56,250.00	0.253
	YCD	RABOBANK	0.250	06/27/13	0.250	50,000	167	57,986.11	0.253
	YCD	RABOBANK	0.250	06/27/13	0.250	50,000	167	57,986.11	0.253
	YCD	NORDEA	0.240	06/27/13	0.240	50,000	168	56,000.00	0.243
	YCD	NORDEA	0.240	06/27/13	0.240	50,000	168	56,000.00	0.243
06/27/13	**PURCHASES**								
	TR	BILL		06/26/14	0.145	50,000			
	TR	BILL		06/26/14	0.145	50,000			
	TR	BILL		06/26/14	0.145	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
06/28/13	**REDEMPTIONS**								
	CP	SOC GEN		06/28/13	0.120	50,000	9	1,500.00	0.122
	CP	SOC GEN		06/28/13	0.120	50,000	9	1,500.00	0.122
	CP	SOC GEN		06/28/13	0.150	50,000	15	3,125.00	0.152
	CP	SOC GEN		06/28/13	0.150	50,000	15	3,125.00	0.152
	CP	SOC GEN		06/28/13	0.150	50,000	15	3,125.00	0.152
	CP	SOC GEN		06/28/13	0.150	50,000	15	3,125.00	0.152
	CP	TOYOTA		06/28/13	0.140	50,000	66	12,833.33	0.142
	CP	TOYOTA		06/28/13	0.140	50,000	66	12,833.33	0.142
	CP	GECC		06/28/13	0.120	25,000	93	7,750.00	0.122
	CP	GECC		06/28/13	0.120	50,000	93	15,500.00	0.122
	CP	GECC		06/28/13	0.120	50,000	93	15,500.00	0.122
	YCD	SUMITOMO	0.120	06/28/13	0.120	50,000	15	2,500.00	0.122
	YCD	SUMITOMO	0.120	06/28/13	0.120	50,000	15	2,500.00	0.122
	YCD	NORINCHUK	0.150	06/28/13	0.150	50,000	23	4,791.67	0.152
	YCD	NORINCHUK	0.150	06/28/13	0.150	50,000	23	4,791.67	0.152

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/28/13	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	0.170	06/28/13	0.170	50,000	31	7,319.44	0.172
	YCD	NORINCHUK	0.170	06/28/13	0.170	50,000	31	7,319.44	0.172
	YCD	NORINCHUK	0.170	06/28/13	0.170	50,000	31	7,319.44	0.172
	YCD	TORONTO	0.120	06/28/13	0.120	50,000	66	11,000.00	0.122
	YCD	TORONTO	0.120	06/28/13	0.120	50,000	66	11,000.00	0.122
06/28/13	**PURCHASES**								
	TR	BILL		06/26/14	0.145	50,000			
	TR	BILL		06/26/14	0.145	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	TR	BILL		06/26/14	0.148	50,000			
	YCD	NORINCHUK	0.130	07/10/13	0.130	50,000			
	YCD	NORINCHUK	0.130	07/10/13	0.130	50,000			
	YCD	SUMITOMO	0.100	07/12/13	0.100	50,000			
	YCD	SUMITOMO	0.100	07/12/13	0.100	50,000			

Footnotes

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	01/11/13	0.130	80,000,000.00	07/12/13
Westamerica Bank	04/18/13	0.090	65,000,000.00	07/18/13
Westamerica Bank	05/08/13	0.070	50,000,000.00	08/07/13
FOLSOM				
Folsom Lake Bank	04/17/13	0.140	1,500,000.00	07/17/13
Folsom Lake Bank	05/03/13	0.140	3,500,000.00	08/02/13
Folsom Lake Bank	05/29/13	0.130	3,000,000.00	08/28/13
FRESNO				
Central Valley Community Bank	02/27/13	0.190	5,000,000.00	08/28/13
Central Valley Community Bank	03/14/13	0.170	5,000,000.00	09/12/13
IRVINE				
CommerceWest Bank, NA	04/18/13	0.090	5,000,000.00	07/18/13
CommerceWest Bank, NA	05/03/13	0.090	2,500,000.00	08/02/13
CommerceWest Bank, NA	05/09/13	0.070	2,500,000.00	08/08/13
CommerceWest Bank, NA	06/14/13	0.080	5,000,000.00	09/13/13
First Foundation Bank	02/13/13	0.140	12,000,000.00	08/14/13
First Foundation Bank	03/07/13	0.150	12,000,000.00	09/05/13
First Foundation Bank	04/12/13	0.130	12,000,000.00	10/11/13
LAFAYETTE				
California Bank of Commerce	01/17/13	0.140	5,000,000.00	07/18/13
California Bank of Commerce	03/15/13	0.150	10,000,000.00	09/13/13
California Bank of Commerce	05/15/13	0.110	5,000,000.00	11/14/13
LODI				
Farmers & Merchants Bk Cen CA	04/19/13	0.090	35,000,000.00	07/19/13
Farmers & Merchants Bk Cen CA	04/25/13	0.080	35,000,000.00	07/25/13
Farmers & Merchants Bk Cen CA	05/29/13	0.080	35,000,000.00	08/28/13
Farmers & Merchants Bk Cen CA	06/12/13	0.080	20,000,000.00	09/11/13
LOS ANGELES				
1st Century Bank, NA	01/16/13	0.150	6,000,000.00	07/17/13
1st Century Bank, NA	01/25/13	0.150	12,000,000.00	07/26/13
1st Century Bank, NA	05/17/13	0.090	4,000,000.00	08/16/13
1st Century Bank, NA	05/03/13	0.130	16,000,000.00	11/01/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
BBCN Bank	04/11/13	0.100	90,000,000.00	07/11/13
BBCN Bank	04/17/13	0.090	45,000,000.00	07/17/13
BBCN Bank	05/29/13	0.080	60,000,000.00	08/28/13
BBCN Bank	06/05/13	0.070	30,000,000.00	09/04/13
BBCN Bank	06/14/13	0.080	75,000,000.00	09/13/13
City National Bank	04/17/13	0.110	50,000,000.00	07/17/13
City National Bank	04/30/13	0.100	50,000,000.00	08/14/13
City National Bank	05/10/13	0.100	50,000,000.00	09/06/13
Commonwealth Business Bank	01/25/13	0.130	5,000,000.00	07/26/13
Commonwealth Business Bank	02/22/13	0.160	5,000,000.00	08/23/13
Commonwealth Business Bank	03/06/13	0.150	5,000,000.00	09/04/13
Commonwealth Business Bank	06/21/13	0.060	5,000,000.00	09/20/13
Commonwealth Business Bank	06/27/13	0.070	10,000,000.00	09/26/13
Commonwealth Business Bank	04/12/13	0.130	5,000,000.00	10/11/13
Commonwealth Business Bank	05/03/13	0.110	5,000,000.00	11/01/13
Eastern International Bank	04/24/13	0.080	1,900,000.00	07/24/13
Hanmi Bank	05/09/13	0.070	30,000,000.00	08/08/13
HSBC Bank USA, NA	05/15/13	0.100	25,000,000.00	08/14/13
Manufacturers Bank	04/12/13	0.100	100,000,000.00	07/12/13
Manufacturers Bank	04/19/13	0.090	50,000,000.00	07/19/13
Manufacturers Bank	06/13/13	0.080	50,000,000.00	09/12/13
Mission Valley Bank	04/17/13	0.140	7,000,000.00	10/16/13
Open Bank	01/04/13	0.150	2,000,000.00	07/05/13
Open Bank	03/22/13	0.140	2,000,000.00	09/20/13
Opus Bank	05/03/13	0.110	10,000,000.00	08/02/13
Pacific City Bank	04/05/13	0.090	20,000,000.00	07/05/13
Pacific City Bank	06/14/13	0.080	4,500,000.00	09/13/13
Pacific City Bank	06/21/13	0.080	20,000,000.00	09/20/13
State Bank of India (California)	01/10/13	0.170	12,000,000.00	07/11/13
State Bank of India (California)	01/16/13	0.160	23,000,000.00	07/17/13
State Bank of India (California)	01/17/13	0.170	3,000,000.00	07/25/13
State Bank of India (California)	02/07/13	0.170	2,000,000.00	08/08/13
State Bank of India (California)	02/13/13	0.170	5,000,000.00	08/14/13
State Bank of India (California)	03/13/13	0.160	5,000,000.00	09/11/13
State Bank of India (California)	04/05/13	0.150	10,000,000.00	10/04/13
Wilshire State Bank	04/12/13	0.100	78,000,000.00	07/12/13
Wilshire State Bank	04/18/13	0.090	74,000,000.00	07/18/13
Wilshire State Bank	05/17/13	0.070	30,000,000.00	08/16/13
Wilshire State Bank	06/12/13	0.080	39,000,000.00	09/11/13
MONTEREY				
1st Capital Bank	01/24/13	0.130	1,000,000.00	07/25/13
1st Capital Bank	06/13/13	0.100	5,000,000.00	09/12/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
NEWPORT BEACH				
Commerce National Bank	04/19/13	0.110	2,500,000.00	07/19/13
Commerce National Bank	03/08/13	0.170	16,000,000.00	09/06/13
Commerce National Bank	06/14/13	0.130	4,000,000.00	12/13/13
NORTH HIGHLANDS				
SAFE Credit Union	06/07/13	0.100	5,000,000.00	09/06/13
OAKDALE				
Oak Valley Community Bank	03/07/13	0.150	3,500,000.00	09/05/13
OAKLAND				
Metropolitan Bank	04/12/13	0.140	1,500,000.00	07/12/13
Metropolitan Bank	05/03/13	0.130	2,000,000.00	08/02/13
Metropolitan Bank	02/28/13	0.200	1,000,000.00	08/29/13
Metropolitan Bank	06/13/13	0.140	4,500,000.00	12/12/13
ONTARIO				
Citizens Business Bank	04/12/13	0.100	50,000,000.00	07/12/13
Citizens Business Bank	04/26/13	0.090	30,000,000.00	07/26/13
Citizens Business Bank	05/02/13	0.080	30,000,000.00	08/01/13
Citizens Business Bank	05/08/13	0.070	50,000,000.00	08/07/13
Citizens Business Bank	05/16/13	0.080	30,000,000.00	08/15/13
Citizens Business Bank	05/31/13	0.080	25,000,000.00	08/30/13
Citizens Business Bank	06/05/13	0.090	25,000,000.00	09/04/13
PALOS VERDES ESTATES				
Malaga Bank, FSB	04/11/13	0.080	5,000,000.00	07/11/13
Malaga Bank, FSB	04/26/13	0.070	8,000,000.00	07/26/13
Malaga Bank, FSB	05/03/13	0.070	9,000,000.00	08/02/13
Malaga Bank, FSB	05/09/13	0.050	10,000,000.00	08/08/13
Malaga Bank, FSB	05/31/13	0.060	4,000,000.00	08/30/13
Malaga Bank, FSB	06/05/13	0.070	12,000,000.00	09/04/13
PASADENA				
Community Bank	01/16/13	0.150	25,000,000.00	07/17/13
Community Bank	02/15/13	0.170	25,000,000.00	08/16/13
Community Bank	03/20/13	0.160	35,000,000.00	09/18/13
Community Bank	04/05/13	0.150	25,000,000.00	10/04/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	05/08/13	0.130	30,000,000.00	11/06/13
Community Bank	06/12/13	0.130	30,000,000.00	12/11/13
East West Bank	01/17/13	0.140	50,000,000.00	07/18/13
East West Bank	01/23/13	0.130	125,000,000.00	07/24/13
East West Bank	02/08/13	0.140	75,000,000.00	08/09/13
East West Bank	04/26/13	0.120	50,000,000.00	10/25/13
Wescom Central Credit Union	06/27/13	0.120	50,000,000.00	09/26/13
PORTERVILLE				
Bank of the Sierra	04/05/13	0.120	25,000,000.00	07/05/13
Bank of the Sierra	04/11/13	0.130	5,000,000.00	07/11/13
Bank of the Sierra	05/09/13	0.100	15,000,000.00	08/08/13
Bank of the Sierra	05/16/13	0.110	10,000,000.00	08/15/13
Bank of the Sierra	06/06/13	0.110	25,000,000.00	09/05/13
RANCHO CORDOVA				
American River Bank	04/10/13	0.120	2,500,000.00	07/10/13
American River Bank	01/11/13	0.160	2,000,000.00	07/12/13
American River Bank	01/16/13	0.160	3,000,000.00	07/24/13
American River Bank	05/09/13	0.100	7,500,000.00	08/08/13
American River Bank	02/14/13	0.180	6,500,000.00	08/15/13
American River Bank	05/03/13	0.140	2,500,000.00	11/01/13
American River Bank	05/09/13	0.140	2,500,000.00	11/07/13
American River Bank	05/30/13	0.140	1,000,000.00	11/21/13
American River Bank	06/13/13	0.140	1,500,000.00	12/12/13
REDWOOD CITY				
Provident Credit Union	04/18/13	0.120	20,000,000.00	10/17/13
Provident Credit Union	05/30/13	0.110	20,000,000.00	11/21/13
Provident Credit Union	06/14/13	0.110	20,000,000.00	12/13/13
RICHMOND				
Mechanics Bank, The	01/16/13	0.160	20,000,000.00	07/17/13
Mechanics Bank, The	04/25/13	0.100	20,000,000.00	07/25/13
Mechanics Bank, The	02/14/13	0.180	20,000,000.00	08/15/13

TIME DEPOSITS

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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Torrey Pines Bank	01/10/13	0.140	25,000,000.00	07/11/13
Torrey Pines Bank	05/16/13	0.120	15,000,000.00	11/14/13
Torrey Pines Bank	05/29/13	0.110	25,000,000.00	11/20/13
Torrey Pines Bank	06/21/13	0.110	50,000,000.00	12/20/13
SAN FRANCISCO				
Trans Pacific National Bank	04/26/13	0.110	2,000,000.00	07/26/13
Trans Pacific National Bank	06/21/13	0.130	3,000,000.00	12/20/13
Union Bank, NA	04/25/13	0.100	150,000,000.00	07/25/13
Union Bank, NA	06/06/13	0.110	150,000,000.00	09/05/13
SAN JOSE				
Heritage Bank of Commerce	01/24/13	0.150	50,000,000.00	07/25/13
Heritage Bank of Commerce	03/29/13	0.160	15,000,000.00	09/27/13
Heritage Bank of Commerce	05/17/13	0.130	13,000,000.00	11/15/13
Heritage Bank of Commerce	06/12/13	0.130	20,000,000.00	12/11/13
SAN LUIS OBISPO				
Mission Community Bank	06/26/13	0.110	10,000,000.00	09/25/13
Mission Community Bank	05/13/13	0.140	10,000,000.00	11/14/13
SANTA ROSA				
Summit State Bank	01/25/13	0.150	3,500,000.00	07/26/13
Summit State Bank	01/30/13	0.160	4,000,000.00	07/31/13
Summit State Bank	03/08/13	0.170	12,000,000.00	09/06/13
Summit State Bank	04/18/13	0.140	9,000,000.00	10/17/13
Summit State Bank	05/08/13	0.130	8,000,000.00	11/06/13
SOUTH SAN FRANCISCO				
First National Bank of Northern California	03/13/13	0.160	15,000,000.00	09/11/13
First National Bank of Northern California	06/05/13	0.120	4,000,000.00	12/04/13
VACAVILLE				
Travis Credit Union	01/10/13	0.140	40,000,000.00	07/11/13
Travis Credit Union	03/27/13	0.140	10,000,000.00	09/25/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WALNUT CREEK				
Bank of the West	05/02/13	0.100	134,000,000.00	08/01/13
Bank of the West	06/05/13	0.090	66,000,000.00	09/04/13
Bank of the West	06/14/13	0.130	100,000,000.00	12/13/13
WEST SACRAMENTO				
Community Business Bank	01/04/13	0.170	3,000,000.00	07/05/13
TOTAL TIME DEPOSITS June 2013			**4,474,640,000.00**	

BANK DEMAND DEPOSITS
June 2013
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,929,405	$ 4,328,803
2	1,929,405	4,328,803
3	2,048,687	3,153,412
4	2,684,908	3,017,009
5	2,246,103	2,821,810
6	2,474,361	2,759,281
7	2,452,777	2,567,502
8	2,452,777	2,567,502
9	2,452,777	2,567,502
10	2,105,617	2,363,755
11	2,252,387	2,210,738
12	2,205,277	2,113,309
13	2,358,607	2,154,107
14	2,522,371	2,773,246
15	2,522,371	2,773,249
16	2,522,371	2,777,195
17	2,237,603	2,534,581
18	2,166,551	2,146,567
19	2,250,789	2,138,684
20	2,010,267	2,341,415
21	2,340,954	2,637,593
22	2,340,954	2,637,593
23	2,340,954	2,637,593
24	2,169,813	1,769,036
25	2,422,225	2,188,283
26	2,291,778	2,753,308
27	2,111,636	2,870,520
28	2,345,744	2,360,246
29	2,345,744	2,360,246
30	2,345,744	2,364,500
AVERAGE DOLLAR DAYS	2,296,032 a/	

a/ **The prescribed bank balance for June was $2,311,511. This consisted of $2,167,252 in compensating balances for services, balances for uncollected funds of $146,851 and a deduction of $2,592 for June 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 June 19, 2013, has determined and designated the amount of money available for deposit and investment under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 2,167,252,000

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)	6/17/2013	6/21/2013	$ (3,353,702,000)	$ (7,815,342,000)	$ 4,461,640,000	$ (3,353,702,000)
(2)	6/24/2013	6/28/2013	$ (3,039,100,000)	$ (10,854,442,000)	$ 4,461,640,000	$ (6,392,802,000)
(3)	7/1/2013	7/5/2013	$ (4,132,600,000)	$ (14,987,042,000)	$ 4,461,640,000	$ (10,525,402,000)
(4)	7/8/2013	7/12/2013	$ (5,074,800,000)	$ (20,061,842,000)	$ 4,461,640,000	$ (15,600,202,000)
(5)	7/15/2013	7/19/2013	$ (616,700,000)	$ (20,678,542,000)	$ 4,461,640,000	$ (16,216,902,000)
(6)	7/22/2013	7/26/2013	$ (526,700,000)	$ (21,205,242,000)	$ 4,461,640,000	$ (16,743,602,000)
(7)	7/29/2013	8/2/2013	$ 328,100,000	$ (20,877,142,000)	$ 4,461,640,000	$ (16,415,502,000)
(8)	8/5/2013	8/9/2013	$ (181,600,000)	$ (21,058,742,000)	$ 4,461,640,000	$ (16,597,102,000)
(9)	8/12/2013	8/16/2013	$ (262,200,000)	$ (21,320,942,000)	$ 4,461,640,000	$ (16,859,302,000)
(10)	8/19/2013	8/23/2013	$ 57,000,000	$ (21,263,942,000)	$ 4,461,640,000	$ (16,802,302,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 2,167,252,000.

POOLED MONEY INVESTMENT BOARD:

Signature on file at STO
Chairperson

Member

Member

Dated: June 19, 2013
* Government Code