COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

July 1, 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 MAY 2013**

The Report of Investments for the month of May 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 May 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 MAY 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 MAY 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 MAY 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 MAY 31, 2013

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 05/31/13		
At Cost	$ 22,875,735,554	$ 91,676,937
At Market	$ 22,832,353,076	$ 90,906,385
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	21.06%	0.00%
United States Government and Agency Obligations	56.41%	38.90%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	20.97%	0.00%
Municipal Obligations	0.12%	5.40%
Corporate and Deposit Notes	1.44%	1.68%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	54.02%
1-60 days	41.73%	0.00%
61 days-1 year	20.06%	53.96%
Over 1 year	38.21%	46.04%
Weighted Average Days to Maturity	643	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 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 May 31, 2013:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	20.98%
Corporate and Deposit Notes	A-1	P-1	0.52%
	AA-	A1	0.92%
Los Angeles County Securities	AA	Aa2	0.12%
Negotiable Certificates of Deposit	A-1	P-1	20.08%
	A+	Aa3	0.97%
U.S. Agency Securities	AA+	Aaa	52.49%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	2.61%
U.S. Treasury Bills	AA+	Aaa	1.31%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	53.95%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	1.68%
Mortgage Trust Deeds	AA	Aa2	0.08%
Los Angeles County Securities	AA	Aa2	5.39%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	38.81%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.09%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2013

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 05/31/13	$ 22,875,735,554
Market Value at 05/31/13	$ 22,832,353,076
Average Daily Balance	$ 23,933,123,641
Gains and Losses:	
For the Month	$ 168,562
For the Past 12 Months	$ 3,623,304
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 12,368,308
Earnings for the Past 12 Months	$ 158,997,455
Earnings Rate for the Month	0.61%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2013

SCHEDULE C

Bank Name		Balance
Bank of America - Concentration	$	32,184,635.75
Bank of the West - Concentration	$	19,059,465.37 (A)
Citi Bank - Concentration	$	-
Union Bank- Concentration	$	617,482.69
Wells Fargo - Concentration	$	1,246,330.99
Total Ledger Balance for all Banks	$	53,107,914.80

(A) $17.472 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 MAY 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 May 2013

Total Deposits	$ 2,430,217,576.34
Total Disbursements	$ 4,974,558,816.18

Discretionary Funds Liquidity Withdrawal Ratio:
As of May 31, 2013 1.03

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
June	$ 7,894,829,000.00	$ 2,770,200,000.00	$ 4,984,500,000.00	$ 5,680,529,000.00
July	$ 1,651,715,000.00	$ 2,961,400,000.00	$ 5,200,700,000.00	$ 5,092,944,000.00
August	$ 1,122,221,000.00	$ 1,983,200,000.00	$ 4,405,000,000.00	$ 3,793,365,000.00
September	$ 357,750,000.00	$ 2,344,600,000.00	$ 3,791,100,000.00	$ 2,704,615,000.00
October	$ 1,205,544,000.00	$ 3,660,000,000.00	$ 4,299,600,000.00	$ 3,270,559,000.00
November	$ 472,225,000.00	$ 4,350,900,000.00	$ 3,684,200,000.00	$ 4,409,484,000.00

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 May 2013, the Treasurer placed $258.321 million in the Bank of the West Money Market Plus Account in accordance with Treasurer's authority under California Government Code Section 53633. $17.472 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 $71 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 MAY 2013
COMPLIANCE REPORT

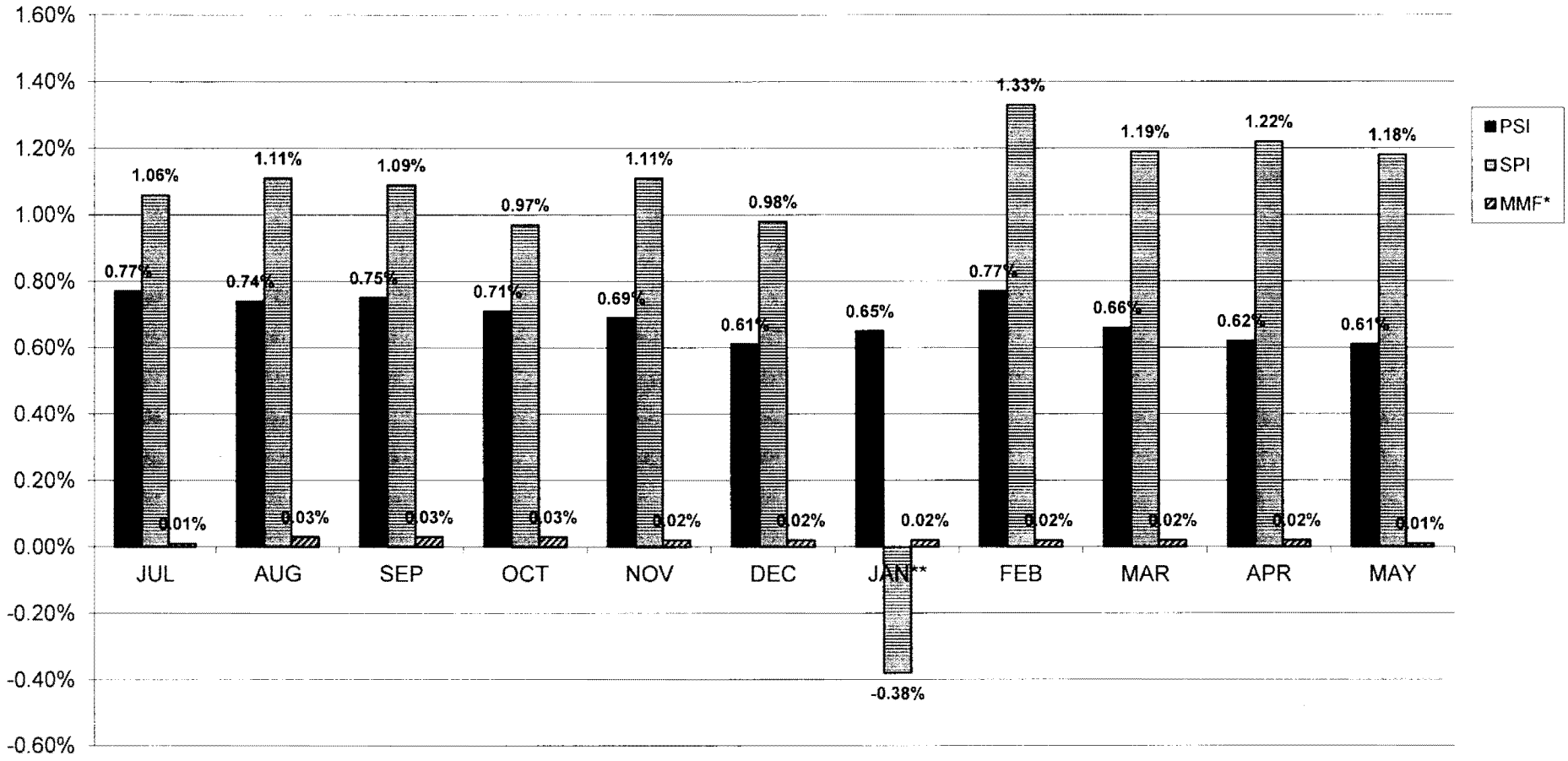
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of May 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 05/31/2013
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1	25,104,356,315.79	89,511,032.67
2	25,012,053,303.87	89,511,032.67
3	24,751,923,940.51	89,511,032.67
4	24,751,923,940.51	89,511,032.67
5	24,751,923,940.51	89,511,032.67
6	24,560,920,615.50	89,509,830.66
7	24,424,895,907.05	89,509,830.66
8	24,389,535,197.69	89,509,830.66
9	24,423,226,755.27	89,509,830.66
10	24,330,626,291.90	89,509,830.66
11	24,330,626,291.90	89,509,830.66
12	24,330,626,291.90	89,509,830.66
13	24,257,039,289.50	89,509,830.66
14	24,200,737,758.73	89,509,830.66
15	23,985,437,869.12	89,509,830.66
16	23,970,430,923.23	89,509,830.66
17	24,100,387,366.29	89,509,830.66
18	24,100,387,366.29	89,509,830.66
19	24,100,387,366.29	89,509,830.66
20	23,142,454,005.52	89,509,830.66
21	23,129,655,423.93	89,509,830.66
22	23,139,008,769.23	89,509,830.66
23	23,093,699,930.34	89,509,830.66
24	23,324,094,465.87	89,509,830.66
25	23,324,094,465.87	89,509,830.66
26	23,324,094,465.87	89,509,830.66
27	23,324,094,465.87	89,509,830.66
28	23,327,846,551.32	89,509,830.66
29	23,045,093,275.91	378,709,830.66
30	22,999,514,753.42	380,203,080.66
31	22,875,735,554.10	91,676,937.28
AVG	**23,933,123,640.62**	**108,286,165.07**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2012-13
ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of June 18, 2013.

**Loss due to one participant which had two agency securities, purchased at a premium, that were called.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 05/31/2013 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	13,660,437	$110,436
Gains (Losses) on Sales of Non-Trading Securities.	168,562	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	(1,460,690)	(2,143)
Prior Accrual Adjustment	0	0
Total Revenues	$12,368,308	$108,293
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,315
	$0	$2,315
NET INCOME	$12,368,308	$105,978

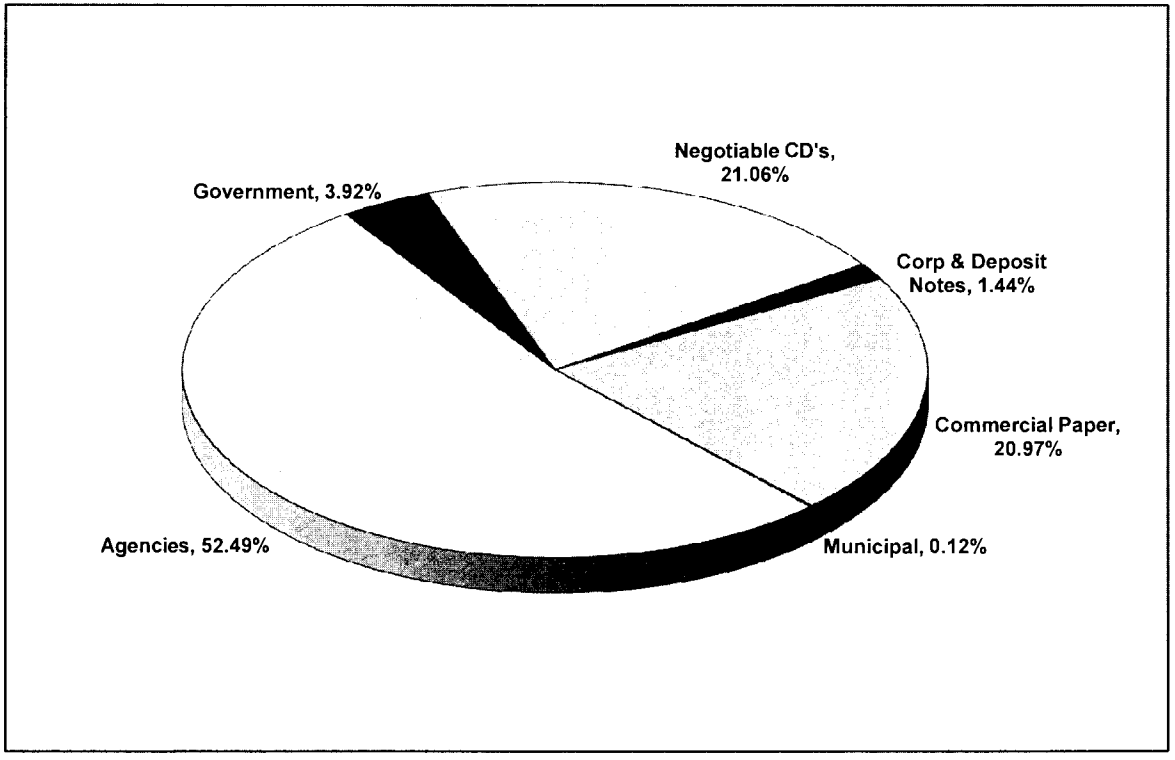
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.70%	
Los Angeles County and Related Entities	37.14%	
Consolidated Sanitation Districts		3.70%
Metropolitan Transportation Authority		1.52%
Miscellaneous Agencies Pooled Investments		2.38%
South Coast Air Quality Management District		2.47%
Miscellaneous		0.03%
Subtotal	85.84%	10.10%
County Bond Proceeds and Repayment Funds		4.06%
Grand Total	85.84%	14.16%

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



	In Thousands
Negotiable CD's	$ 4,816,947
Corp & Deposit Notes	329,194
Bankers Acceptance	-
Commercial Paper	4,798,433
Municipal	27,000
Agencies	12,006,919
Other	-
Government	897,243
Total	$ 22,875,736

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: May 1, 2013 to May 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	5/1/2013	93131	DEUTSCHE BANK FINANCIAL LLC CP	0.1400	5/31/2013	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	5/1/2013	93132	AUTOBAHN FUNDING CO LLC CP	0.1500	6/3/2013	10,000,000.00	9,998,625.00	0.00	CITI	BLAY
NTRD	CPD	5/1/2013	93133	BARTON CAPITAL LLC CP	0.1500	5/16/2013	50,000,000.00	49,996,875.00	0.00	CITI	BLAY
NTRD	CPD	5/1/2013	93134	ATLANTIS ONE FUNDING COPR CP	0.1700	6/17/2013	50,000,000.00	49,988,902.78	0.00	CITI	RABO
NTRD	CPD	5/1/2013	93135	ABBEY NATIONAL NA LLC CP	0.1700	5/20/2013	50,000,000.00	49,995,513.89	0.00	CITI	MFR
NTRD	CPD	5/1/2013	93136	ABBEY NATIONAL NA LLC CP	0.1700	5/23/2013	50,000,000.00	49,994,805.56	0.00	CITI	MFR
NTRD	CPD	5/1/2013	93138	ABBEY NATIONAL NA LLC CP	0.1900	5/28/2013	50,000,000.00	49,992,875.00	0.00	CITI	MFR
NTRD	CPD	5/2/2013	93141	SHEFFIELD RECEIVABLES COPR CP	0.1400	6/5/2013	45,000,000.00	44,994,050.00	0.00	CITI	JPM
NTRD	CPD	5/2/2013	93142	SALISBURY REC CO LLC CP	0.1600	6/3/2013	24,000,000.00	23,996,586.67	0.00	CITI	LOOP
NTRD	CPD	5/2/2013	93145	ABBEY NATIONAL NA LLC CP	0.1600	5/7/2013	50,000,000.00	49,998,888.89	0.00	CITI	MFR
NTRD	CPD	5/2/2013	93146	ABBEY NATIONAL NA LLC CP	0.1500	5/6/2013	45,000,000.00	44,999,250.00	0.00	CITI	MFR
NTRD	CPD	5/3/2013	93153	ATLANTIC ASSET SEC LLC CP	0.1700	6/3/2013	50,000,000.00	49,992,680.56	0.00	CITI	JPM
NTRD	CPD	5/3/2013	93154	DEUTSCHE BANK FINANCIAL LLC CP	0.1450	5/31/2013	50,000,000.00	49,994,361.11	0.00	CITI	BLAY
NTRD	CPD	5/3/2013	93158	ABBEY NATIONAL NA LLC CP	0.1800	5/29/2013	50,000,000.00	49,993,500.00	0.00	CITI	MFR
NTRD	CPD	5/6/2013	93160	AUTOBAHN FUNDING CO LLC CP	0.1500	6/5/2013	50,000,000.00	49,993,750.00	0.00	CITI	BLAY
NTRD	CPD	5/6/2013	93162	ABBEY NATIONAL NA LLC CP	0.1700	5/22/2013	50,000,000.00	49,996,222.22	0.00	CITI	MFR
NTRD	CPD	5/7/2013	93176	ABBEY NATIONAL NA LLC CP	0.1900	5/30/2013	50,000,000.00	49,993,930.56	0.00	CITI	MFR
NTRD	CPD	5/7/2013	93166	AUTOBAHN FUNDING CO LLC CP	0.1600	6/7/2013	25,000,000.00	24,996,555.56	0.00	CITI	MS
NTRD	CPD	5/7/2013	93171	ATLANTIC ASSET SEC LLC CP	0.1700	6/3/2013	25,000,000.00	24,996,812.50	0.00	CITI	JPM
NTRD	CPD	5/7/2013	93172	CANCARA ASSET SEC LLC CP	0.1500	6/7/2013	33,000,000.00	32,995,737.50	0.00	CITI	LOOP
NTRD	CPD	5/7/2013	93173	ABBEY NATIONAL NA LLC CP	0.1900	5/29/2013	50,000,000.00	49,994,194.44	0.00	CITI	MFR
NTRD	CPD	5/7/2013	93174	ABBEY NATIONAL NA LLC CP	0.1900	5/29/2013	50,000,000.00	49,994,194.44	0.00	CITI	MFR
NTRD	CPD	5/8/2013	93179	AUTOBAHN FUNDING CO LLC CP	0.1500	6/5/2013	30,000,000.00	29,996,500.00	0.00	CITI	BLAY
NTRD	CPD	5/8/2013	93180	TOYOTA MOTOR CREDIT COPR CP	0.1200	6/18/2013	50,000,000.00	49,993,166.67	0.00	CITI	TFS
NTRD	CPD	5/8/2013	93181	TOYOTA MOTOR CREDIT COPR CP	0.1200	6/19/2013	50,000,000.00	49,993,000.00	0.00	CITI	TFS
NTRD	CPD	5/9/2013	93186	BARTON CAPITAL LLC CP	0.1500	6/12/2013	50,000,000.00	49,992,916.67	0.00	CITI	MFR
NTRD	CPD	5/9/2013	93190	ATLANTIC ASSET SEC LLC CP	0.1700	6/11/2013	35,000,000.00	34,994,545.83	0.00	CITI	MS
NTRD	CPD	5/9/2013	93191	SHEFFIELD RECEIVABLES COPR CP	0.1600	7/2/2013	50,000,000.00	49,988,000.00	0.00	CITI	LOOP
NTRD	CPD	5/9/2013	93192	AUTOBAHN FUNDING CO LLC CP	0.1500	6/11/2013	16,714,000.00	16,711,701.83	0.00	CITI	BLAY
NTRD	CPD	5/9/2013	93193	ABBEY NATIONAL NA LLC CP	0.1700	5/24/2013	50,000,000.00	49,996,458.33	0.00	CITI	MFR
NTRD	CPD	5/10/2013	93199	AUTOBAHN FUNDING CO LLC CP	0.1500	6/12/2013	50,000,000.00	49,993,125.00	0.00	CITI	BLAY
NTRD	CPD	5/10/2013	93200	AUTOBAHN FUNDING CO LLC CP	0.1500	6/13/2013	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	5/10/2013	93201	AUTOBAHN FUNDING CO LLC CP	0.1500	6/14/2013	25,000,000.00	24,996,354.17	0.00	CITI	BLAY
NTRD	CPD	5/10/2013	93202	SALISBURY REC CO LLC CP	0.1600	7/2/2013	30,000,000.00	29,992,933.33	0.00	CITI	LOOP
NTRD	CPD	5/10/2013	93204	ABBEY NATIONAL NA LLC CP	0.1700	5/29/2013	50,000,000.00	49,995,513.89	0.00	CITI	MFR
NTRD	CPD	5/10/2013	93197	SALISBURY REC CO LLC CP	0.1600	7/1/2013	49,000,000.00	48,988,675.56	0.00	CITI	BLAY
NTRD	CPD	5/13/2013	93212	ATLANTIC ASSET SEC LLC CP	0.1700	6/6/2013	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	5/13/2013	93213	ATLANTIC ASSET SEC LLC CP	0.1700	6/13/2013	25,000,000.00	24,996,340.28	0.00	CITI	MS

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NTRD	CPD	5/13/2013	93214	ABBEY NATIONAL NA LLC CP	0.1500	5/24/2013	50,000,000.00	49,997,708.33	0.00	CITI	MFR
NTRD	CPD	5/14/2013	93218	SHEFFIELD RECEIVABLES COPR CP	0.1900	8/2/2013	15,000,000.00	14,993,666.67	0.00	CITI	LOOP
NTRD	CPD	5/14/2013	93219	SHEFFIELD RECEIVABLES COPR CP	0.1800	8/2/2013	10,000,000.00	9,996,000.00	0.00	CITI	KEYBANC
NTRD	CPD	5/14/2013	93220	ATLANTIC ASSET SEC LLC CP	0.1700	6/13/2013	50,000,000.00	49,992,916.67	0.00	CITI	MS
NTRD	CPD	5/14/2013	93221	AUTOBAHN FUNDING CO LLC CP	0.1500	6/14/2013	30,000,000.00	29,996,125.00	0.00	CITI	MS
NTRD	CPD	5/14/2013	93223	ABBEY NATIONAL NA LLC CP	0.1700	6/3/2013	50,000,000.00	49,995,277.78	0.00	CITI	MFR
NTRD	CPD	5/15/2013	93237	ABBEY NATIONAL NA LLC CP	0.1700	6/4/2013	50,000,000.00	49,995,277.78	0.00	CITI	MFR
NTRD	CPD	5/15/2013	93228	CANCARA ASSET SEC LLC CP	0.1600	6/4/2013	20,900,000.00	20,898,142.22	0.00	CITI	MS
NTRD	CPD	5/15/2013	93229	ATLANTIC ASSET SEC LLC CP	0.1700	6/17/2013	50,000,000.00	49,992,208.33	0.00	CITI	MS
NTRD	CPD	5/15/2013	93230	AUTOBAHN FUNDING CO LLC CP	0.1500	6/14/2013	50,000,000.00	49,993,750.00	0.00	CITI	MS
NTRD	CPD	5/15/2013	93231	TOYOTA MOTOR CREDIT COPR CP	0.1000	7/5/2013	35,000,000.00	34,995,041.67	0.00	CITI	TFS
NTRD	CPD	5/15/2013	93232	CANCARA ASSET SEC LLC CP	0.1600	6/17/2013	21,000,000.00	20,996,920.00	0.00	CITI	KEYBANC
NTRD	CPD	5/16/2013	93239	ATLANTIC ASSET SEC LLC CP	0.1700	6/19/2013	25,000,000.00	24,995,986.11	0.00	CITI	MS
NTRD	CPD	5/16/2013	93240	CANCARA ASSET SEC LLC CP	0.1600	6/19/2013	25,000,000.00	24,996,222.22	0.00	CITI	JPM
NTRD	CPD	5/16/2013	93242	CANCARA ASSET SEC LLC CP	0.1700	6/24/2013	25,000,000.00	24,995,395.83	0.00	CITI	JPM
NTRD	CPD	5/16/2013	93243	AUTOBAHN FUNDING CO LLC CP	0.1500	6/19/2013	35,000,000.00	34,995,041.67	0.00	CITI	MS
NTRD	CPD	5/16/2013	93244	REGENCY MARKETS NO. 1 LLC CP	0.1600	5/24/2013	50,000,000.00	49,998,222.22	0.00	CITI	MS
NTRD	CPD	5/16/2013	93245	TOYOTA MOTOR CREDIT COPR CP	0.1100	7/15/2013	50,000,000.00	49,990,833.33	0.00	CITI	TFS
NTRD	CPD	5/17/2013	93249	CANCARA ASSET SEC LLC CP	0.1700	6/21/2013	25,000,000.00	24,995,868.06	0.00	CITI	MS
NTRD	CPD	5/17/2013	93250	AUTOBAHN FUNDING CO LLC CP	0.1500	6/21/2013	50,000,000.00	49,992,708.33	0.00	CITI	LOOP
NTRD	CPD	5/17/2013	93251	ABBEY NATIONAL NA LLC CP	0.1400	5/24/2013	50,000,000.00	49,998,638.89	0.00	CITI	MFR
NTRD	CPD	5/20/2013	93255	CANCARA ASSET SEC LLC CP	0.1600	6/21/2013	10,000,000.00	9,998,577.78	0.00	CITI	MS
NTRD	CPD	5/20/2013	93256	CANCARA ASSET SEC LLC CP	0.1700	6/24/2013	10,000,000.00	9,998,347.22	0.00	CITI	MS
NTRD	CPD	5/20/2013	93257	ATLANTIC ASSET SEC LLC CP	0.1600	6/20/2013	50,000,000.00	49,993,111.11	0.00	CITI	MS
NTRD	CPD	5/20/2013	93258	AUTOBAHN FUNDING CO LLC CP	0.1500	6/18/2013	40,000,000.00	39,995,166.67	0.00	CITI	BLAY
NTRD	CPD	5/21/2013	93262	CANCARA ASSET SEC LLC CP	0.1700	6/25/2013	25,000,000.00	24,995,868.06	0.00	CITI	MS
NTRD	CPD	5/21/2013	93264	BARTON CAPITAL LLC CP	0.1500	6/17/2013	39,000,000.00	38,995,612.50	0.00	CITI	JPM
NTRD	CPD	5/21/2013	93265	REGENCY MARKETS NO. 1 LLC CP	0.1700	6/20/2013	50,000,000.00	49,992,916.67	0.00	CITI	MS
NTRD	CPD	5/21/2013	93266	REGENCY MARKETS NO. 1 LLC CP	0.1700	6/19/2013	50,000,000.00	49,993,152.78	0.00	CITI	JPM
NTRD	CPD	5/21/2013	93267	AUTOBAHN FUNDING CO LLC CP	0.1500	6/21/2013	30,000,000.00	29,996,125.00	0.00	CITI	BLAY
NTRD	CPD	5/21/2013	93268	ATLANTIC ASSET SEC LLC CP	0.1600	6/20/2013	33,663,000.00	33,658,511.60	0.00	CITI	MS
NTRD	CPD	5/21/2013	93269	ABBEY NATIONAL NA LLC CP	0.1700	6/12/2013	50,000,000.00	49,994,805.56	0.00	CITI	MFR
NTRD	CPD	5/22/2013	93271	CANCARA ASSET SEC LLC CP	0.1600	6/24/2013	50,000,000.00	49,992,666.67	0.00	CITI	MS
NTRD	CPD	5/22/2013	93273	REGENCY MARKETS NO. 1 LLC CP	0.1700	6/24/2013	14,584,000.00	14,581,727.33	0.00	CITI	CITGM
NTRD	CPD	5/22/2013	93274	ATLANTIC ASSET SEC LLC CP	0.1500	6/21/2013	25,000,000.00	24,996,875.00	0.00	CITI	MS
NTRD	CPD	5/22/2013	93275	ATLANTIC ASSET SEC LLC CP	0.1500	6/24/2013	25,182,000.00	25,178,537.48	0.00	CITI	JPM
NTRD	CPD	5/22/2013	93276	SHEFFIELD RECEIVABLES COPR CP	0.1500	7/5/2013	25,000,000.00	24,995,416.67	0.00	CITI	MS
NTRD	CPD	5/22/2013	93277	CANCARA ASSET SEC LLC CP	0.1600	6/25/2013	15,000,000.00	14,997,733.33	0.00	CITI	MS

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NTRD	CPD	5/23/2013	93284	ATLANTIC ASSET SEC LLC CP	0.1500	6/28/2013	25,000,000.00	24,996,250.00	0.00	CITI	JPM
NTRD	CPD	5/23/2013	93285	ATLANTIC ASSET SEC LLC CP	0.1500	6/25/2013	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	5/23/2013	93286	CANCARA ASSET SEC LLC CP	0.1500	6/25/2013	10,000,000.00	9,998,625.00	0.00	CITI	MS
NTRD	CPD	5/23/2013	93287	SALISBURY REC CO LLC CP	0.1600	8/2/2013	40,000,000.00	39,987,377.78	0.00	CITI	BLAY
NTRD	CPD	5/23/2013	93288	ABBEY NATIONAL NA LLC CP	0.1800	6/28/2013	50,000,000.00	49,991,000.00	0.00	CITI	MFR
NTRD	CPD	5/24/2013	93290	SALISBURY REC CO LLC CP	0.1600	8/5/2013	50,000,000.00	49,983,777.78	0.00	CITI	BLAY
NTRD	CPD	5/24/2013	93291	SHEFFIELD RECEIVABLES COPR CP	0.1600	7/25/2013	50,000,000.00	49,986,222.22	0.00	CITI	BLAY
NTRD	CPD	5/24/2013	93292	ATLANTIC ASSET SEC LLC CP	0.1500	6/19/2013	50,000,000.00	49,994,583.33	0.00	CITI	MS
NTRD	CPD	5/24/2013	93293	REGENCY MARKETS NO. 1 LLC CP	0.1700	6/18/2013	50,000,000.00	49,994,097.22	0.00	CITI	MS
NTRD	CPD	5/24/2013	93294	AUTOBAHN FUNDING CO LLC CP	0.1400	6/25/2013	28,984,000.00	28,980,393.10	0.00	CITI	MS
NTRD	CPD	5/24/2013	93295	ABBEY NATIONAL NA LLC CP	0.1800	6/24/2013	50,000,000.00	49,992,250.00	0.00	CITI	MFR
NTRD	CPD	5/24/2013	93296	ABBEY NATIONAL NA LLC CP	0.1800	6/26/2013	50,000,000.00	49,991,750.00	0.00	CITI	MFR
NTRD	CPD	5/24/2013	93297	ATLANTIC ASSET SEC LLC CP	0.1500	6/19/2013	27,000,000.00	26,997,075.00	0.00	CITI	BLAY
NTRD	CPD	5/28/2013	93301	AUTOBAHN FUNDING CO LLC CP	0.1500	7/3/2013	50,000,000.00	49,992,500.00	0.00	CITI	MS
NTRD	CPD	5/28/2013	93302	REGENCY MARKETS NO. 1 LLC CP	0.1600	6/28/2013	50,000,000.00	49,993,111.11	0.00	CITI	MS
NTRD	CPD	5/28/2013	93303	ATLANTIC ASSET SEC LLC CP	0.1500	7/2/2013	50,000,000.00	49,992,708.33	0.00	CITI	MS
NTRD	CPD	5/28/2013	93304	AUTOBAHN FUNDING CO LLC CP	0.1500	7/3/2013	19,625,000.00	19,622,056.25	0.00	CITI	MS
NTRD	CPD	5/28/2013	93305	ABBEY NATIONAL NA LLC CP	0.1300	6/5/2013	50,000,000.00	49,998,555.56	0.00	CITI	MFR
NTRD	CPD	5/28/2013	93306	ABBEY NATIONAL NA LLC CP	0.1300	6/11/2013	50,000,000.00	49,997,472.22	0.00	CITI	MFR
NTRD	CPD	5/28/2013	93307	ABBEY NATIONAL NA LLC CP	0.1200	5/29/2013	50,000,000.00	49,999,833.33	0.00	CITI	MFR
NTRD	CPD	5/29/2013	93309	SALISBURY REC CO LLC CP	0.1400	6/26/2013	50,000,000.00	49,994,555.56	0.00	CITI	BLAY
NTRD	CPD	5/29/2013	93310	SALISBURY REC CO LLC CP	0.1400	6/26/2013	4,000,000.00	3,999,564.44	0.00	CITI	BLAY
NTRD	CPD	5/29/2013	93312	CANCARA ASSET SEC LLC CP	0.1500	7/8/2013	42,000,000.00	41,993,000.00	0.00	CITI	BLAY
NTRD	CPD	5/29/2013	93313	ATLANTIC ASSET SEC LLC CP	0.1500	7/1/2013	25,000,000.00	24,996,562.50	0.00	CITI	MS
NTRD	CPD	5/29/2013	93315	ABBEY NATIONAL NA LLC CP	0.1100	6/3/2013	50,000,000.00	49,999,236.11	0.00	CITI	MFR
NTRD	CPD	5/29/2013	93316	ABBEY NATIONAL NA LLC CP	0.1100	6/3/2013	38,521,000.00	38,520,411.48	0.00	CITI	MFR
NTRD	CPD	5/30/2013	93318	CANCARA ASSET SEC LLC CP	0.1600	7/5/2013	50,000,000.00	49,992,000.00	0.00	CITI	MS
NTRD	CPD	5/30/2013	93319	CANCARA ASSET SEC LLC CP	0.1600	7/5/2013	40,000,000.00	39,993,600.00	0.00	CITI	MS
NTRD	CPD	5/30/2013	93322	ABBEY NATIONAL NA LLC CP	0.1200	6/10/2013	50,000,000.00	49,998,166.67	0.00	CITI	MFR
NTRD	CPD	5/30/2013	93323	ABBEY NATIONAL NA LLC CP	0.1600	6/21/2013	50,000,000.00	49,995,111.11	0.00	CITI	MFR
NTRD	CPD	5/30/2013	93324	BARTON CAPITAL LLC CP	0.2000	8/26/2013	25,000,000.00	24,987,777.78	0.00	CITI	LOOP
NTRD	CPD	5/30/2013	93325	ATLANTIC ASSET SEC LLC CP	0.1400	7/2/2013	50,000,000.00	49,993,583.33	0.00	CITI	BLAY
NTRD	CPD	5/30/2013	93326	ATLANTIC ASSET SEC LLC CP	0.1400	7/3/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	5/30/2013	93328	ABBEY NATIONAL NA LLC CP	0.1100	6/7/2013	50,000,000.00	49,998,777.78	0.00	CITI	MFR
NTRD	CPD	5/31/2013	93334	ING U.S. FUNDING LLC CP	0.1800	7/30/2013	50,000,000.00	49,985,000.00	0.00	CITI	INGF
NTRD	CPD	5/31/2013	93336	CANCARA ASSET SEC LLC CP	0.1600	7/8/2013	45,000,000.00	44,992,400.00	0.00	CITI	MS
NTRD	CPD	5/31/2013	93337	ATLANTIC ASSET SEC LLC CP	0.1800	7/22/2013	16,090,000.00	16,085,816.60	0.00	CITI	BLAY
NTRD	CPD	5/31/2013	93338	ING U.S. FUNDING LLC CP	0.1800	7/30/2013	50,000,000.00	49,985,000.00	0.00	CITI	INGF

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NTRD	CPD	5/31/2013	93339	ABBEY NATIONAL NA LLC CP	0.1100	6/3/2013	50,000,000.00	49,999,541.67	0.00	CITI	MFR
NTRD	CPD	5/31/2013	93340	ABBEY NATIONAL NA LLC CP	0.1100	6/3/2013	50,000,000.00	49,999,541.67	0.00	CITI	MFR
NTRD	CPD	5/31/2013	93342	ATLANTIC ASSET SEC LLC CP	0.1500	6/19/2013	16,744,000.00	16,742,674.43	0.00	CITI	MS
	CPD Total						4,605,007,000.00	4,604,397,369.04	0.00		
NTRD	FFCB	5/1/2013	93105	FFCB (CALLABLE)	1.3000	5/1/2019	15,150,000.00	15,131,062.50	0.00	CITI	RBCCM
NTRD	FFCB	5/1/2013	93106	FFCB (CALLABLE)	1.2900	5/1/2019	25,000,000.00	24,985,500.00	0.00	CITI	BLAY
NTRD	FFCB	5/1/2013	93107	FFCB (CALLABLE)	1.2900	5/1/2019	43,500,000.00	43,474,335.00	0.00	CITI	LOOP
NTRD	FFCB	5/1/2013	93108	FFCB (CALLABLE)	1.3000	5/1/2019	20,000,000.00	19,975,000.00	0.00	CITI	KEYBANC
NTRD	FFCB	5/15/2013	93187	FFCB (CALLABLE)	1.3000	5/15/2019	25,000,000.00	24,956,250.00	0.00	CITI	MFR
NTRD	FFCB	5/15/2013	93188	FFCB (CALLABLE)	1.3000	5/15/2019	25,000,000.00	24,956,250.00	0.00	CITI	DBAG
NTRD	FFCB	5/15/2013	93189	FFCB (CALLABLE)	1.3000	5/15/2019	25,000,000.00	24,956,250.00	0.00	CITI	BNPPSC
NTRD	FFCB	5/15/2013	93130	FFCB (CALLABLE)	1.1000	11/6/2018	25,000,000.00	25,000,000.00	6,875.00	CITI	FTNFCM
NTRD	FFCB	5/20/2013	93225	FFCB (CALLABLE)	1.1200	8/20/2018	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FFCB	5/22/2013	93241	FFCB (CALLABLE)	1.0800	5/22/2018	25,000,000.00	24,968,750.00	0.00	CITI	UBSSEC
	FFCB Total						253,650,000.00	253,403,397.50	6,875.00		
NTRD	FHLB	5/17/2013	93252	FHLB	0.1000	11/15/2013	50,000,000.00	49,999,400.00	277.78	CITI	KEYBANC
NTRD	FHLB	5/17/2013	93253	FHLB	0.1000	11/15/2013	50,000,000.00	49,999,400.00	277.78	CITI	KEYBANC
NTRD	FHLB	5/17/2013	93254	FHLB	0.1000	10/30/2013	50,000,000.00	49,999,550.00	2,361.11	CITI	SUN
	FHLB Total						150,000,000.00	149,998,350.00	2,916.67		
NTRD	FHLM	5/7/2013	93005	FHLMC (CALLABLE)	1.1000	5/7/2018	25,000,000.00	25,000,000.00	0.00	CITI	BCI
NTRD	FHLM	5/10/2013	93198	FHLMC (CALLABLE)	1.4000	5/8/2019	22,000,000.00	22,000,000.00	1,711.11	CITI	JPM
NTRD	FHLM	5/13/2013	93120	FHLMC (CALLABLE)	1.1500	5/13/2019	26,470,000.00	26,470,000.00	0.00	CITI	RWB
	FHLM Total						73,470,000.00	73,470,000.00	1,711.11		
NTRD	FNMA	5/17/2013	93226	FNMA (CALLABLE)	1.1500	11/16/2018	25,000,000.00	24,960,937.50	798.61	CITI	MISC
NTRD	FNMA	5/28/2013	93161	FNMA (CALLABLE)	1.1500	11/28/2018	25,000,000.00	25,000,000.00	0.00	CITI	SUN
	FNMA Total						50,000,000.00	49,960,937.50	798.61		
NTRD	MCPN	5/15/2013	93063	FHLB (CALLABLE)	3.5000	5/15/2019	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
NTRD	MCPN	5/15/2013	93057	FHLB (CALLABLE)	3.5000	5/15/2019	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	MCPN	5/15/2013	93058	FHLB (CALLABLE)	3.5000	5/15/2019	25,000,000.00	25,000,000.00	0.00	CITI	BLAY
NTRD	MCPN	5/21/2013	93059	FHLB (CALLABLE)	2.5000	5/21/2019	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
NTRD	MCPN	5/21/2013	93060	FHLB (CALLABLE)	2.5000	5/21/2019	25,000,000.00	25,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	5/22/2013	93208	FHLB (CALLABLE)	4.0000	5/22/2019	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	MCPN	5/24/2013	93209	FHLB (CALLABLE)	4.0000	5/22/2019	25,000,000.00	25,000,000.00	5,555.56	CITI	LOOP

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NTRD	MCPN	5/24/2013	93210	FHLB (CALLABLE)	4.0000	5/22/2019	25,000,000.00	25,000,000.00	5,555.56	CITI	BLAY
NTRD	MCPN	5/24/2013	93064	FHLB (CALLABLE)	3.7500	5/22/2019	25,000,000.00	25,000,000.00	5,208.33	CITI	MS
NTRD	MCPN	5/28/2013	93178	FHLB (CALLABLE)	3.5000	5/28/2019	25,000,000.00	25,000,000.00	0.00	CITI	SUN
	MCPN Total						275,000,000.00	275,000,000.00	16,319.45		
NTRD	MCSA	5/15/2013	93051	FNMA (CALLABLE)	1.0000	11/15/2018	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
NTRD	MCSA	5/15/2013	93052	FNMA (CALLABLE)	1.0000	11/15/2018	14,000,000.00	14,000,000.00	0.00	CITI	MFR
	MCSA Total						39,000,000.00	39,000,000.00	0.00		
NTRD	NCD1	5/1/2013	93129	CHASE BANK USA NA CD	0.1800	6/7/2013	50,000,000.00	50,001,025.35	13,750.00	CITI	JPM
NTRD	NCD1	5/2/2013	93143	CHASE BANK USA NA CD	0.1800	6/7/2013	50,000,000.00	50,000,497.54	14,000.00	CITI	JPM
NTRD	NCD1	5/13/2013	93211	WELLS FARGO BANK NA CD	0.1500	8/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	5/20/2013	93259	CHASE BANK USA NA CD	0.1800	6/6/2013	50,000,000.00	50,000,943.14	18,750.00	CITI	JPM
NTRD	NCD1	5/20/2013	93260	CHASE BANK USA NA CD	0.1800	6/6/2013	25,000,000.00	25,000,471.57	9,375.00	CITI	JPM
NTRD	NCD1	5/24/2013	93298	UNION BANK OF CALIFORNIA NA CD	0.1500	6/25/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	5/24/2013	93280	WELLS FARGO BANK NA CD	0.1300	8/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
	NCD1 Total						325,000,000.00	325,002,937.60	55,875.00		
NTRD	YANK1	5/1/2013	93137	BNP PARIBAS SF CD	0.1600	6/3/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/2/2013	93144	SOCIETE GENERALE NY CD	0.2000	6/4/2013	50,000,000.00	50,000,458.25	0.00	CITI	MFR
NTRD	YANK1	5/2/2013	93140	BANK OF MONTREAL CHICAGO CD	0.1400	6/3/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	5/3/2013	93155	SOCIETE GENERALE NY CD	0.2000	6/3/2013	50,000,000.00	50,000,430.49	0.00	CITI	MFR
NTRD	YANK1	5/3/2013	93156	BNP PARIBAS SF CD	0.1600	6/4/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/3/2013	93157	BNP PARIBAS SF CD	0.1600	6/4/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/6/2013	93163	BNP PARIBAS SF CD	0.1500	5/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/6/2013	93164	BNP PARIBAS SF CD	0.1500	5/29/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/7/2013	93175	BTORONTO DOMINION BANK NY CD	0.1400	6/7/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	5/8/2013	93182	SOCIETE GENERALE NY CD	0.1900	6/14/2013	50,000,000.00	50,000,513.79	0.00	CITI	MFR
NTRD	YANK1	5/8/2013	93183	SOCIETE GENERALE NY CD	0.1900	6/14/2013	25,000,000.00	25,000,256.90	0.00	CITI	MFR
NTRD	YANK1	5/8/2013	93184	BSVENSKA HANDELSBANKEN NY CD	0.1600	6/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/9/2013	93194	BSVENSKA HANDELSBANKEN NY CD	0.1600	6/11/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/9/2013	93195	CREDIT AGRICOLE CIB NY CD	0.1700	6/13/2013	50,000,000.00	50,000,486.04	0.00	CITI	MFR
NTRD	YANK1	5/10/2013	93203	ROYAL BANK OF CANADA NY CD	0.5700	5/30/2013	50,000,000.00	50,012,480.96	273,125.00	CITI	RBCCM
NTRD	YANK1	5/13/2013	93215	TORONTO DOMINION NY CD	0.1450	7/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/14/2013	93222	BSVENSKA HANDELSBANKEN NY CD	0.1700	6/25/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	5/15/2013	93233	BANK OF MONTREAL CHICAGO CD	0.1600	8/15/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	5/15/2013	93234	BANK OF MONTREAL CHICAGO CD	0.1600	8/15/2013	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	YANK1	5/15/2013	93235	BSVENSKA HANDELSBANKEN NY CD	0.1600	6/18/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL

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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	5/15/2013	93236	BARCLAYS BANK PLC NY CD	0.1700	7/17/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	5/16/2013	93246	CREDIT AGRICOLE CIB NY CD	0.2200	8/1/2013	50,000,000.00	50,001,068.96	0.00	CITI	MFR
NTRD	YANK1	5/16/2013	93247	DEUTSCHE BANK AG NY CD	0.2400	8/27/2013	50,000,000.00	50,001,429.61	0.00	CITI	MFR
NTRD	YANK1	5/22/2013	93278	BTORONTO DOMINION BANK NY CD	0.1200	7/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	YANK1	5/24/2013	93299	LLOYDS TSB BANK PLC NY CD	0.1700	7/23/2013	50,000,000.00	50,000,833.11	0.00	CITI	MFR
NTRD	YANK1	5/24/2013	93281	LLOYDS TSB BANK PLC NY CD	0.1500	7/5/2013	50,000,000.00	50,000,583.24	0.00	CITI	MFR
NTRD	YANK1	5/24/2013	93282	CREDIT AGRICOLE CIB NY CD	0.1700	7/5/2013	50,000,000.00	50,000,583.22	0.00	CITI	MFR
NTRD	YANK1	5/29/2013	93314	BARCLAYS BANK PLC NY CD	0.1700	7/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	5/30/2013	93329	CREDIT AGRICOLE CIB NY CD	0.1600	8/1/2013	50,000,000.00	50,000,874.77	0.00	CITI	MFR
NTRD	YANK1	5/30/2013	93330	DNB BANK ASA NY CD	0.1800	8/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	5/30/2013	93331	DEUTSCHE BANK AG NY CD	0.2200	8/28/2013	50,000,000.00	50,001,249.34	0.00	CITI	MFR
NTRD	YANK1	5/30/2013	93332	DEUTSCHE BANK AG NY CD	0.2200	8/28/2013	25,000,000.00	25,000,624.67	0.00	CITI	MFR
NTRD	YANK1	5/30/2013	93327	BNP PARIBAS SF CD	0.1900	7/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	5/31/2013	93341	SOCIETE GENERALE NY CD	0.2100	8/1/2013	25,000,000.00	25,000,430.41	0.00	CITI	MFR
	YANK1 Total						1,550,000,000.00	1,550,022,303.76	273,125.00		
NTRD Total							7,321,127,000.00	7,320,255,295.40	357,620.84		
TRADE	FNMA	5/23/2013	93272	FNMA	0.8750	5/21/2018	50,000,000.00	49,696,000.00	2,430.56	CITI	FTNFCM
TRADE	FNMA	5/30/2013	93311	FNMA	0.8750	5/21/2018	25,000,000.00	24,757,200.00	5,468.75	CITI	PIPE
	FNMA Total						75,000,000.00	74,453,200.00	7,899.31		
TRADE	NOTE	5/15/2013	93206	USTN	0.6250	4/30/2018	50,000,000.00	49,550,781.25	12,737.77	CITI	MFR
TRADE	NOTE	5/15/2013	93207	USTN	0.6250	4/30/2018	50,000,000.00	49,550,781.25	12,737.77	CITI	MS
TRADE	NOTE	5/24/2013	93283	USTN	0.6250	4/30/2018	50,000,000.00	49,425,781.25	20,380.43	CITI	MS
TRADE	NOTE	5/30/2013	93317	USTN	0.6250	4/30/2018	25,000,000.00	24,527,343.75	12,737.77	CITI	KEYBANC
TRADE	NOTE	5/31/2013	93320	USTN	1.0000	5/31/2018	25,000,000.00	24,957,470.00	0.00	CITI	MFR
TRADE	NOTE	5/31/2013	93321	USTN	1.0000	5/31/2018	25,000,000.00	24,951,400.75	0.00	CITI	LOOP
	NOTE Total						225,000,000.00	222,963,558.25	58,593.74		
TRADE Total							300,000,000.00	297,416,758.25	66,493.05		
				PSI Total			**7,621,127,000.00**	**7,617,672,053.65**	**424,113.89**		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FHLM	5/30/2013	93227	FHLMC (CALLABLE)	3.0000	5/30/2028	1,500,000.00	1,493,250.00	0.00	CITI	RWB
	FHLM Total						1,500,000.00	1,493,250.00	0.00		
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							1,500,000.00	1,493,250.00	0.00		
SANIT	FHLM	5/29/2013	93168	FHLMC (CALLABLE)	1.0000	5/25/2018	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
SANIT	FHLM	5/29/2013	93169	FHLMC (CALLABLE)	1.0000	5/25/2018	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
SANIT	FHLM	5/29/2013	93170	FHLMC (CALLABLE)	1.0000	5/25/2018	1,200,000.00	1,200,000.00	0.00	CITI	FTNFCM
	FHLM Total						101,200,000.00	101,200,000.00	0.00		
SANIT	MCSA	5/29/2013	93149	FHLB (CALLABLE)	0.6500	5/29/2018	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	5/29/2013	93150	FHLB (CALLABLE)	0.6500	5/29/2018	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	5/29/2013	93151	FHLB (CALLABLE)	0.6500	5/29/2018	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	5/29/2013	93152	FHLB (CALLABLE)	0.6500	5/29/2018	38,000,000.00	38,000,000.00	0.00	CITI	CF
	MCSA Total						188,000,000.00	188,000,000.00	0.00		
SANIT - SANITATION DISTRICT Total							289,200,000.00	289,200,000.00	0.00		
				SPI Total			**290,700,000.00**	**290,693,250.00**	**0.00**		

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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)
5/2/2013	NTRD	90054	FFCB 1.23 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
5/2/2013	NTRD	90055	FFCB 1.23 (CALLABLE)	Call	100.0000	15,100,000.00	15,100,000.00	0.00	15,100,000.00	0.00
5/2/2013	NTRD	90027	FFCB 1.23 (CALLABLE)	Call	100.0000	48,295,000.00	48,295,000.00	0.00	48,295,000.00	0.00
5/30/2013	NTRD	90217	FFCB 1.15 (CALLABLE)	Call	100.0000	21,375,000.00	21,375,000.00	122,906.25	21,497,906.25	17,090.64
			FFCB Total			109,770,000.00	109,770,000.00	122,906.25	109,892,906.25	17,090.64
5/10/2013	NTRD	92704	FHLB 0.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	10,416.67	50,010,416.67	0.00
5/10/2013	NTRD	92705	FHLB 0.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	10,416.67	50,010,416.67	0.00
5/15/2013	NTRD	92726	FHLB 0.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	10,416.67	50,010,416.67	0.00
5/15/2013	NTRD	92727	FHLB 0.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	10,416.67	50,010,416.67	0.00
5/15/2013	NTRD	91536	FHLB 1.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	33,762.32
5/15/2013	NTRD	91387	FHLB 1.00 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	13,534.58
5/15/2013	NTRD	91414	FHLB 1.05 (CALLABLE)	Call	100.0000	37,200,000.00	37,200,000.00	0.00	37,200,000.00	1,675.53
5/15/2013	NTRD	91427	FHLB 1.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	6,752.46
5/15/2013	NTRD	91428	FHLB 1.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
5/15/2013	NTRD	91429	FHLB 1.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLB Total			412,200,000.00	412,200,000.00	41,666.68	412,241,666.68	55,724.89
5/13/2013	NTRD	90770	FHLMC 1.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	68,750.00	25,068,750.00	5,398.01
5/15/2013	NTRD	90140	FHLMC 1.25 (CALLABLE)	Call	100.0000	44,005,000.00	44,005,000.00	0.00	44,005,000.00	17,602.00
5/15/2013	NTRD	90072	FHLMC 1.25 (CALLABLE)	Call	100.0000	21,870,000.00	21,870,000.00	0.00	21,870,000.00	0.00
5/15/2013	NTRD	90044	FHLMC 1.25 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	0.00	50,000,000.00	19,989.05
5/21/2013	NTRD	90056	FHLMC 1.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	10,223.88
5/21/2013	NTRD	91511	FHLMC 1.02 (CALLABLE)	Call	100.0000	20,470,000.00	20,470,000.00	0.00	20,470,000.00	5,528.92
5/24/2013	NTRD	90073	FHLMC 1.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	5,000.00
5/24/2013	NTRD	90063	FHLMC 1.20 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	4,997.26
5/30/2013	NTRD	90074	FHLMC 1.20 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	300,000.00	50,300,000.00	9,994.52
5/30/2013	NTRD	90075	FHLMC 1.23 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	307,500.00	50,307,500.00	0.00
5/30/2013	NTRD	90076	FHLMC 1.23 (CALLABLE)	Call	100.0000	50,000,000.00	50,000,000.00	307,500.00	50,307,500.00	0.00
			FHLMC Total			386,345,000.00	386,345,000.00	983,750.00	387,328,750.00	78,733.64
5/22/2013	NTRD	90062	FNMA 1.25 (CALLABLE)	Call	100.0000	10,400,000.00	10,400,000.00	0.00	10,400,000.00	17,012.54
			FNMA Total			10,400,000.00	10,400,000.00	0.00	10,400,000.00	17,012.54
	NTRD Total					918,715,000.00	918,715,000.00	1,148,322.93	919,863,322.93	168,561.71
			PSI Total			**918,715,000.00**	**918,715,000.00**	**1,148,322.93**	**919,863,322.93**	**168,561.71**

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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)
5/6/2013	GF	12057	FLYING TRIANGLE LOAN	Call	100.0000	1,202.01	1,202.01	247.20	1,449.21	0.00
			FLYING TRIANGLE LOAN Total			1,202.01	1,202.01	247.20	1,449.21	0.00
	GF - GENERAL FUND Total					1,202.01	1,202.01	247.20	1,449.21	0.00
5/31/2013	SANIT	93168	FHLMC 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	2,777.78	50,002,777.78	0.00
5/31/2013	SANIT	93169	FHLMC 1.00 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	2,777.78	50,002,777.78	0.00
5/31/2013	SANIT	93170	FHLMC 1.00 (CALLABLE)	Sell	100.0000	724,000.00	724,000.00	40.22	724,040.22	0.00
			FHLMC Total			100,724,000.00	100,724,000.00	5,595.78	100,729,595.78	0.00
5/31/2013	SANIT	93149	FHLB 0.65 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,805.56	50,001,805.56	0.00
5/31/2013	SANIT	93150	FHLB 0.65 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,805.56	50,001,805.56	0.00
5/31/2013	SANIT	93151	FHLB 0.65 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	1,805.56	50,001,805.56	0.00
5/31/2013	SANIT	93152	FHLB 0.65 (CALLABLE)	Sell	100.0000	37,800,000.00	37,800,000.00	1,365.00	37,801,365.00	0.00
			FHLB Total			187,800,000.00	187,800,000.00	6,781.68	187,806,781.68	0.00
	SANIT - SANITATION DISTRICT Total					288,524,000.00	288,524,000.00	12,377.46	288,536,377.46	0.00
			SPI Total			**288,525,202.01**	**288,525,202.01**	**12,624.66**	**288,537,826.67**	**0.00**

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Comparison of Investment Cost to Market Value
As of May 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	4,816,947,366.53	4,816,727,311.90	(220,054.63)	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	4,798,432,505.66	4,798,422,216.31	(10,289.35)	0.00	0.00	0.00
Governments	897,243,169.79	901,239,975.00	3,996,805.21	85,637.52	101,727.73	16,090.21
Agencies	12,006,918,765.04	11,958,941,267.08	(47,977,497.96)	35,575,307.33	34,758,537.22	(816,770.11)
Municipals	27,000,000.00	27,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	329,193,747.08	330,022,305.30	828,558.22	1,537,370.84	1,567,498.50	30,127.66
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	49,533,621.65	49,533,621.65	0.00
TOTAL	$22,875,735,554.10	$22,832,353,075.59	($43,382,478.51)	$91,676,937.34	$90,906,385.10	($770,552.24)

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 0.12% of the PSI Portfolio.

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Market Pricing Exceptions

As of May 31, 2013

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
93166	AUTOBAHN FUNDING CO LLC CP	99.997667
93192	AUTOBAHN FUNDING CO LLC CP	99.996333
93199	AUTOBAHN FUNDING CO LLC CP	99.996000
93249	CANCARA ASSET SEC LLC CP	99.991250
93255	CANCARA ASSET SEC LLC CP	99.991250
93276	SHEFFIELD RECEIVABLES CORP	99.984444
93318	CANCARA ASSET SEC LLC CP	99.984444
93319	CANCARA ASSET SEC LLC CP	99.984444
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
93327	BNP PARIBAS SF CD	99.998334
93341	SOCIETE GENERALE NY CD	100.001722

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.60700	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.60700	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.60700	6/30/2015	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					27,000,000.00	27,000,000.00	27,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.13040	1/7/2014	19,150,000.00	19,075,589.38	19,247,320.30
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FR	0.65510	9/16/2013	50,000,000.00	50,012,530.53	50,054,200.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.53460	6/26/2014	50,000,000.00	50,000,000.00	50,031,800.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY CD FRN	0.93360	9/28/2015	50,000,000.00	50,115,526.03	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.26410	3/5/2015	25,000,000.00	25,000,000.00	24,991,275.00
PSI	NTRD	CNFL	92646	JP MORGAN CHASE BANK NA FRN	0.34710	6/18/2013	50,000,000.00	50,004,026.32	50,001,000.00
		CNFL Total					244,150,000.00	244,207,672.26	244,300,595.30
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.08360	12/29/2014	35,000,000.00	35,000,000.00	35,136,885.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.02560	1/30/2015	25,000,000.00	25,000,000.00	24,999,075.00
		CNFRQ Total					60,000,000.00	60,000,000.00	60,135,960.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,986,074.82	25,585,750.00
		CNFX Total					25,000,000.00	24,986,074.82	25,585,750.00
PSI	NTRD	CPD	92601	MONT BLANC CAPITAL CORP CP	0.22000	6/7/2013	25,455,000.00	25,454,066.65	25,454,307.62
PSI	NTRD	CPD	92654	BARTON CAPITAL LLC CP	0.25000	6/10/2013	20,000,000.00	19,998,750.00	19,999,444.00
PSI	NTRD	CPD	92659	HSBC USA INC CP	0.23000	6/25/2013	25,000,000.00	24,996,166.67	24,997,492.50
PSI	NTRD	CPD	92672	SALISBURY REC CO LLC CP	0.20000	6/12/2013	30,000,000.00	29,998,166.67	29,998,599.00
PSI	NTRD	CPD	92689	SHEFFIELD RECEIVABLES CORP CP	0.21000	6/19/2013	8,250,000.00	8,249,133.75	8,249,420.85
PSI	NTRD	CPD	92690	SALISBURY REC CO LLC CP	0.20000	6/12/2013	13,000,000.00	12,999,205.56	12,999,392.90
PSI	NTRD	CPD	92721	SHEFFIELD RECEIVABLES CORP CP	0.20000	6/20/2013	26,000,000.00	25,997,255.56	25,998,021.40
PSI	NTRD	CPD	92725	UBS FINANCE (DELAWARE) LLC CP	0.19500	6/25/2013	50,000,000.00	49,993,500.00	49,995,680.00
PSI	NTRD	CPD	92729	SHEFFIELD RECEIVABLES CORP CP	0.19000	6/18/2013	35,000,000.00	34,996,859.72	34,997,725.00
PSI	NTRD	CPD	92731	CHARIOT FUNDING LLC CP	0.17000	6/20/2013	25,000,000.00	24,997,756.94	24,998,890.00
PSI	NTRD	CPD	92732	COCA COLA CO. CP	0.13000	6/21/2013	50,000,000.00	49,996,388.89	49,999,125.00
PSI	NTRD	CPD	92784	ATLANTIS ONE FUNDING CORP CP	0.19000	6/20/2013	30,000,000.00	29,996,991.67	29,998,725.00
PSI	NTRD	CPD	92849	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/10/2013	50,000,000.00	49,997,875.00	49,998,335.00

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PSI	NTRD	CPD	92850	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/10/2013	15,000,000.00	14,999,362.50	14,999,500.50
PSI	NTRD	CPD	92852	COCA COLA CO. CP	0.13000	6/21/2013	25,000,000.00	24,998,194.44	24,999,562.50
PSI	NTRD	CPD	92862	COCA COLA CO. CP	0.13000	6/24/2013	50,000,000.00	49,995,847.22	49,999,000.00
PSI	NTRD	CPD	92875	SHEFFIELD RECEIVABLES CORP CP	0.19000	7/9/2013	50,000,000.00	49,989,972.22	49,991,225.00
PSI	NTRD	CPD	92901	COCA COLA CO. CP	0.12000	6/21/2013	25,000,000.00	24,998,333.33	24,999,562.50
PSI	NTRD	CPD	92922	SALISBURY REC CO LLC CP	0.19000	7/9/2013	25,000,000.00	24,994,986.11	24,995,070.00
PSI	NTRD	CPD	92941	SHEFFIELD RECEIVABLES CORP CP	0.17000	6/3/2013	25,000,000.00	24,999,763.89	24,999,750.00
PSI	NTRD	CPD	92966	SHEFFIELD RECEIVABLES CORP CP	0.18000	6/12/2013	25,000,000.00	24,998,625.00	24,999,000.00
PSI	NTRD	CPD	92978	ATLANTIC ASSET SEC LLC CP	0.22000	6/11/2013	50,000,000.00	49,996,944.44	49,997,835.00
PSI	NTRD	CPD	92979	ATLANTIC ASSET SEC LLC CP	0.22000	6/11/2013	1,139,000.00	1,138,930.39	1,138,950.68
PSI	NTRD	CPD	92982	SHEFFIELD RECEIVABLES CORP CP	0.18000	6/13/2013	50,000,000.00	49,997,000.00	49,997,835.00
PSI	NTRD	CPD	93037	SHEFFIELD RECEIVABLES CORP CP	0.15000	6/3/2013	50,000,000.00	49,999,583.33	49,999,500.00
PSI	NTRD	CPD	93073	SHEFFIELD RECEIVABLES CORP CP	0.15000	6/4/2013	25,000,000.00	24,999,687.50	24,999,667.50
PSI	NTRD	CPD	93077	CANCARA ASSET SEC LLC CP	0.18000	6/4/2013	50,000,000.00	49,999,250.00	49,999,220.00
PSI	NTRD	CPD	93089	CANCARA ASSET SEC LLC CP	0.17000	6/4/2013	25,000,000.00	24,999,645.83	24,999,610.00
PSI	NTRD	CPD	93094	SHEFFIELD RECEIVABLES CORP CP	0.16000	6/26/2013	50,000,000.00	49,994,444.44	49,994,730.00
PSI	NTRD	CPD	93095	SHEFFIELD RECEIVABLES CORP CP	0.16000	6/26/2013	5,000,000.00	4,999,444.44	4,999,473.00
PSI	NTRD	CPD	93111	SHEFFIELD RECEIVABLES CORP CP	0.15000	6/3/2013	30,000,000.00	29,999,750.00	29,999,700.00
PSI	NTRD	CPD	93115	AUTOBAHN FUNDING CO LLC CP	0.15000	6/3/2013	25,000,000.00	24,999,791.67	24,999,707.50
PSI	NTRD	CPD	93116	CANCARA ASSET SEC LLC CP	0.17000	6/4/2013	50,000,000.00	49,999,291.67	49,999,220.00
PSI	NTRD	CPD	93122	AUTOBAHN FUNDING CO LLC CP	0.15000	6/3/2013	50,000,000.00	49,999,583.33	49,999,415.00
PSI	NTRD	CPD	93123	CANCARA ASSET SEC LLC CP	0.16000	6/3/2013	50,000,000.00	49,999,555.56	49,999,415.00
PSI	NTRD	CPD	93132	AUTOBAHN FUNDING CO LLC CP	0.15000	6/3/2013	10,000,000.00	9,999,916.67	9,999,883.00
PSI	NTRD	CPD	93134	ATLANTIS ONE FUNDING CORP CP	0.17000	6/17/2013	50,000,000.00	49,996,222.22	49,997,500.00
PSI	NTRD	CPD	93141	SHEFFIELD RECEIVABLES CORP CP	0.14000	6/5/2013	45,000,000.00	44,999,300.00	44,999,248.50
PSI	NTRD	CPD	93142	SALISBURY REC CO LLC CP	0.16000	6/3/2013	24,000,000.00	23,999,786.67	23,999,719.20
PSI	NTRD	CPD	93153	ATLANTIC ASSET SEC LLC CP	0.17000	6/3/2013	50,000,000.00	49,999,527.78	49,996,195.00
PSI	NTRD	CPD	93160	AUTOBAHN FUNDING CO LLC CP	0.15000	6/5/2013	50,000,000.00	49,999,166.67	49,999,030.00
PSI	NTRD	CPD	93166	AUTOBAHN FUNDING CO LLC CP	0.16000	6/7/2013	25,000,000.00	24,999,333.33	24,999,416.50
PSI	NTRD	CPD	93171	ATLANTIC ASSET SEC LLC CP	0.17000	6/3/2013	25,000,000.00	24,999,763.89	24,998,097.50
PSI	NTRD	CPD	93172	CANCARA ASSET SEC LLC CP	0.15000	6/7/2013	33,000,000.00	32,999,175.00	32,999,102.40
PSI	NTRD	CPD	93179	AUTOBAHN FUNDING CO LLC CP	0.15000	6/5/2013	30,000,000.00	29,999,500.00	29,999,418.00
PSI	NTRD	CPD	93180	TOYOTA MOTOR CREDIT CORP CP	0.12000	6/18/2013	50,000,000.00	49,997,166.67	49,997,875.00

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PSI	NTRD	CPD	93181	TOYOTA MOTOR CREDIT CORP CP	0.12000	6/19/2013	50,000,000.00	49,997,000.00	49,997,715.00
PSI	NTRD	CPD	93186	BARTON CAPITAL LLC CP	0.15000	6/12/2013	50,000,000.00	49,997,708.33	49,998,335.00
PSI	NTRD	CPD	93190	ATLANTIC ASSET SEC LLC CP	0.17000	6/11/2013	35,000,000.00	34,998,347.22	34,998,484.50
PSI	NTRD	CPD	93191	SHEFFIELD RECEIVABLES CORP CP	0.16000	7/2/2013	50,000,000.00	49,993,111.11	49,993,200.00
PSI	NTRD	CPD	93192	AUTOBAHN FUNDING CO LLC CP	0.15000	6/11/2013	16,714,000.00	16,713,303.58	16,713,387.10
PSI	NTRD	CPD	93197	SALISBURY REC CO LLC CP	0.16000	7/1/2013	49,000,000.00	48,993,466.67	48,992,787.20
PSI	NTRD	CPD	93199	AUTOBAHN FUNDING CO LLC CP	0.15000	6/12/2013	50,000,000.00	49,997,708.33	49,998,000.00
PSI	NTRD	CPD	93200	AUTOBAHN FUNDING CO LLC CP	0.15000	6/13/2013	50,000,000.00	49,997,500.00	49,997,470.00
PSI	NTRD	CPD	93201	AUTOBAHN FUNDING CO LLC CP	0.15000	6/14/2013	25,000,000.00	24,998,645.83	24,998,640.00
PSI	NTRD	CPD	93202	SALISBURY REC CO LLC CP	0.16000	7/2/2013	30,000,000.00	29,995,866.66	29,995,386.00
PSI	NTRD	CPD	93212	ATLANTIC ASSET SEC LLC CP	0.17000	6/6/2013	25,000,000.00	24,999,409.72	24,998,245.00
PSI	NTRD	CPD	93213	ATLANTIC ASSET SEC LLC CP	0.17000	6/13/2013	25,000,000.00	24,998,583.33	24,998,500.00
PSI	NTRD	CPD	93218	SHEFFIELD RECEIVABLES CORP CP	0.19000	8/2/2013	15,000,000.00	14,995,091.67	14,995,222.50
PSI	NTRD	CPD	93219	SHEFFIELD RECEIVABLES CORP CP	0.18000	8/2/2013	10,000,000.00	9,996,900.00	9,996,815.00
PSI	NTRD	CPD	93220	ATLANTIC ASSET SEC LLC CP	0.17000	6/13/2013	50,000,000.00	49,997,166.67	49,997,000.00
PSI	NTRD	CPD	93221	AUTOBAHN FUNDING CO LLC CP	0.15000	6/14/2013	30,000,000.00	29,998,375.00	29,998,368.00
PSI	NTRD	CPD	93223	ABBEY NATIONAL NA LLC CP	0.17000	6/3/2013	50,000,000.00	49,999,527.78	49,998,345.00
PSI	NTRD	CPD	93228	CANCARA ASSET SEC LLC CP	0.16000	6/4/2013	20,900,000.00	20,899,721.33	20,899,673.96
PSI	NTRD	CPD	93229	ATLANTIC ASSET SEC LLC CP	0.17000	6/17/2013	50,000,000.00	49,996,222.22	49,995,000.00
PSI	NTRD	CPD	93230	AUTOBAHN FUNDING CO LLC CP	0.15000	6/14/2013	50,000,000.00	49,997,291.67	49,997,280.00
PSI	NTRD	CPD	93231	TOYOTA MOTOR CREDIT CORP CP	0.10000	7/5/2013	35,000,000.00	34,996,694.45	34,996,598.00
PSI	NTRD	CPD	93232	CANCARA ASSET SEC LLC CP	0.16000	6/17/2013	21,000,000.00	20,998,506.67	20,998,542.60
PSI	NTRD	CPD	93237	ABBEY NATIONAL NA LLC CP	0.17000	6/4/2013	50,000,000.00	49,999,291.67	49,998,820.00
PSI	NTRD	CPD	93239	ATLANTIC ASSET SEC LLC CP	0.17000	6/19/2013	25,000,000.00	24,997,875.00	24,997,617.50
PSI	NTRD	CPD	93240	CANCARA ASSET SEC LLC CP	0.16000	6/19/2013	25,000,000.00	24,998,000.00	24,997,982.50
PSI	NTRD	CPD	93242	CANCARA ASSET SEC LLC CP	0.17000	6/24/2013	25,000,000.00	24,997,284.72	24,997,282.50
PSI	NTRD	CPD	93243	AUTOBAHN FUNDING CO LLC CP	0.15000	6/19/2013	35,000,000.00	34,997,375.00	34,997,175.50
PSI	NTRD	CPD	93245	TOYOTA MOTOR CREDIT CORP CP	0.11000	7/15/2013	50,000,000.00	49,993,277.78	49,993,750.00
PSI	NTRD	CPD	93249	CANCARA ASSET SEC LLC CP	0.17000	6/21/2013	25,000,000.00	24,997,638.89	24,997,812.50
PSI	NTRD	CPD	93250	AUTOBAHN FUNDING CO LLC CP	0.15000	6/21/2013	50,000,000.00	49,995,833.33	49,995,335.00
PSI	NTRD	CPD	93255	CANCARA ASSET SEC LLC CP	0.16000	6/21/2013	10,000,000.00	9,999,111.11	9,999,125.00
PSI	NTRD	CPD	93256	CANCARA ASSET SEC LLC CP	0.17000	6/24/2013	10,000,000.00	9,998,913.89	9,998,913.00
PSI	NTRD	CPD	93257	ATLANTIC ASSET SEC LLC CP	0.16000	6/20/2013	50,000,000.00	49,995,777.78	49,993,200.00

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PSI	NTRD	CPD	93258	AUTOBAHN FUNDING CO LLC CP	0.15000	6/18/2013	40,000,000.00	39,997,166.67	39,997,000.00
PSI	NTRD	CPD	93262	CANCARA ASSET SEC LLC CP	0.17000	6/25/2013	25,000,000.00	24,997,166.67	24,997,152.50
PSI	NTRD	CPD	93264	BARTON CAPITAL LLC CP	0.15000	6/17/2013	39,000,000.00	38,997,400.00	38,998,159.20
PSI	NTRD	CPD	93265	REGENCY MARKETS NO. 1 LLC CP	0.17000	6/20/2013	50,000,000.00	49,995,513.89	49,995,640.00
PSI	NTRD	CPD	93266	REGENCY MARKETS NO. 1 LLC CP	0.17000	6/19/2013	50,000,000.00	49,995,750.00	49,995,965.00
PSI	NTRD	CPD	93267	AUTOBAHN FUNDING CO LLC CP	0.15000	6/21/2013	30,000,000.00	29,997,500.00	29,997,201.00
PSI	NTRD	CPD	93268	ATLANTIC ASSET SEC LLC CP	0.16000	6/20/2013	33,663,000.00	33,660,157.35	33,658,421.83
PSI	NTRD	CPD	93269	ABBEY NATIONAL NA LLC CP	0.17000	6/12/2013	50,000,000.00	49,997,402.78	49,999,055.00
PSI	NTRD	CPD	93271	CANCARA ASSET SEC LLC CP	0.16000	6/24/2013	50,000,000.00	49,994,888.89	49,994,565.00
PSI	NTRD	CPD	93273	REGENCY MARKETS NO. 1 LLC CP	0.17000	6/24/2013	14,584,000.00	14,582,416.02	14,582,414.72
PSI	NTRD	CPD	93274	ATLANTIC ASSET SEC LLC CP	0.15000	6/21/2013	25,000,000.00	24,997,916.67	24,996,750.00
PSI	NTRD	CPD	93275	ATLANTIC ASSET SEC LLC CP	0.15000	6/24/2013	25,182,000.00	25,179,586.73	25,179,101.55
PSI	NTRD	CPD	93276	SHEFFIELD RECEIVABLES CORP CP	0.15000	7/5/2013	25,000,000.00	24,996,458.34	24,996,111.00
PSI	NTRD	CPD	93277	CANCARA ASSET SEC LLC CP	0.16000	6/25/2013	15,000,000.00	14,998,400.00	14,998,291.50
PSI	NTRD	CPD	93284	ATLANTIC ASSET SEC LLC CP	0.15000	6/28/2013	25,000,000.00	24,997,187.50	24,993,680.00
PSI	NTRD	CPD	93285	ATLANTIC ASSET SEC LLC CP	0.15000	6/25/2013	50,000,000.00	49,995,000.00	49,992,940.00
PSI	NTRD	CPD	93286	CANCARA ASSET SEC LLC CP	0.15000	6/25/2013	10,000,000.00	9,999,000.00	9,998,861.00
PSI	NTRD	CPD	93287	SALISBURY REC CO LLC CP	0.16000	8/2/2013	40,000,000.00	39,988,977.78	39,985,860.00
PSI	NTRD	CPD	93288	ABBEY NATIONAL NA LLC CP	0.18000	6/28/2013	50,000,000.00	49,993,250.00	49,999,290.00
PSI	NTRD	CPD	93290	SALISBURY REC CO LLC CP	0.16000	8/5/2013	50,000,000.00	49,985,555.56	49,981,300.00
PSI	NTRD	CPD	93291	SHEFFIELD RECEIVABLES CORP CP	0.16000	7/25/2013	50,000,000.00	49,988,000.00	49,986,480.00
PSI	NTRD	CPD	93292	ATLANTIC ASSET SEC LLC CP	0.15000	6/19/2013	50,000,000.00	49,996,250.00	49,995,235.00
PSI	NTRD	CPD	93293	REGENCY MARKETS NO. 1 LLC CP	0.17000	6/18/2013	50,000,000.00	49,995,986.11	49,996,250.00
PSI	NTRD	CPD	93294	AUTOBAHN FUNDING CO LLC CP	0.14000	6/25/2013	28,984,000.00	28,981,294.83	28,980,698.72
PSI	NTRD	CPD	93295	ABBEY NATIONAL NA LLC CP	0.18000	6/24/2013	50,000,000.00	49,994,250.00	49,997,580.00
PSI	NTRD	CPD	93296	ABBEY NATIONAL NA LLC CP	0.18000	6/26/2013	50,000,000.00	49,993,750.00	49,997,325.00
PSI	NTRD	CPD	93297	ATLANTIC ASSET SEC LLC CP	0.15000	6/19/2013	27,000,000.00	26,997,975.00	26,997,426.90
PSI	NTRD	CPD	93301	AUTOBAHN FUNDING CO LLC CP	0.15000	7/3/2013	50,000,000.00	49,993,333.33	49,992,025.00
PSI	NTRD	CPD	93302	REGENCY MARKETS NO. 1 LLC CP	0.16000	6/28/2013	50,000,000.00	49,994,000.00	49,993,465.00
PSI	NTRD	CPD	93303	ATLANTIC ASSET SEC LLC CP	0.15000	7/2/2013	50,000,000.00	49,993,541.66	49,998,165.00
PSI	NTRD	CPD	93304	AUTOBAHN FUNDING CO LLC CP	0.15000	7/3/2013	19,625,000.00	19,622,383.33	19,621,869.81
PSI	NTRD	CPD	93305	ABBEY NATIONAL NA LLC CP	0.13000	6/5/2013	50,000,000.00	49,999,277.78	49,994,750.00
PSI	NTRD	CPD	93306	ABBEY NATIONAL NA LLC CP	0.13000	6/11/2013	50,000,000.00	49,998,194.44	49,997,055.00

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PSI	NTRD	CPD	93309	SALISBURY REC CO LLC CP	0.14000	6/26/2013	50,000,000.00	49,995,138.89	49,994,005.00
PSI	NTRD	CPD	93310	SALISBURY REC CO LLC CP	0.14000	6/26/2013	4,000,000.00	3,999,611.11	3,999,520.40
PSI	NTRD	CPD	93312	CANCARA ASSET SEC LLC CP	0.15000	7/8/2013	42,000,000.00	41,993,525.00	41,991,973.80
PSI	NTRD	CPD	93313	ATLANTIC ASSET SEC LLC CP	0.15000	7/1/2013	25,000,000.00	24,996,875.00	24,999,500.00
PSI	NTRD	CPD	93315	ABBEY NATIONAL NA LLC CP	0.11000	6/3/2013	50,000,000.00	49,999,694.44	49,998,345.00
PSI	NTRD	CPD	93316	ABBEY NATIONAL NA LLC CP	0.11000	6/3/2013	38,521,000.00	38,520,764.59	38,519,724.95
PSI	NTRD	CPD	93318	CANCARA ASSET SEC LLC CP	0.16000	7/5/2013	50,000,000.00	49,992,444.44	49,992,222.00
PSI	NTRD	CPD	93319	CANCARA ASSET SEC LLC CP	0.16000	7/5/2013	40,000,000.00	39,993,955.56	39,993,777.60
PSI	NTRD	CPD	93322	ABBEY NATIONAL NA LLC CP	0.12000	6/10/2013	50,000,000.00	49,998,500.00	49,993,100.00
PSI	NTRD	CPD	93323	ABBEY NATIONAL NA LLC CP	0.16000	6/21/2013	50,000,000.00	49,995,555.55	49,993,780.00
PSI	NTRD	CPD	93324	BARTON CAPITAL LLC CP	0.20000	8/26/2013	25,000,000.00	24,988,055.56	24,992,145.00
PSI	NTRD	CPD	93325	ATLANTIC ASSET SEC LLC CP	0.14000	7/2/2013	50,000,000.00	49,993,972.22	49,998,165.00
PSI	NTRD	CPD	93326	ATLANTIC ASSET SEC LLC CP	0.14000	7/3/2013	50,000,000.00	49,993,777.78	49,999,500.00
PSI	NTRD	CPD	93328	ABBEY NATIONAL NA LLC CP	0.11000	6/7/2013	50,000,000.00	49,999,083.34	49,992,395.00
PSI	NTRD	CPD	93334	ING U.S. FUNDING LLC CP	0.18000	7/30/2013	50,000,000.00	49,985,250.00	49,980,000.00
PSI	NTRD	CPD	93336	CANCARA ASSET SEC LLC CP	0.16000	7/8/2013	45,000,000.00	44,992,600.00	44,991,400.50
PSI	NTRD	CPD	93337	ATLANTIC ASSET SEC LLC CP	0.18000	7/22/2013	16,090,000.00	16,085,897.05	16,088,685.45
PSI	NTRD	CPD	93338	ING U.S. FUNDING LLC CP	0.18000	7/30/2013	50,000,000.00	49,985,250.00	49,980,000.00
PSI	NTRD	CPD	93339	ABBEY NATIONAL NA LLC CP	0.11000	6/3/2013	50,000,000.00	49,999,694.45	49,999,541.67
PSI	NTRD	CPD	93340	ABBEY NATIONAL NA LLC CP	0.11000	6/3/2013	50,000,000.00	49,999,694.45	49,998,345.00
PSI	NTRD	CPD	93342	ATLANTIC ASSET SEC LLC CP	0.15000	6/19/2013	16,744,000.00	16,742,744.20	16,742,404.30
		CPD Total					4,798,851,000.00	4,798,432,505.66	4,798,422,216.31
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,113,120.77	25,324,900.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,046,671.35	10,129,960.00
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,164,952.71	34,441,864.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,107,295.49	25,324,900.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,231,628.36	50,649,800.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,121,776.15	25,324,900.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	40,898,579.68	41,239,067.16
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,187,966.37	12,290,680.47
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	24,832,008.93	25,041,261.12
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,019,546.83	9,097,717.08

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PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,272,610.78
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,980,837.55	50,046,550.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,102,292.86	20,128,722.41
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,996,814.52	50,015,800.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,996,814.52	50,015,800.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,220,539.95	7,223,281.84
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,989,868.57	24,721,550.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,969,605.70	24,721,550.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,599,924.70	20,395,278.75
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.36000	6/25/2014	29,800,000.00	29,787,974.90	29,805,900.40
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	50,000,000.00	49,997,355.43	50,002,950.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,264,763.00
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	38,475,000.00	38,472,965.00	38,477,270.03
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,111,371.26	35,052,674.96
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,388,198.67	18,265,735.20
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,981,437.18	26,785,188.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,994,535.73	24,826,475.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,960,902.56	24,599,900.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	16,137,208.75
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,030,995.72	26,830,744.30
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,275,162.64	23,102,735.24
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	23,430,363.20
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	17,760,268.50
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,945,330.71	49,469,950.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,994,978.85	31,690,449.97
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/4/2018	25,000,000.00	25,000,000.00	24,639,450.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/2016	50,000,000.00	49,945,414.66	49,813,500.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	50,000,000.00	49,964,035.09	49,481,050.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	36,535,000.00	36,508,720.44	36,155,803.24
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	1/11/2017	44,895,000.00	44,845,714.07	44,667,517.04
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	9/4/2018	39,815,000.00	39,815,000.00	39,302,660.58
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	23,750,000.00	23,682,676.93	23,458,682.50
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	1/23/2019	46,200,000.00	46,189,276.86	45,741,418.80

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PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	50,000,000.00	49,859,968.55	49,386,700.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	150,000.00	149,579.91	148,160.10
PSI	NTRD	FFCB	92118	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,007,500.00
PSI	NTRD	FFCB	92119	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,007,500.00
PSI	NTRD	FFCB	92120	FFCB 0.18	0.18000	12/26/2013	28,500,000.00	28,500,000.00	28,504,275.00
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	25,000,000.00	25,000,000.00	24,816,800.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	25,000,000.00	24,976,323.60	24,816,800.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	10,600,000.00	10,594,980.60	10,522,323.20
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	2/5/2019	25,000,000.00	25,000,000.00	24,816,800.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	25,000,000.00	25,000,000.00	24,707,250.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	25,000,000.00	25,000,000.00	24,707,250.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	25,000,000.00	25,000,000.00	24,707,250.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	19,400,000.00	19,400,000.00	19,172,826.00
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	4/2/2019	18,000,000.00	18,000,000.00	17,789,220.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	4/11/2018	25,000,000.00	24,963,547.37	24,713,675.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	2/14/2019	8,775,000.00	8,775,000.00	8,735,758.20
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	4/17/2019	28,640,000.00	28,620,345.82	28,269,312.48
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	4/17/2019	8,330,000.00	8,330,000.00	8,222,184.81
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	4/17/2019	34,475,000.00	34,475,000.00	33,994,418.50
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	5/1/2019	15,150,000.00	15,131,330.44	14,907,524.25
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	5/1/2019	25,000,000.00	24,985,705.16	24,563,075.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	5/1/2019	43,500,000.00	43,474,698.13	42,739,750.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	5/1/2019	20,000,000.00	19,975,353.72	19,679,900.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/6/2018	25,000,000.00	25,000,000.00	24,623,500.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	5/15/2019	25,000,000.00	24,956,589.46	24,619,000.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	5/15/2019	25,000,000.00	24,956,589.46	24,619,000.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	5/15/2019	25,000,000.00	24,956,589.46	24,619,000.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	8/20/2018	25,000,000.00	25,000,000.00	24,729,225.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	5/22/2018	25,000,000.00	24,968,921.14	24,790,875.00
		FFCB Total					2,064,610,000.00	2,064,797,814.53	2,054,105,705.36
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	24,943,705.11	25,332,677.28
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,037,018.07	4,099,968.00

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PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	28,953,219.56	29,156,985.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,098,259.34	25,326,500.00
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	39,986,692.56	40,455,629.80
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,290,740.06	20,000,868.55
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,249,714.88	45,186,577.68
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,072,274.63	13,222,456.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,633,541.91	52,125,150.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,276,064.88	9,549,327.48
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,405,177.16	51,180,950.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,241,904.12	25,751,500.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,378,400.91	51,409,150.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,933,647.56	45,077,580.00
PSI	NTRD	FHLB	90479	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,090,700.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,090,700.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	26,600,000.00	26,583,611.72	26,494,078.80
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	29,725,000.00	29,706,686.40	29,606,635.05
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,997,363.25	50,090,700.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.00000	8/9/2017	25,000,000.00	24,989,526.29	24,672,525.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,996,379.30	24,812,125.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,987,665.01	50,000,750.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,987,665.01	50,000,750.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,992,845.71	29,000,435.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	24,864,925.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	31,796,871.49
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	29,652,390.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,977,880.60	24,724,150.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	7/26/2017	20,930,000.00	20,930,000.00	20,864,070.50
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	49,695,350.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	45,200,000.00	45,189,587.08	44,536,328.40
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	50,000,000.00	49,988,481.29	49,265,850.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	28,000,000.00	27,987,099.04	27,588,876.00
PSI	NTRD	FHLB	91886	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,981,664.84	50,000,600.00
PSI	NTRD	FHLB	91887	FHLB 0.125	0.12500	12/6/2013	25,000,000.00	24,990,832.42	25,000,300.00

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PSI	NTRD	FHLB	91900	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,000,021.07	50,000,150.00
PSI	NTRD	FHLB	91901	FHLB 0.16	0.16000	6/6/2013	20,000,000.00	20,000,008.43	20,000,060.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	45,900,000.00	45,855,245.92	45,163,901.70
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	50,000,000.00	49,951,248.28	49,198,150.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	37,945,000.00	37,909,764.12	37,336,476.04
PSI	NTRD	FHLB	91934	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,037.50	50,000,400.00
PSI	NTRD	FHLB	91935	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,037.50	50,000,400.00
PSI	NTRD	FHLB	91936	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,037.50	50,000,400.00
PSI	NTRD	FHLB	91937	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,037.50	50,000,400.00
PSI	NTRD	FHLB	91961	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,984,242.61	49,998,600.00
PSI	NTRD	FHLB	91962	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,984,242.61	49,998,600.00
PSI	NTRD	FHLB	91963	FHLB 0.125	0.12500	12/10/2013	8,000,000.00	7,997,478.82	7,999,776.00
PSI	NTRD	FHLB	91964	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,000,057.14	50,000,150.00
PSI	NTRD	FHLB	91965	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,000,057.14	50,000,150.00
PSI	NTRD	FHLB	91966	FHLB 0.16	0.16000	6/6/2013	28,550,000.00	28,550,032.63	28,550,085.65
PSI	NTRD	FHLB	91992	FHLB 0.15	0.15000	6/14/2013	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	FHLB	91993	FHLB 0.15	0.15000	6/14/2013	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	FHLB	91998	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,033,883.20	50,043,450.00
PSI	NTRD	FHLB	91999	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,033,883.20	50,043,450.00
PSI	NTRD	FHLB	92001	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,988,414.57	50,000,600.00
PSI	NTRD	FHLB	92002	FHLB 0.125	0.12500	12/6/2013	30,000,000.00	29,993,048.74	30,000,360.00
PSI	NTRD	FHLB	92013	FHLB 4.875	4.87500	11/27/2013	35,000,000.00	35,805,533.72	35,807,205.00
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/1/2018	15,915,000.00	15,915,000.00	15,795,191.88
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	49,695,350.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/2018	50,000,000.00	50,000,000.00	49,543,550.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/2018	50,000,000.00	50,000,000.00	49,525,350.00
PSI	NTRD	FHLB	92104	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,996,565.55	50,005,950.00
PSI	NTRD	FHLB	92105	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,996,565.55	50,005,950.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/2017	31,760,000.00	31,752,733.99	31,420,771.44
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	1/29/2018	50,000,000.00	50,000,000.00	49,683,000.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	1/29/2019	50,000,000.00	50,000,000.00	49,641,450.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	2/26/2019	25,000,000.00	24,988,041.99	24,862,400.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	2/28/2019	10,200,000.00	10,200,000.00	10,154,569.20

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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	24,767,975.00
PSI	NTRD	FHLB	92893	FHLB 0.120	0.12000	10/3/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	92894	FHLB 0.120	0.12000	10/3/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	92895	FHLB 0.120	0.12000	10/3/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	7/11/2018	13,550,000.00	13,550,000.00	13,424,242.45
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	4/5/2019	7,150,000.00	7,150,000.00	7,115,308.20
PSI	NTRD	FHLB	93252	FHLB 0.100	0.10000	11/15/2013	50,000,000.00	49,999,449.45	49,998,850.00
PSI	NTRD	FHLB	93253	FHLB 0.100	0.10000	11/15/2013	50,000,000.00	49,999,449.45	49,998,850.00
PSI	NTRD	FHLB	93254	FHLB 0.10	0.10000	10/30/2013	50,000,000.00	49,999,590.66	49,995,900.00
		FHLB Total					2,927,405,000.00	2,931,427,357.55	2,930,502,752.59
PSI	NTRD	FHLD	91882	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,999,138.89	49,999,950.00
PSI	NTRD	FHLD	91883	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,999,138.89	49,999,950.00
PSI	NTRD	FHLD	91884	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,999,138.89	49,999,950.00
PSI	NTRD	FHLD	91885	FHLB D/N	0.15500	6/5/2013	14,943,000.00	14,942,742.65	14,942,985.06
PSI	NTRD	FHLD	92116	FHLB D/N	0.13000	6/28/2013	50,000,000.00	49,995,125.00	49,999,300.00
PSI	NTRD	FHLD	92117	FHLB D/N	0.13000	6/28/2013	29,000,000.00	28,997,172.50	28,999,594.00
PSI	NTRD	FHLD	92889	FHLB D/N	0.11100	10/4/2013	50,000,000.00	49,980,729.17	49,989,750.00
PSI	NTRD	FHLD	92890	FHLB D/N	0.11100	10/4/2013	50,000,000.00	49,980,729.17	49,989,750.00
PSI	NTRD	FHLD	92891	FHLB D/N	0.11100	10/4/2013	50,000,000.00	49,980,729.17	49,989,750.00
		FHLD Total					393,943,000.00	393,874,644.33	393,910,979.06
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,163,835.14	7,278,063.26
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,215,895.38	25,320,100.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	50,912,966.85	51,328,900.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,071,202.32	25,759,100.00
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,980,906.06	50,306,400.00
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,010,485.58	50,064,200.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,010,485.58	50,064,200.00
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	49,881,850.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	49,881,800.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,645,297.89	11,654,205.65
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	49,944,150.00

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PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	49,923,500.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,009,025.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	18,951,839.15
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	49,327,400.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	50,044,150.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,989,782.67	49,484,150.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	50,019,050.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	49,500,650.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	49,487,550.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	49,487,550.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	49,492,600.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	49,496,150.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	25,909,128.75
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	49,969,250.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.15000	6/7/2017	29,000,000.00	29,000,000.00	28,980,338.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	49,698,750.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	50,013,750.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,240,200.48	47,219,429.25
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,143,568.61	22,135,668.95
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	24,846,650.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,644,875.82
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,035,677.08	50,054,050.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,035,677.08	50,054,050.00
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,384,750.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,384,750.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,384,750.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	49,450,200.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	49,450,200.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	24,990,941.95	24,725,100.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	25,000,000.00	24,725,100.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/2018	10,175,000.00	10,175,000.00	10,010,470.25
PSI	NTRD	FHLM	91893	FHLMC 3.75	3.75000	6/28/2013	50,000,000.00	50,132,705.00	50,129,500.00
PSI	NTRD	FHLM	91894	FHLMC 3.75	3.75000	6/28/2013	50,000,000.00	50,132,705.00	50,129,500.00

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PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	1/15/2019	50,000,000.00	50,000,000.00	49,556,900.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/8/2018	14,320,000.00	14,320,000.00	14,204,222.80
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	1/3/2019	50,000,000.00	50,000,000.00	49,466,400.00
PSI	NTRD	FHLM	92820	FHLMC 0.875	0.87500	10/28/2013	20,000,000.00	20,060,583.83	20,062,400.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	4/16/2019	25,000,000.00	25,000,000.00	24,635,400.00
PSI	NTRD	FHLM	92864	FHLMC 0.875	0.87500	10/28/2013	50,000,000.00	50,152,471.84	50,156,000.00
PSI	NTRD	FHLM	92882	FHLMC 0.625	0.62500	12/23/2013	50,000,000.00	50,138,492.37	50,121,800.00
PSI	NTRD	FHLM	92883	FHLMC 0.625	0.62500	12/23/2013	50,000,000.00	50,138,492.37	50,121,800.00
PSI	NTRD	FHLM	92884	FHLMC 0.625	0.62500	12/23/2013	50,000,000.00	50,138,492.37	50,121,800.00
PSI	NTRD	FHLM	92885	FHLMC 0.625	0.62500	12/23/2013	5,790,000.00	5,806,037.42	5,804,104.44
PSI	NTRD	FHLM	92896	FHLMC 0.875	0.87500	10/28/2013	50,000,000.00	50,152,669.95	50,156,000.00
PSI	NTRD	FHLM	92897	FHLMC 0.875	0.87500	10/28/2013	5,000,000.00	5,015,267.00	5,015,600.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	4/24/2019	21,850,000.00	21,850,000.00	21,565,665.95
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	5/7/2018	25,000,000.00	25,000,000.00	24,836,225.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	5/13/2019	26,470,000.00	26,470,000.00	26,009,501.41
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	5/8/2019	22,000,000.00	22,000,000.00	21,708,544.00
		FHLM Total					2,298,344,000.00	2,300,764,839.82	2,291,549,207.68
PSI	NTRD	FHLMD	91843	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,995,833.33	49,999,550.00
PSI	NTRD	FHLMD	91845	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,995,833.33	49,999,550.00
PSI	NTRD	FHLMD	91847	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,995,833.33	49,999,550.00
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.17000	11/27/2013	50,000,000.00	49,957,500.00	49,982,800.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.17000	11/27/2013	50,000,000.00	49,957,500.00	49,982,800.00
		FHLMD Total					250,000,000.00	249,902,499.99	249,964,250.00
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,360,083.73	50,724,550.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,412,512.52	50,890,150.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,412,512.52	50,890,150.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	25,900,850.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,985,795.45	25,765,700.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,410,889.80	26,059,900.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,125,134.68	35,992,460.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,955,863.96	25,686,575.00

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PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,368,258.31	51,146,100.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,343,054.32	51,146,100.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	56,269,990.16	57,237,150.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	56,269,990.16	57,237,150.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,255,757.50	51,146,100.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,292,669.11	51,146,100.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,373,959.91	50,838,100.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,716,180.87	51,146,100.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,358,090.43	25,573,050.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,630,778.70	51,146,100.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,630,778.70	51,146,100.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,373,959.91	50,838,100.00
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	49,388,300.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,233,387.07
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	29,802,960.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,705.16	14,824,057.05
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,795,041.48	14,644,481.60
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,108,259.20	49,712,850.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,592,205.54	12,492,839.21
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,657,700.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	49,647,400.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	49,647,400.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	49,984,138.83	49,647,400.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/2018	50,000,000.00	50,000,000.00	49,318,950.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	39,575,000.00	39,575,000.00	39,295,917.10
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/2018	22,650,000.00	22,650,000.00	22,323,658.80
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/2018	50,000,000.00	50,000,000.00	49,231,950.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/2018	20,900,000.00	20,880,654.86	20,564,596.80
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/2018	50,000,000.00	50,000,000.00	49,449,250.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	50,000,000.00	50,000,000.00	49,488,600.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	49,283,450.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/2018	50,000,000.00	50,000,000.00	49,283,600.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/2018	50,000,000.00	50,000,000.00	49,289,050.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	49,284,900.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	15,000,000.00	15,000,000.00	14,785,470.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	50,000,000.00	49,775,650.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/2018	50,000,000.00	50,000,000.00	49,529,450.00
PSI	NTRD	FNMA	92144	FNMA 0.75	0.75000	12/18/2013	50,000,000.00	50,156,314.29	50,173,200.00
PSI	NTRD	FNMA	92145	FNMA 0.75	0.75000	12/18/2013	50,000,000.00	50,156,314.29	50,173,200.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	36,600,000.00	36,591,473.96	36,225,655.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/2018	25,000,000.00	25,000,000.00	24,646,575.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/2018	25,000,000.00	25,000,000.00	24,646,575.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/2018	25,000,000.00	25,000,000.00	24,725,625.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/2018	25,000,000.00	24,961,229.16	24,614,050.00
		FNMA Total					2,100,585,000.00	2,119,490,597.51	2,120,464,732.83
PSI	NTRD	FNMD	91830	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,967,555.55	49,988,000.00
PSI	NTRD	FNMD	91831	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,967,555.55	49,988,000.00
PSI	NTRD	FNMD	91878	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,987,291.67	49,996,700.00
PSI	NTRD	FNMD	91879	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,987,291.67	49,996,700.00
PSI	NTRD	FNMD	91880	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,987,291.67	49,996,700.00
PSI	NTRD	FNMD	91881	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,987,291.67	49,996,700.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,972,888.89	49,990,000.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,972,888.89	49,990,000.00
		FNMD Total					400,000,000.00	399,830,055.56	399,942,800.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.75000	11/14/2017	50,000,000.00	50,000,000.00	49,163,800.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,163,800.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,775,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,775,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,550,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.03110	6/14/2013	50,000,000.00	50,000,215.00	50,014,200.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY CD FRCD	1.15940	4/9/2014	50,000,000.00	50,004,097.41	50,350,700.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.28360	6/28/2013	50,000,000.00	50,000,000.00	50,076,200.00

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PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.43360	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	1.22940	1/12/2015	21,500,000.00	21,706,078.45	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.57940	10/10/2014	50,000,000.00	50,006,645.80	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.42710	10/15/2013	50,000,000.00	50,000,000.00	50,042,800.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.36010	12/20/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.42560	4/27/2015	50,000,000.00	50,009,403.53	49,975,000.00
		FRCDQ2 Total					421,500,000.00	421,726,440.19	421,873,150.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.75000	11/13/2017	50,000,000.00	50,000,000.00	49,063,400.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.75000	11/14/2017	50,000,000.00	50,000,000.00	49,060,350.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.75000	11/13/2017	50,000,000.00	50,000,000.00	48,865,050.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	1.20000	12/18/2017	50,000,000.00	50,000,000.00	49,083,150.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	1.50000	12/28/2018	50,000,000.00	50,000,000.00	48,638,100.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	1.50000	12/28/2018	50,000,000.00	50,000,000.00	48,638,100.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	1.50000	12/28/2018	50,000,000.00	50,000,000.00	48,499,650.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	1.50000	1/8/2019	50,000,000.00	50,000,000.00	48,640,650.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	1.50000	12/18/2018	50,000,000.00	50,000,000.00	48,664,050.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	1.75000	1/14/2019	50,000,000.00	50,000,000.00	48,779,250.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	1.75000	1/28/2019	50,000,000.00	50,000,000.00	48,768,700.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	1.75000	1/25/2019	50,000,000.00	50,000,000.00	48,771,200.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	1.75000	1/28/2019	50,000,000.00	50,000,000.00	48,784,350.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	1.75000	1/28/2019	50,000,000.00	50,000,000.00	48,768,700.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	2.00000	1/28/2019	50,000,000.00	50,000,000.00	48,851,200.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	3.00000	4/11/2019	25,000,000.00	25,000,000.00	24,482,375.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	3.50000	4/17/2019	25,000,000.00	25,000,000.00	24,483,100.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	3.50000	5/15/2019	25,000,000.00	25,000,000.00	24,431,975.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	3.50000	5/15/2019	25,000,000.00	25,000,000.00	24,431,975.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	2.50000	5/21/2019	25,000,000.00	25,000,000.00	24,406,775.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	2.50000	5/21/2019	25,000,000.00	25,000,000.00	24,406,775.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	3.50000	5/15/2019	25,000,000.00	25,000,000.00	24,431,975.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	3.75000	5/22/2019	25,000,000.00	25,000,000.00	24,463,100.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	3.50000	5/28/2019	25,000,000.00	25,000,000.00	24,482,950.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	4.00000	5/22/2019	50,000,000.00	50,000,000.00	49,141,150.00

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PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	4.00000	5/22/2019	25,000,000.00	25,000,000.00	24,570,575.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	4.00000	5/22/2019	25,000,000.00	25,000,000.00	24,570,575.00
		MCPN Total					1,075,000,000.00	1,075,000,000.00	1,050,179,200.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	1.00000	6/5/2017	50,000,000.00	49,995,988.50	49,251,950.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	8,380,938.56
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.75000	12/11/2017	50,000,000.00	50,000,000.00	50,066,250.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	49,484,900.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.75000	12/18/2017	50,000,000.00	50,000,000.00	49,747,000.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.75000	12/13/2017	50,000,000.00	50,000,000.00	49,928,250.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	49,851,300.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/2018	25,000,000.00	25,000,000.00	24,763,975.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/2018	14,000,000.00	14,000,000.00	13,867,826.00
		MCSA Total					347,380,000.00	347,375,988.50	345,342,389.56
PSI	NTRD	NCD1	92584	WELLS FARGO BANK NA CD	0.14000	6/3/2013	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	NCD1	92598	WELLS FARGO BANK NA CD	0.15000	6/28/2013	50,000,000.00	50,000,000.00	50,002,700.00
PSI	NTRD	NCD1	92657	UNION BANK OF CALIFORNIA NA CD	0.18000	6/14/2013	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	NCD1	92745	CHASE BANK USA NA CD	0.18000	6/28/2013	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	NCD1	92746	CHASE BANK USA NA CD	0.18000	6/28/2013	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	NCD1	92790	UNION BANK OF CALIFORNIA NA CD	0.17000	7/1/2013	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	NCD1	92791	UNION BANK OF CALIFORNIA NA CD	0.17000	7/2/2013	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	NCD1	92792	UNION BANK OF CALIFORNIA NA CD	0.17000	6/28/2013	50,000,000.00	50,000,000.00	50,002,300.00
PSI	NTRD	NCD1	92828	CHASE BANK USA NA CD	0.18000	6/6/2013	50,000,000.00	49,999,999.82	50,000,300.00
PSI	NTRD	NCD1	92829	CHASE BANK USA NA CD	0.18000	6/6/2013	50,000,000.00	49,999,999.82	50,000,300.00
PSI	NTRD	NCD1	92947	UNION BANK OF CALIFORNIA NA CD	0.15000	7/5/2013	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	NCD1	93071	WELLS FARGO BANK NA CD	0.17000	8/23/2013	50,000,000.00	50,000,000.00	50,002,300.00
PSI	NTRD	NCD1	93100	UNION BANK OF CALIFORNIA NA CD	0.14000	7/5/2013	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	NCD1	93101	UNION BANK OF CALIFORNIA NA CD	0.14000	7/5/2013	25,000,000.00	25,000,000.00	25,000,475.00
PSI	NTRD	NCD1	93129	CHASE BANK USA NA CD	0.18000	6/7/2013	50,000,000.00	50,000,166.27	50,000,350.00
PSI	NTRD	NCD1	93143	CHASE BANK USA NA CD	0.18000	6/7/2013	50,000,000.00	50,000,082.92	50,000,350.00
PSI	NTRD	NCD1	93211	WELLS FARGO BANK NA CD	0.15000	8/1/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	93259	CHASE BANK USA NA CD	0.18000	6/6/2013	50,000,000.00	50,000,277.39	50,000,300.00

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PSI	NTRD	NCD1	93260	CHASE BANK USA NA CD	0.18000	6/6/2013	25,000,000.00	25,000,138.70	25,000,150.00
PSI	NTRD	NCD1	93280	WELLS FARGO BANK NA CD	0.13000	8/30/2013	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	NCD1	93298	UNION BANK OF CALIFORNIA NA CD	0.15000	6/25/2013	50,000,000.00	50,000,000.00	50,002,400.00
		NCD1 Total					1,000,000,000.00	1,000,000,664.92	1,000,019,425.00
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,490,573.77	51,353,500.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,245,286.89	25,676,750.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,167,437.85	51,195,300.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,145,787.29	51,195,300.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,008,906.25	50,033,200.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,008,906.25	50,033,200.00
PSI	NTRD	NOTE	92142	USTN 0.75	0.75000	12/15/2013	50,000,000.00	50,151,910.35	50,171,900.00
PSI	NTRD	NOTE	92143	USTN 0.75	0.75000	12/15/2013	50,000,000.00	50,151,910.35	50,171,900.00
		NOTE Total					375,000,000.00	374,370,719.00	379,831,050.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,992,777.78	49,999,350.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,992,777.78	49,999,350.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,992,777.78	49,999,350.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,992,777.78	49,999,350.00
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/2013	50,000,000.00	49,963,111.11	49,984,050.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/2013	50,000,000.00	49,963,111.11	49,984,050.00
		TBIL Total					300,000,000.00	299,897,333.34	299,965,500.00
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	50,017,850.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	50,015,150.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.42000	6/28/2013	50,000,000.00	50,000,000.00	50,012,800.00
PSI	NTRD	YANK1	91951	COMMONWEALTH BK OF AU NY CD	0.23000	6/14/2013	50,000,000.00	50,000,180.35	50,002,500.00
PSI	NTRD	YANK1	92477	AU & NZ BANKING GRP NY CD	0.15000	6/28/2013	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	92478	AU & NZ BANKING GRP NY CD	0.15000	6/28/2013	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	92537	AU & NZ BANKING GRP NY CD	0.16000	6/28/2013	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	92538	AU & NZ BANKING GRP NY CD	0.16000	6/28/2013	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	92572	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	6/3/2013	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	92591	UBS AG STAMFORD CT CD	0.21000	6/28/2013	50,000,000.00	50,000,000.00	50,004,250.00

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PSI	NTRD	YANK1	92603	DNB BANK ASA NY CD	0.20000	6/7/2013	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	92604	DNB BANK ASA NY CD	0.20000	6/7/2013	25,000,000.00	25,000,000.00	25,000,375.00
PSI	NTRD	YANK1	92610	LLOYDS TSB BANK PLC NY CD	0.21000	6/5/2013	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	92613	NORDEA BANK FINLAND PLC NY CD	0.18000	6/7/2013	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	92638	NORDEA BANK FINLAND PLC NY CD	0.18000	6/13/2013	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	92774	SVENSKA HANDELSBANKEN NY CD	0.20500	6/26/2013	50,000,000.00	50,000,173.44	50,000,900.00
PSI	NTRD	YANK1	92798	BANK OF MONTREAL CHICAGO CD	0.18000	6/3/2013	50,000,000.00	50,000,027.77	50,000,250.00
PSI	NTRD	YANK1	92799	BANK OF MONTREAL CHICAGO CD	0.18000	6/3/2013	25,000,000.00	25,000,013.88	25,000,125.00
PSI	NTRD	YANK1	92800	BANK OF NOVA SCOTIA HOUSTON CD	0.21000	6/7/2013	25,000,000.00	25,000,083.01	25,000,525.00
PSI	NTRD	YANK1	92801	DNB BANK ASA NY CD	0.15000	6/5/2013	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	92804	BARCLAYS BANK PLC NY CD	0.14000	6/3/2013	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	92809	BARCLAYS BANK PLC NY CD	0.14000	6/3/2013	25,000,000.00	25,000,000.00	24,999,950.00
PSI	NTRD	YANK1	92825	NORDEA BANK FINLAND PLC NY CD	0.17000	6/28/2013	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	YANK1	92855	UBS AG STAMFORD CT CD	0.23000	8/5/2013	50,000,000.00	50,000,000.00	50,004,550.00
PSI	NTRD	YANK1	92856	UBS AG STAMFORD CT CD	0.23000	8/5/2013	25,000,000.00	25,000,000.00	25,002,275.00
PSI	NTRD	YANK1	92871	CREDIT SUISSE NY CD	0.27000	9/3/2013	50,000,000.00	50,000,000.00	50,005,250.00
PSI	NTRD	YANK1	92872	CREDIT SUISSE NY CD	0.27000	9/3/2013	25,000,000.00	25,000,000.00	25,002,625.00
PSI	NTRD	YANK1	92881	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	6/5/2013	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	92948	TORONTO DOMINION BANK NY CD	0.16500	7/5/2013	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	YANK1	92949	TORONTO DOMINION BANK NY CD	0.16500	7/5/2013	25,000,000.00	25,000,000.00	25,001,575.00
PSI	NTRD	YANK1	92986	DNB BANK ASA NY CD	0.15000	6/17/2013	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	92987	DNB BANK ASA NY CD	0.15000	6/17/2013	25,000,000.00	25,000,000.00	25,000,350.00
PSI	NTRD	YANK1	93012	TORONTO DOMINION BANK NY CD	0.15500	6/21/2013	50,000,000.00	50,000,277.70	50,001,850.00
PSI	NTRD	YANK1	93030	BANK OF MONTREAL CHICAGO CD	0.19000	7/19/2013	50,000,000.00	50,000,666.36	50,002,700.00
PSI	NTRD	YANK1	93043	CREDIT AGRICOLE CIB NY CD	0.21000	6/3/2013	50,000,000.00	50,000,027.77	50,000,150.00
PSI	NTRD	YANK1	93081	DEUTSCHE BANK AG NY CD	0.22000	6/28/2013	50,000,000.00	50,000,374.86	50,003,850.00
PSI	NTRD	YANK1	93082	DEUTSCHE BANK AG NY CD	0.22000	6/28/2013	25,000,000.00	25,000,187.43	25,001,925.00
PSI	NTRD	YANK1	93084	NORDEA BANK FINLAND PLC NY CD	0.26000	8/26/2013	50,000,000.00	50,005,957.47	50,010,850.00
PSI	NTRD	YANK1	93085	NORDEA BANK FINLAND PLC NY CD	0.26000	8/26/2013	25,000,000.00	25,002,978.74	25,005,425.00
PSI	NTRD	YANK1	93091	BARCLAYS BANK PLC NY CD	0.17000	6/28/2013	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	93092	BARCLAYS BANK PLC NY CD	0.17000	6/28/2013	25,000,000.00	25,000,000.00	25,000,175.00
PSI	NTRD	YANK1	93099	DEUTSCHE BANK AG NY CD	0.29000	6/27/2013	45,200,000.00	45,201,954.50	45,205,740.40
PSI	NTRD	YANK1	93112	SVENSKA HANDELSBANKEN NY CD	0.17000	6/3/2013	50,000,000.00	50,000,027.77	49,999,950.00

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PSI	NTRD	YANK1	93137	BNP PARIBAS SF CD	0.16000	6/3/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93140	BANK OF MONTREAL CHICAGO CD	0.14000	6/3/2013	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	93144	SOCIETE GENERALE NY CD	0.20000	6/4/2013	50,000,000.00	50,000,041.66	50,000,100.00
PSI	NTRD	YANK1	93155	SOCIETE GENERALE NY CD	0.20000	6/3/2013	50,000,000.00	50,000,027.77	50,000,050.00
PSI	NTRD	YANK1	93156	BNP PARIBAS SF CD	0.16000	6/4/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93157	BNP PARIBAS SF CD	0.16000	6/4/2013	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	93175	TORONTO DOMINION BANK NY CD	0.14000	6/7/2013	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	93182	SOCIETE GENERALE NY CD	0.19000	6/14/2013	50,000,000.00	50,000,180.52	50,000,150.00
PSI	NTRD	YANK1	93183	SOCIETE GENERALE NY CD	0.19000	6/14/2013	25,000,000.00	25,000,090.26	25,000,075.00
PSI	NTRD	YANK1	93184	SVENSKA HANDELSBANKEN NY CD	0.16000	6/5/2013	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	93194	SVENSKA HANDELSBANKEN NY CD	0.16000	6/11/2013	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	93195	CREDIT AGRICOLE CIB NY CD	0.17000	6/13/2013	50,000,000.00	50,000,166.64	50,000,000.00
PSI	NTRD	YANK1	93215	TORONTO DOMINION NY CD	0.14500	7/15/2013	50,000,000.00	50,000,000.00	50,002,800.00
PSI	NTRD	YANK1	93222	SVENSKA HANDELSBANKEN NY CD	0.17000	6/25/2013	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	93233	BANK OF MONTREAL CHICAGO CD	0.16000	8/15/2013	50,000,000.00	50,000,000.00	49,990,500.00
PSI	NTRD	YANK1	93234	BANK OF MONTREAL CHICAGO CD	0.16000	8/15/2013	25,000,000.00	25,000,000.00	24,995,250.00
PSI	NTRD	YANK1	93235	SVENSKA HANDELSBANKEN NY CD	0.16000	6/18/2013	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	93236	BARCLAYS BANK PLC NY CD	0.17000	7/17/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93246	CREDIT AGRICOLE CIB NY CD	0.22000	8/1/2013	50,000,000.00	50,000,846.84	49,995,650.00
PSI	NTRD	YANK1	93247	DEUTSCHE BANK AG NY CD	0.24000	8/27/2013	50,000,000.00	50,001,207.53	49,999,950.00
PSI	NTRD	YANK1	93278	TORONTO DOMINION BANK NY CD	0.12000	7/5/2013	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	93281	LLOYDS TSB BANK PLC NY CD	0.15000	7/5/2013	50,000,000.00	50,000,472.15	49,998,500.00
PSI	NTRD	YANK1	93282	CREDIT AGRICOLE CIB NY CD	0.17000	7/5/2013	50,000,000.00	50,000,472.13	49,999,500.00
PSI	NTRD	YANK1	93299	LLOYDS TSB BANK PLC NY CD	0.17000	7/23/2013	50,000,000.00	50,000,722.03	49,999,250.00
PSI	NTRD	YANK1	93314	BARCLAYS BANK PLC NY CD	0.17000	7/30/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	93327	BNP PARIBAS SF CD	0.19000	7/30/2013	50,000,000.00	50,000,000.00	49,999,166.50
PSI	NTRD	YANK1	93329	CREDIT AGRICOLE CIB NY CD	0.16000	8/1/2013	50,000,000.00	50,000,847.00	49,990,530.00
PSI	NTRD	YANK1	93330	DNB BANK ASA NY CD	0.18000	8/30/2013	50,000,000.00	50,000,000.00	49,997,475.00
PSI	NTRD	YANK1	93331	DEUTSCHE BANK AG NY CD	0.22000	8/28/2013	50,000,000.00	50,001,221.58	49,997,530.00
PSI	NTRD	YANK1	93332	DEUTSCHE BANK AG NY CD	0.22000	8/28/2013	25,000,000.00	25,000,610.79	24,998,765.00
PSI	NTRD	YANK1	93341	SOCIETE GENERALE NY CD	0.21000	8/1/2013	25,000,000.00	25,000,423.47	25,000,430.00
		YANK1 Total					3,295,200,000.00	3,295,220,261.42	3,295,284,736.90
	NTRD Total						22,553,968,000.00	22,578,305,469.40	22,537,094,200.59

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				NTRD Historical Cost				**22,626,190,375.09**	
PSI	TRADE	FNMA	93272	FNMA 0.875	0.87500	5/21/2018	50,000,000.00	49,697,500.00	49,210,300.00
PSI	TRADE	FNMA	93311	FNMA 0.875	0.87500	5/21/2018	25,000,000.00	24,757,467.25	24,605,150.00
		FNMA Total					75,000,000.00	74,454,967.25	73,815,450.00
PSI	TRADE	NOTE	93206	USTN 0.625	0.62500	4/30/2018	50,000,000.00	49,554,998.10	49,019,550.00
PSI	TRADE	NOTE	93207	USTN 0.625	0.62500	4/30/2018	50,000,000.00	49,554,998.10	49,019,550.00
PSI	TRADE	NOTE	93283	USTN 0.625	0.62500	4/30/2018	50,000,000.00	49,428,330.50	49,019,550.00
PSI	TRADE	NOTE	93317	USTN 0.625	0.62500	4/30/2018	25,000,000.00	24,527,870.09	24,509,775.00
PSI	TRADE	NOTE	93320	USTN 1.00	1.00000	5/31/2018	25,000,000.00	24,957,493.29	24,937,500.00
PSI	TRADE	NOTE	93321	USTN 1.00	1.00000	5/31/2018	25,000,000.00	24,951,427.37	24,937,500.00
		NOTE Total					225,000,000.00	222,975,117.45	221,443,425.00
	TRADE Total						300,000,000.00	297,430,084.70	295,258,875.00
				TRADE Historical Cost				**297,416,758.25**	
				PSI Total			**22,853,968,000.00**	**22,875,735,554.10**	**22,832,353,075.59**
				PSI Historical Cost				**22,923,607,133.34**	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,537,370.84	1,567,498.50
		CNFX Total					1,500,000.00	1,537,370.84	1,567,498.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,537,370.84	1,567,498.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	61,894.67	61,894.67	61,894.67
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	9,580.30	9,580.30	9,580.30
		1TRD Total					71,474.97	71,474.97	71,474.97
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						5,016,474.97	5,016,474.97	5,016,474.97
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,637.52	101,727.73
		BOND Total					85,000.00	85,637.52	101,727.73
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,637.52	101,727.73
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	2/4/2028	10,000,000.00	10,000,000.00	9,603,730.00
		FFCB Total					10,000,000.00	10,000,000.00	9,603,730.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	818,225.81	817,077.34	805,111.29
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	7,778,656.00
		FHLB Total					8,818,225.81	8,817,077.34	8,583,767.29
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	5/30/2028	1,500,000.00	1,493,252.46	1,454,407.50
		FHLM Total					1,500,000.00	1,493,252.46	1,454,407.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,548.39	5,923,500.00
		FNMA Total					6,000,000.00	5,994,548.39	5,923,500.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	2/22/2028	3,000,000.00	3,000,000.00	2,956,116.00
		MCSA Total					3,000,000.00	3,000,000.00	2,956,116.00
	PHHPA - PUTENTE HILLS HABITAT PRESERVATION AUTHORITY Total						29,318,225.81	29,304,878.19	28,521,520.79

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SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/2017	130,000.00	129,882.17	128,351.21
		FFCB Total					130,000.00	129,882.17	128,351.21
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	5/25/2018	476,000.00	476,000.00	470,401.29
		FHLM Total					476,000.00	476,000.00	470,401.29
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	3/20/2018	1,573,000.00	1,572,546.97	1,566,094.53
		FNMA Total					1,573,000.00	1,572,546.97	1,566,094.53
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	227,526.19
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.55000	10/17/2017	570,000.00	570,000.00	566,796.03
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/2017	1,400,000.00	1,400,000.00	1,393,981.40
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/2017	600,000.00	600,000.00	599,952.00
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/2017	107,000.00	107,000.00	106,515.83
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.50000	12/14/2017	800,000.00	800,000.00	791,833.60
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.50000	12/28/2017	188,000.00	188,000.00	186,142.75
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	5/29/2018	200,000.00	200,000.00	199,421.60
		MCSA Total					4,092,000.00	4,092,000.00	4,072,169.40
	SANIT - SANITATION DISTRICT Total						6,271,000.00	6,270,429.14	6,237,016.43
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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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2013	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2013	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2013	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2013	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2013	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2013	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2013	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2013	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2013	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2013	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2013	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2013	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2013	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2013	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2013	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2013	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2013	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2013	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2013	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2013	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2013	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2013	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2013	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2013	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2013	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2013	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2013	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2013	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2013	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2013	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2013	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2013	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2013	186,831.92	186,831.92	186,831.92

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	81267 S OF C LAIF		0.00000	12/31/2013	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965 S OF C LAIF		0.00000	12/31/2013	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763 S OF C LAIF		0.00000	12/31/2013	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551 S OF C LAIF		0.00000	12/31/2013	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325 S OF C LAIF		0.00000	12/31/2013	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022 S OF C LAIF		0.00000	12/31/2013	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933 S OF C LAIF		0.00000	12/31/2013	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695 S OF C LAIF		0.00000	12/31/2013	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359 S OF C LAIF		0.00000	12/31/2013	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084 S OF C LAIF		0.00000	12/31/2013	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969 S OF C LAIF		0.00000	12/31/2013	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871 S OF C LAIF		0.00000	12/31/2013	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623 S OF C LAIF		0.00000	12/31/2013	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360 S OF C LAIF		0.00000	12/31/2013	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236 S OF C LAIF		0.00000	12/31/2013	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992 S OF C LAIF		0.00000	12/31/2013	27,479.94	27,479.94	27,479.94
		CTDQ Total					39,296,369.90	39,296,369.90	39,296,369.90
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,296,369.90	39,296,369.90	39,296,369.90
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
SPI	SLIM	CTDQ	33599 S OF C LAIF		0.00000	12/31/2013	119,698.34	119,698.34	119,698.34

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2013	82,786.72	82,786.72	82,786.72

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
		CTDQ Total					10,127,613.87	10,127,613.87	10,127,613.87
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,127,613.87	10,127,613.87	10,127,613.87

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
		CTDQ Total					38,162.91	38,162.91	38,162.91
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,162.91	38,162.91	38,162.91
				SPI Total			**91,652,847.46**	**91,676,937.34**	**90,906,385.10**
				SPI Historical Cost				**91,722,102.85**	

TRUSTEE & MANAGED FUNDS
AS OF 05/31/2013
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	$3,326,204.35
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	42,896,508.64
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,390,586.80
	DEUTSCHE BANK - TRUSTEE TOTAL	$48,613,299.79

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2013
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	62,414,759.07
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	731,429.74
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.00
11/24/09	LAC-CAL 2009 SERIES A	2,722,004.17
12/21/11	LAC-CAL 2011 SERIES A	9,958,622.93
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$75,832,308.03

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2013
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	$7,186,893.08
03/21/12	DISNEY PROJECT, 2012	4,222,343.28
12/02/02	MASTER REFUNDING 2002B	2,146,746.18
03/02/05	MASTER REFUNDING 2005A	31,448,016.24
12/13/06	MASTER REFUNDING 2006 A & B	29,685,013.39
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	338,746,606.80
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	154,471,959.01
	U.S. BANK - TRUSTEE TOTAL	$567,907,577.98

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/2013
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,793.89
	TREASURER TOTAL	$301,793.89

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 05/31/2013
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	**0.66**	09/16/13	50,000,000.00	50,012,530.53	Cpn rate=Qtrly US$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	**1.13**	01/07/14	19,150,000.00	19,075,589.38	Cpn rate=Qtrly US$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	**0.53**	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	**0.93**	09/28/15	50,000,000.00	50,115,526.03	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	**0.26**	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
92646	JP MORGAN CHASE BANK NA FRN	**0.35**	06/18/13	50,000,000.00	50,004,026.32	Cpn rate=Qtrly US$LIBOR+7bp
CNFL Totals				**244,150,000.00**	**244,207,672.26**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.08	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.03	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	1.50	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	1.50	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						
88898	COMMONWEALTH BK OF AU NY FRCD	1.03	06/14/13	50,000,000.00	50,000,215.00	Cpn rate=Qtrly US$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.28	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.43	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.43	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.36	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.16	04/09/14	50,000,000.00	50,004,097.41	Cpn rate=Qtrly US$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.58	10/10/14	50,000,000.00	50,006,645.80	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.23	01/12/15	21,500,000.00	21,706,078.45	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.43	04/27/15	50,000,000.00	50,009,403.53	Cpn rate=Qtrly US$LIBOR+15bp.
FRCDQ2 Totals				**421,500,000.00**	**421,726,440.19**	
	CORPORATE AND AGENCY ISSUED TOTAL			**875,650,000.00**	**875,934,112.45**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 05/31/2013
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.61	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	0.61	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.61	06/30/15	10,000,000.00	10,000,000.00	
BAN Totals				**27,000,000.00**	**27,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**27,000,000.00**	**27,000,000.00**	
NTRD - PSI NON-TRADING Total				**902,650,000.00**	**902,934,112.45**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 05/31/2013
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
88203	LACCAL	11/01/11	7,000,000.00	0.607%
89778	LACCAL	04/06/12	10,000,000.00	0.607%
91813	LACCAL	12/05/12	10,000,000.00	0.607%
			$ 27,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of May 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	4,816,947,366.53	66.55 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	4,798,432,505.66	20.56 DAYS	0.00	0.00 DAYS
GOVERNMENTS	674,268,052.34	269.36 DAYS	222,975,117.45	1,801.94 DAYS
AGENCIES	11,932,463,797.79	1,123.87 DAYS	74,454,967.25	1,816.00 DAYS
MUNICIPALS	27,000,000.00	530.19 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	329,193,747.08	421.79 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$22,578,305,469.40	627.35 DAYS	$297,430,084.70	1,805.46 DAYS

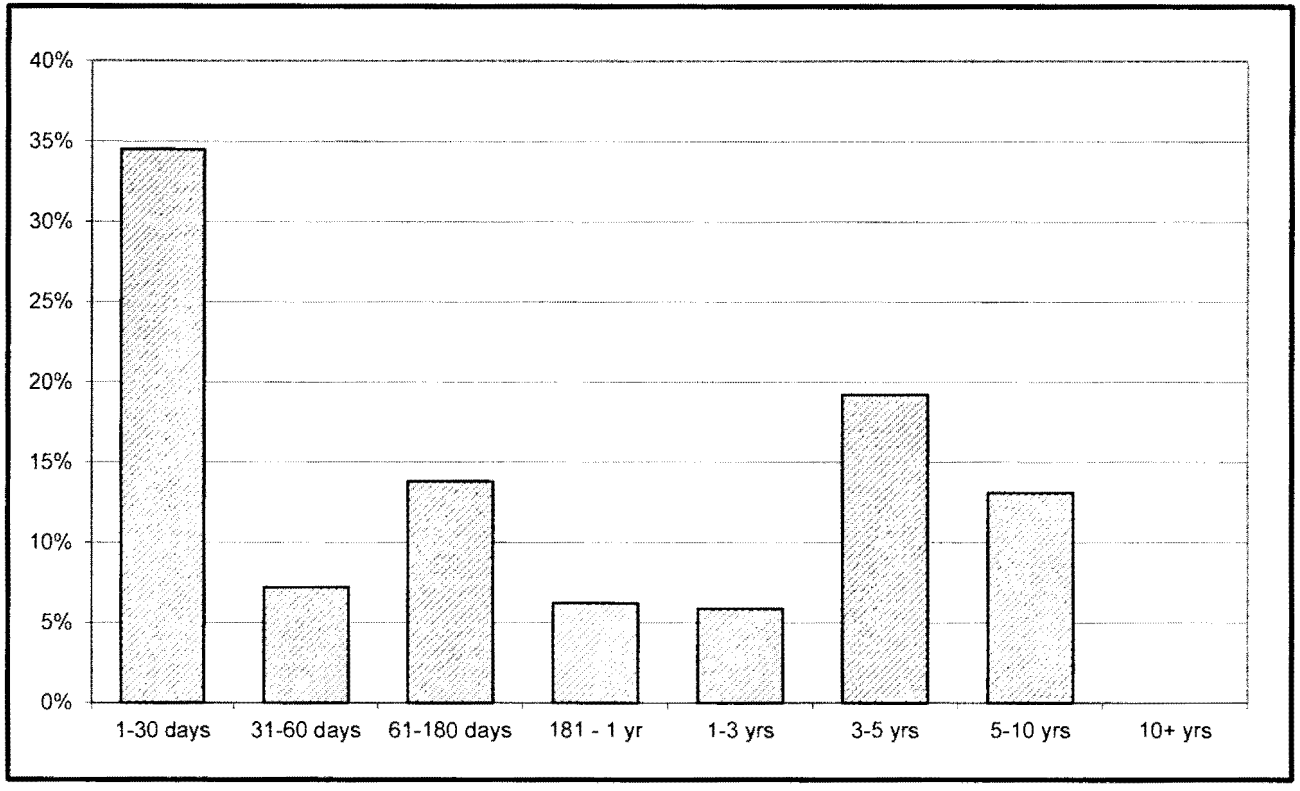
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
Portfolio Total:							
NTRD							
1 to 30 Days	06/01/13 - 06/30/13	$7,894,829,000.00	35.00	35.00	$7,894,828,832.29	34.97	34.97
31 to 60 Days	07/01/13 - 07/30/13	$1,651,715,000.00	7.32	42.33	$1,651,566,971.38	7.31	42.28
61 to 90 Days	07/31/13 - 08/29/13	$1,022,221,000.00	4.53	46.86	$1,022,132,009.66	4.53	46.81
91 to 120 Days	08/30/13 - 09/28/13	$407,750,000.00	1.81	48.67	$408,149,821.20	1.81	48.62
121 to 180 Days	09/29/13 - 11/27/13	$1,727,769,000.00	7.66	56.33	$1,730,006,258.31	7.66	56.28
181 to 270 Days	11/28/13 - 02/25/14	$1,322,319,000.00	5.86	62.19	$1,325,720,139.65	5.87	62.15
271 to 365 Days	02/26/14 - 05/31/14	$102,775,000.00	0.46	62.65	$103,063,064.60	0.46	62.61
1 to 1.5 YEARS	06/01/14 - 11/29/14	$553,805,000.00	2.46	65.10	$555,653,057.08	2.46	65.07
1.5 to 2 YEARS	11/30/14 - 05/31/15	$240,660,000.00	1.07	66.17	$241,611,163.59	1.07	66.14
2 to 3 YEARS	05/31/15 - 05/31/16	$547,295,000.00	2.43	68.60	$547,138,682.47	2.42	68.56
3 to 4 YEARS	05/31/16 - 05/31/17	$764,895,000.00	3.39	71.99	$781,589,150.43	3.46	72.02
4 to 5 YEARS	05/31/17 - 05/31/18	$3,318,330,000.00	14.71	86.70	$3,317,783,649.41	14.69	86.72
5 to 10 YEARS	05/31/18 - 05/31/23	$2,999,605,000.00	13.30	100.00	$2,999,062,669.33	13.28	100.00
Portfolio Total:		**$22,553,968,000.00**			**$22,578,305,469.40**		
BLPSI							
1 to 1.5 YEARS	06/01/14 - 11/29/14	$1,500,000.00			$1,537,370.84	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,537,370.84**		
GF							
181 to 270 Days	11/28/13 - 02/25/14	$9,580.30	0.19	0.19	$9,580.30	0.19	0.19
3 to 4 YEARS	05/31/16 - 05/31/17	$61,894.67	1.23	1.42	$61,894.67	1.23	1.42
5 to 10 YEARS	05/31/18 - 05/31/23	$4,945,000.00	98.58	100.00	$4,945,000.00	98.58	100.00
Portfolio Total:		**$5,016,474.97**			**$5,016,474.97**		
MAST							
2 to 3 YEARS	05/31/15 - 05/31/16	$85,000.00	100.00	100.00	$85,637.52	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,637.52**		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PHHPA							
10 + YEARS	05/31/23 - 05/31/63	$29,318,225.81	100.00	100.00	$29,304,878.19	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,304,878.19**		
SANIT							
3 to 4 YEARS	05/31/16 - 05/31/17	$227,000.00	3.62	3.62	$227,000.00	3.62	3.62
4 to 5 YEARS	05/31/17 - 05/31/18	$6,044,000.00	96.38	100.00	$6,043,429.14	96.38	100.00
Portfolio Total:		**$6,271,000.00**			**$6,270,429.14**		
SCAQM							
181 to 270 Days	11/28/13 - 02/25/14	$39,296,369.90	100.00	100.00	$39,296,369.90	100.00	100.00
Portfolio Total:		**$39,296,369.90**			**$39,296,369.90**		
SLIM							
181 to 270 Days	11/28/13 - 02/25/14	$10,127,613.87	100.00	100.00	$10,127,613.87	100.00	100.00
Portfolio Total:		**$10,127,613.87**			**$10,127,613.87**		
TRADE							
4 to 5 YEARS	05/31/17 - 05/31/18	$300,000,000.00	100.00	100.00	$297,430,084.70	100.00	100.00
		$300,000,000.00			**$297,430,084.70**		
WASIA							
181 to 270 Days	11/28/13 - 02/25/14	$38,162.91	100.00	100.00	$38,162.91	100.00	100.00
Portfolio Total:		**$38,162.91**			**$38,162.91**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,894,829	34.51%
31 - 60 days	1,651,567	7.22%
61 - 180 days	3,160,288	13.81%
181 - 1 yr	1,428,783	6.25%
1 - 3 yrs	1,344,403	5.88%
3 - 5 yrs	4,396,803	19.22%
5 - 10 yrs	2,999,063	13.11%
10+ yrs	-	0.00%
	$ 22,875,736	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 05/31/2013
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,127,613.87
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,296,369.90
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,162.91
	LAIF TOTAL	$49,462,146.68

POOLED MONEY INVESTMENT ACCOUNT

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

	April 2013	April 2012	Change
Average Daily Portfolio ($)	63,018,875	64,815,446	-1,796,571
Accrued Earnings ($)	13,700	19,484	-5,784
Effective Yield (%)	0.264	0.367	-0.103
Average Life-Month End (In Days)	240	221	+19
Total Security Transactions			
Amount ($)	28,549,345	16,083,596	+12,465,749
Number	570	323	+247
Total Time Deposit Transactions			
Amount ($)	2,732,800	3,033,000	-300,200
Number	102	122	-20
Average Workday Investment Activity ($)	1,489,626	910,314	+579,312
Prescribed Demand Account Balances For Services ($)	1,756,051	2,083,108	-327,057

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

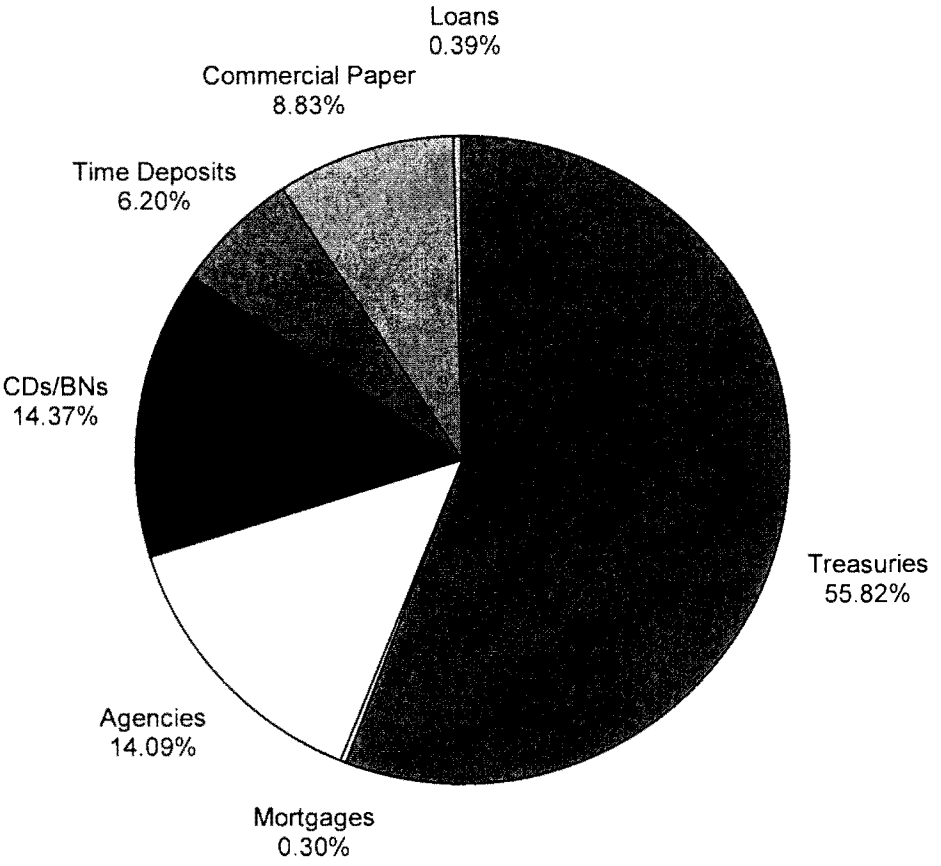
April 30, 2013

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	21,765,487	30.51	-5.52
Bonds	0	0.00	0
Notes	18,053,783	25.31	+0.23
Strips	0	0.00	0
Total Government	39,819,270	55.82	-5.29
Federal Agency Debentures	2,102,302	2.96	+0.28
Certificates of Deposit	10,250,057	14.37	+4.06
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	7,542,580	10.57	+0.03
Time Deposits	4,424,640	6.20	-1.19
GNMAs	0	0.00	0
Commercial Paper	6,298,594	8.83	+3.13
FHLMC/Remics	214,491	0.30	-0.08
Corporate Bonds	0	0.00	0
AB 55 Loans	280,609	0.39	-0.09
GF Loans	0	0.00	-0.73
NOW Accounts	0	0.00	0
Other	399,972	0.56	-0.12
Reversed Repurchases	0	0.00	0
Total (All Types)	71,332,515	100.00	

INVESTMENT ACTIVITY

	April 2013		March 2013	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	570	28,549,345	385	19,148,182
Other	18	1,273,876	18	1,378,028
Time Deposits	102	2,732,800	80	1,594,000
Total	690	32,556,021	483	22,120,210
PMIA Monthly Average Effective Yield (%)	0.264		0.285	
Year to Date Yield Last Day of Month (%)	0.322		0.328	

Pooled Money Investment Account
Portfolio Composition
$71.3 Billion
04/30/13



DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/13	**SALES**								
	TR	BILL		04/04/13	0.020	50,000	343	76,611.11	0.163
	TR	BILL		04/04/13	0.020	50,000	343	76,611.11	0.163
	TR	BILL		04/04/13	0.020	50,000	343	76,611.11	0.163
	TR	BILL		04/04/13	0.020	50,000	343	76,611.11	0.163
	TR	BILL		04/04/13	0.020	50,000	343	76,611.11	0.163
04/02/13	**REDEMPTIONS**								
	CD	UNIONBANK	0.150	04/02/13	0.150	50,000	68	14,166.67	0.152
	CD	UNIONBANK	0.150	04/02/13	0.150	50,000	68	14,166.67	0.152
	CD	UNIONBANK	0.150	04/02/13	0.150	50,000	68	14,166.67	0.152
	CD	UNIONBANK	0.150	04/02/13	0.150	50,000	68	14,166.67	0.152
	CP	BNP FIN		04/02/13	0.130	50,000	13	2,347.22	0.132
	CP	BNP FIN		04/02/13	0.130	50,000	13	2,347.22	0.132
	CP	BNP FIN		04/02/13	0.130	50,000	13	2,347.22	0.132
	CP	BNP FIN		04/02/13	0.130	50,000	13	2,347.22	0.132
	CP	BARCLY US		04/02/13	0.140	50,000	18	3,500.00	0.142
	CP	BARCLY US		04/02/13	0.140	50,000	18	3,500.00	0.142
	CP	BARCLY US		04/02/13	0.140	50,000	18	3,500.00	0.142
	CP	BARCLY US		04/02/13	0.140	50,000	18	3,500.00	0.142
	CP	TD USA		04/02/13	0.160	50,000	18	4,000.00	0.162
	CP	TD USA		04/02/13	0.160	50,000	18	4,000.00	0.162
	CP	TD USA		04/02/13	0.160	50,000	18	4,000.00	0.162
	CP	TD USA		04/02/13	0.160	50,000	18	4,000.00	0.162
	CP	TD USA		04/02/13	0.160	50,000	36	8,000.00	0.162
	CP	TD USA		04/02/13	0.160	50,000	36	8,000.00	0.162
	CP	TD USA		04/02/13	0.160	50,000	36	8,000.00	0.162
	CP	GECC		04/02/13	0.140	50,000	102	19,833.33	0.142
	CP	GECC		04/02/13	0.140	50,000	102	19,833.33	0.142
	CP	GECC		04/02/13	0.140	50,000	102	19,833.33	0.142
	CP	GECC		04/02/13	0.140	50,000	102	19,833.33	0.142
	CP	GECC		04/02/13	0.140	50,000	105	20,416.67	0.142
	CP	GECC		04/02/13	0.140	50,000	105	20,416.67	0.142
	CP	GECC		04/02/13	0.140	50,000	105	20,416.67	0.142
	YCD	CIBC	0.120	04/02/13	0.120	50,000	18	3,000.00	0.122
	YCD	CIBC	0.120	04/02/13	0.120	50,000	18	3,000.00	0.122
	YCD	MONTREAL	0.160	04/02/13	0.160	50,000	35	7,777.78	0.162
	YCD	MONTREAL	0.160	04/02/13	0.160	50,000	35	7,777.78	0.162
	YCD	MONTREAL	0.160	04/02/13	0.160	50,000	35	7,777.78	0.162
	YCD	MONTREAL	0.160	04/02/13	0.160	50,000	35	7,777.78	0.162
	YCD	SVENSKA	0.175	04/02/13	0.175	50,000	36	8,750.00	0.177
	YCD	SVENSKA	0.175	04/02/13	0.175	50,000	36	8,750.00	0.177
	YCD	TORONTO	0.160	04/02/13	0.160	50,000	40	8,888.89	0.162
	YCD	TORONTO	0.160	04/02/13	0.160	50,000	40	8,888.89	0.162
	YCD	TORONTO	0.160	04/02/13	0.160	50,000	40	8,888.89	0.162
	YCD	TORONTO	0.160	04/02/13	0.160	50,000	40	8,888.89	0.162

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/13	**REDEMPTIONS (Continued)**								
	YCD	SCOTIA	0.150	04/02/13	0.150	50,000	54	11,250.00	0.152
	YCD	SCOTIA	0.150	04/02/13	0.150	50,000	54	11,250.00	0.152
	YCD	SE BANKEN	0.160	04/02/13	0.160	50,000	68	15,111.11	0.162
	YCD	SE BANKEN	0.160	04/02/13	0.160	50,000	68	15,111.11	0.162
	YCD	NB CANADA	0.200	04/02/13	0.200	50,000	70	19,444.44	0.203
	YCD	NB CANADA	0.200	04/02/13	0.200	50,000	70	19,444.44	0.203
04/02/13	**NO PURCHASES**								
04/03/13	**NO REDEMPTIONS**								
04/03/13	**NO PURCHASES**								
04/04/13	**REDEMPTIONS**								
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.160	50,000	345	76,666.67	0.162
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
	TR	BILL		04/04/13	0.185	50,000	364	93,527.78	0.188
04/04/13	**PURCHASES**								
	CP	BNP FIN		04/08/13	0.110	50,000			
	CP	BNP FIN		04/08/13	0.110	50,000			
	CP	TOYOTA		05/31/13	0.150	50,000			
	CP	TOYOTA		05/31/13	0.150	50,000			
	YCD	SUMITOMO	0.170	04/22/13	0.170	50,000			
	YCD	SUMITOMO	0.170	04/22/13	0.170	50,000			
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000			
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000			
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000			
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000			
	YCD	CIBC	0.120	06/03/13	0.120	50,000			
	YCD	CIBC	0.120	06/03/13	0.120	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/05/13	**NO REDEMPTIONS**								
04/05/13	**PURCHASES**								
	CD	UNIONBANK	0.170	07/01/13	0.170	50,000			
	CD	UNIONBANK	0.170	07/01/13	0.170	50,000			
	CP	BARCLY US		04/08/13	0.170	50,000			
	CP	BARCLY US		04/08/13	0.170	50,000			
	CP	BNP FIN		05/01/13	0.150	50,000			
	CP	BNP FIN		05/01/13	0.150	50,000			
	CP	BNP FIN		05/01/13	0.150	50,000			
	TR	BILL		04/03/14	0.126	50,000			
	TR	BILL		04/03/14	0.126	50,000			
	TR	BILL		04/03/14	0.126	50,000			
	TR	BILL		04/03/14	0.126	50,000			
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000			
04/08/13	**REDEMPTIONS**								
	CP	BARLCY US		04/08/13	0.170	50,000	3	708.33	0.172
	CP	BARLCY US		04/08/13	0.170	50,000	3	708.33	0.172
	CP	BNP FIN		04/08/13	0.110	50,000	4	611.11	0.112
	CP	BNP FIN		04/08/13	0.110	50,000	4	611.11	0.112
	CP	BNP FIN		04/08/13	0.120	50,000	12	2,000.00	0.122
	CP	BNP FIN		04/08/13	0.120	50,000	12	2,000.00	0.122
	CP	GECC		04/08/13	0.140	50,000	98	19,055.56	0.142
	CP	GECC		04/08/13	0.140	50,000	98	19,055.56	0.142
	CP	GECC		04/08/13	0.140	50,000	98	19,055.56	0.142
	CP	GECC		04/08/13	0.140	50,000	98	19,055.56	0.142
	YCD	SUMITOMO	0.170	04/08/13	0.170	50,000	13	3,069.44	0.172
	YCD	SUMITOMO	0.170	04/08/13	0.170	50,000	13	3,069.44	0.172
	YCD	SUMITOMO	0.170	04/08/13	0.170	50,000	13	3,069.44	0.172
	YCD	SUMITOMO	0.170	04/08/13	0.170	50,000	13	3,069.44	0.172
	YCD	NORINCHUK	0.160	04/08/13	0.160	50,000	14	3,111.11	0.162
	YCD	NORINCHUK	0.160	04/08/13	0.160	50,000	14	3,111.11	0.162
	YCD	NORINCHUK	0.160	04/08/13	0.160	50,000	14	3,111.11	0.162
04/08/13	**PURCHASES**								
	CP	BARCLY US		04/25/13	0.140	50,000			
	CP	BARCLY US		04/25/13	0.140	50,000			
	CP	GECC		06/27/13	0.110	50,000			
	CP	GECC		06/27/13	0.110	50,000			
	CP	GECC		06/27/13	0.110	50,000			
	CP	GECC		06/27/13	0.110	50,000			
	YCD	SVENSKA	0.170	05/06/13	0.170	50,000			
	YCD	SVENSKA	0.170	05/06/13	0.170	50,000			
	YCD	TORONTO	0.150	07/01/13	0.150	50,000			
	YCD	TORONTO	0.150	07/01/13	0.150	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/09/13	**NO REDEMPTIONS**								
04/09/13	**PURCHASES**								
	CP	GECC		05/31/13	0.110	50,000			
	CP	GECC		05/31/13	0.110	50,000			
	CP	TD USA		06/10/13	0.160	50,000			
	CP	TD USA		06/10/13	0.160	50,000			
	CP	TOYOTA		06/20/13	0.140	50,000			
	CP	TOYOTA		06/20/13	0.140	50,000			
	YCD	NORINCHUK	0.170	05/01/13	0.170	50,000			
	YCD	NORINCHUK	0.170	05/01/13	0.170	50,000			
	YCD	SUMITOMO	0.170	05/01/13	0.170	50,000			
	YCD	SUMITOMO	0.170	05/01/13	0.170	50,000			
	YCD	TOKYO-MIT	0.160	05/06/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/06/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/06/13	0.160	50,000			
	YCD	SE BANKEN	0.225	08/01/13	0.220	50,000			
	YCD	SE BANKEN	0.225	08/01/13	0.220	50,000			
04/10/13	**REDEMPTIONS**								
	CP	BNP FIN		04/10/13	0.130	50,000	14	2,527.78	0.132
	CP	BNP FIN		04/10/13	0.130	50,000	14	2,527.78	0.132
	CP	BNP FIN		04/10/13	0.140	50,000	16	3,111.11	0.142
	CP	BNP FIN		04/10/13	0.140	50,000	16	3,111.11	0.142
	CP	BNP FIN		04/10/13	0.140	50,000	16	3,111.11	0.142
	CP	BNP FIN		04/10/13	0.140	50,000	16	3,111.11	0.142
	YCD	NORINCHUK	0.170	04/10/13	0.170	50,000	15	3,541.67	0.172
	YCD	NORINCHUK	0.170	04/10/13	0.170	50,000	15	3,541.67	0.172
04/10/13	**PURCHASES**								
	CP	TOYOTA		07/01/13	0.150	50,000			
	CP	TOYOTA		07/01/13	0.150	50,000			
	DN	FHLB		12/02/13	0.110	50,000			
	YCD	TORONTO	0.170	07/01/13	0.170	50,000			
	YCD	TORONTO	0.170	07/01/13	0.170	50,000			
04/11/13	**NO REDEMPTIONS**								
04/11/13	**PURCHASES**								
	CP	TOYOTA		06/27/13	0.150	50,000			
	CP	TOYOTA		06/27/13	0.150	50,000			
	CP	TOYOTA		06/27/13	0.150	50,000			
	CP	NORDEA NA		07/10/13	0.160	50,000			
	CP	NORDEA NA		07/10/13	0.160	50,000			
	DEB	FHLB	0.875	12/27/13	0.132	50,000			
	TR	NOTE	0.250	10/31/14	0.202	50,000			
	TR	NOTE	0.250	10/31/14	0.202	50,000			
	TR	NOTE	0.250	10/31/14	0.202	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/11/13	**PURCHASES (Continued)**								
	TR	NOTE	0.250	10/31/14	0.202	50,000			
	TR	NOTE	0.250	10/31/14	0.207	50,000			
	TR	NOTE	0.250	10/31/14	0.207	50,000			
	YCD	TOKYO-MIT	0.160	05/02/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/02/13	0.160	50,000			
	YCD	SVENSKA	0.210	08/01/13	0.210	50,000			
	YCD	SVENSKA	0.210	08/01/13	0.210	50,000			
	YCD	RABOBANK	0.240	09/30/13	0.240	50,000			
	YCD	RABOBANK	0.240	09/30/13	0.240	50,000			
04/12/13	**NO REDEMPTIONS**								
04/12/13	**PURCHASES**								
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000			
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000			
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000			
	CD	UNIONBANK	0.160	07/12/13	0.160	50,000			
	CP	BNP FIN		05/07/13	0.150	50,000			
	CP	BNP FIN		05/07/13	0.150	50,000			
	CP	GECC		05/31/13	0.100	50,000			
	CP	GECC		05/31/13	0.100	50,000			
	CP	GECC		05/31/13	0.100	50,000			
	CP	TD USA		07/12/13	0.160	50,000			
	CP	TD USA		07/12/13	0.160	50,000			
	CP	TD USA		07/12/13	0.160	50,000			
	CP	TD USA		07/12/13	0.160	50,000			
	TR	BILL		04/03/14	0.120	50,000			
	TR	BILL		04/03/14	0.120	50,000			
	TR	BILL		04/03/14	0.120	50,000			
	TR	BILL		04/03/14	0.120	50,000			
	TR	BILL		04/03/14	0.120	50,000			
	TR	BILL		04/03/14	0.120	50,000			
	TR	NOTE	0.250	10/31/14	0.202	50,000			
	TR	NOTE	0.250	10/31/14	0.202	50,000			
	YCD	MONTREAL	0.170	05/06/13	0.170	50,000			
	YCD	MONTREAL	0.170	05/06/13	0.170	50,000			
	YCD	MONTREAL	0.170	05/06/13	0.170	50,000			
	YCD	MONTREAL	0.170	05/06/13	0.170	50,000			
	YCD	SUMITOMO	0.175	05/08/13	0.175	50,000			
	YCD	SUMITOMO	0.175	05/08/13	0.175	50,000			
	YCD	SUMITOMO	0.175	05/08/13	0.175	50,000			
	YCD	SUMITOMO	0.175	05/08/13	0.175	50,000			
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000			
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000			
	YCD	WESTPAC	0.420	09/30/14	0.420	50,000			
	YCD	WESTPAC	0.420	09/30/14	0.420	50,000			
04/15/13	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/13	PURCHASES								
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CP	BNP FIN		05/06/13	0.150	50,000			
	CP	BNP FIN		05/06/13	0.150	50,000			
	CP	TOYOTA		07/02/13	0.150	50,000			
	CP	TOYOTA		07/02/13	0.150	50,000			
	CP	NORDEA NA		07/18/13	0.160	50,000			
	CP	NORDEA NA		07/18/13	0.160	50,000			
	CP	GECC		07/22/13	0.120	50,000			
	CP	GECC		07/22/13	0.120	50,000			
	CP	GECC		07/22/13	0.120	50,000			
	CP	GECC		07/22/13	0.120	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	BILL		04/03/14	0.113	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.199	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	TR	NOTE	0.250	10/31/14	0.204	50,000			
	YCD	NORINCHUK	0.160	05/01/13	0.160	50,000			
	YCD	NORINCHUK	0.160	05/01/13	0.160	50,000			
	YCD	CIBC	0.120	07/08/13	0.120	50,000			
	YCD	CIBC	0.120	07/08/13	0.120	50,000			
	YCD	SE BANKEN	0.210	07/12/13	0.210	50,000			
	YCD	SE BANKEN	0.210	07/12/13	0.210	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/13	**PURCHASES (Continued)**								
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000			
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000			
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000			
	YCD	SCOTIA	0.190	08/01/13	0.190	50,000			
	YCD	ANZ	0.170	10/01/13	0.170	50,000			
	YCD	ANZ	0.170	10/01/13	0.170	50,000			
04/16/13	**NO REDEMPTIONS**								
04/16/13	**PURCHASES**								
	CD	JPM CHASE	0.280	12/27/13	0.280	50,000			
	CD	JPM CHASE	0.280	12/27/13	0.280	50,000			
	CD	JPM CHASE	0.280	12/27/13	0.280	50,000			
	CD	JPM CHASE	0.280	12/27/13	0.280	50,000			
	CD	JPM CHASE	0.280	12/27/13	0.280	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000			
	CP	BARCLY US		05/01/13	0.140	50,000			
	CP	BARCLY US		05/01/13	0.140	50,000			
	CP	NORDEA NA		07/22/13	0.160	50,000			
	CP	NORDEA NA		07/22/13	0.160	50,000			
	CP	NORDEA NA		07/22/13	0.160	50,000			
	DN	IBRD		09/03/13	0.100	50,000			
	DN	IBRD		09/03/13	0.100	50,000			
	TR	BILL		04/03/14	0.110	50,000			
	TR	BILL		04/03/14	0.110	50,000			
	TR	BILL		04/03/14	0.110	50,000			
	TR	BILL		04/03/14	0.110	50,000			
	TR	BILL		04/03/14	0.110	50,000			
	TR	BILL		04/03/14	0.110	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	TR	NOTE	0.250	01/31/15	0.211	50,000			
	YCD	MONTREAL	0.150	05/22/13	0.150	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/16/13	**PURCHASES (Continued)**								
	YCD	MONTREAL	0.150	05/22/13	0.150	50,000			
	YCD	MONTREAL	0.150	05/22/13	0.150	50,000			
	YCD	MONTREAL	0.150	05/22/13	0.150	50,000			
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000			
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000			
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000			
	YCD	NB CANADA	0.210	06/20/13	0.210	50,000			
	YCD	SE BANKEN	0.180	07/01/13	0.180	50,000			
	YCD	SE BANKEN	0.180	07/01/13	0.180	50,000			
	YCD	ANZ	0.120	07/15/13	0.120	50,000			
	YCD	ANZ	0.120	07/15/13	0.120	50,000			
04/17/13	**NO REDEMPTIONS**								
04/17/13	**PURCHASES**								
	CP	CIBC HLD		07/08/13	0.120	50,000			
	CP	CIBC HLD		07/08/13	0.120	50,000			
	DN	FHLMC		12/27/13	0.110	50,000			
	DN	FHLMC		12/27/13	0.110	50,000			
	DN	FHLMC		12/27/13	0.110	50,000			
	DN	FHLMC		12/27/13	0.110	50,000			
	DN	FHLMC		12/27/13	0.110	50,000			
	DN	FHLMC		12/27/13	0.110	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	YCD	MONTREAL	0.160	07/01/13	0.160	50,000			
	YCD	MONTREAL	0.160	07/01/13	0.160	50,000			
04/18/13	**NO REDEMPTIONS**								
04/18/13	**PURCHASES**								
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000			
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000			
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000			
	CD	UNIONBANK	0.140	07/22/13	0.140	50,000			
	CP	SOC GEN		05/01/13	0.190	50,000			
	CP	SOC GEN		05/01/13	0.190	50,000			
	CP	BNP FIN		05/02/13	0.130	50,000			
	CP	BNP FIN		05/02/13	0.130	50,000			
	CP	BNP FIN		05/02/13	0.130	50,000			
	CP	BNP FIN		05/02/13	0.130	50,000			
	CP	BARCLY US		05/06/13	0.140	50,000			
	CP	BARCLY US		05/06/13	0.140	50,000			
	CP	BARCLY US		05/07/13	0.140	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/18/13	**PURCHASES (Continued)**								
	CP	BARCLY US		05/07/13	0.140	50,000			
	CP	NATFUND		07/22/13	0.160	50,000			
	CP	NATFUND		07/22/13	0.160	50,000			
	CP	NATFUND		07/22/13	0.160	50,000			
	CP	NATFUND		07/22/13	0.160	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	TR	NOTE	0.250	10/31/14	0.201	50,000			
	YCD	SUMITOMO	0.160	05/01/13	0.160	50,000			
	YCD	SUMITOMO	0.160	05/01/13	0.160	50,000			
	YCD	SVENSKA	0.190	07/18/13	0.190	50,000			
	YCD	SVENSKA	0.190	07/18/13	0.190	50,000			
04/19/13	**NO REDEMPTIONS**								
04/19/13	**PURCHASES**								
	CP	GECC		06/20/13	0.110	50,000			
	CP	GECC		06/20/13	0.110	50,000			
	CP	GECC		06/20/13	0.110	50,000			
	CP	GECC		06/20/13	0.110	50,000			
	DN	FHLB		01/02/14	0.100	50,000			
	DN	FHLB		01/02/14	0.100	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
	DN	FHLMC		01/29/14	0.120	50,000			
04/22/13	**REDEMPTIONS**								
	CP	BNP FIN		04/22/13	0.140	50,000	25	4,861.11	0.142
	CP	BNP FIN		04/22/13	0.140	50,000	25	4,861.11	0.142
	CP	BNP FIN		04/22/13	0.140	50,000	25	4,861.11	0.142
	CP	BNP FIN		04/22/13	0.140	50,000	25	4,861.11	0.142
	YCD	SUMITOMO	0.170	04/22/13	0.170	50,000	18	4,250.00	0.172
	YCD	SUMITOMO	0.170	04/22/13	0.170	50,000	18	4,250.00	0.172
04/22/13	**PURCHASES**								
	CP	BNP FIN		05/07/13	0.130	50,000			
	CP	BNP FIN		05/07/13	0.130	50,000			
	CP	BNP FIN		05/07/13	0.130	50,000			
	CP	BNP FIN		05/07/13	0.130	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/22/13	**PURCHASES (Continued)**								
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000			
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000			
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000			
	YCD	NB CANADA	0.210	07/01/13	0.210	50,000			
04/23/13	**NO REDEMPTIONS**								
04/23/13	**PURCHASES**								
	CD	WELLS FGO	0.170	08/19/13	0.170	50,000			
	CD	WELLS FGO	0.170	08/19/13	0.170	50,000			
	CD	JPM CHASE	0.300	02/03/14	0.300	50,000			
	CD	JPM CHASE	0.300	02/03/14	0.300	50,000			
	CD	JPM CHASE	0.300	02/03/14	0.300	50,000			
	CD	JPM CHASE	0.300	02/03/14	0.300	50,000			
	CD	JPM CHASE	0.300	02/03/14	0.300	50,000			
	CP	SOC GEN		05/07/13	0.190	50,000			
	CP	SOC GEN		05/07/13	0.190	50,000			
	CP	GE CO		06/27/13	0.100	50,000			
	CP	GE CO		06/27/13	0.100	50,000			
	CP	GE CO		06/27/13	0.100	50,000			
	CP	GE CO		06/27/13	0.100	50,000			
	CP	TOYOTA		06/28/13	0.140	50,000			
	CP	TOYOTA		06/28/13	0.140	50,000			
	DEB	FHLB	0.280	02/24/14	0.133	50,000			
	DN	IBRD		09/10/13	0.100	50,000			
	DN	IBRD		09/10/13	0.100	50,000			
	TR	BILL		04/03/14	0.103	50,000			
	TR	BILL		04/03/14	0.103	50,000			
	TR	BILL		04/03/14	0.103	50,000			
	TR	BILL		04/03/14	0.103	50,000			
	TR	NOTE	0.250	03/31/15	0.228	50,000			
	TR	NOTE	0.250	03/31/15	0.228	50,000			
	TR	NOTE	0.250	03/31/15	0.228	50,000			
	TR	NOTE	0.250	03/31/15	0.228	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	TR	NOTE	1.000	08/31/16	0.399	50,000			
	YCD	TORONTO	0.120	06/28/13	0.120	50,000			
	YCD	TORONTO	0.120	06/28/13	0.120	50,000			
	YCD	CB AUS	0.210	09/03/13	0.180	50,000			
04/24/13	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/24/13	**PURCHASES**								
	CP	TOYOTA		07/09/13	0.150	50,000			
	CP	TOYOTA		07/09/13	0.150	50,000			
04/25/13	**REDEMPTIONS**								
	CP	BARCLY US		04/25/13	0.140	50,000	17	3,305.56	0.142
	CP	BARCLY US		04/25/13	0.140	50,000	17	3,305.56	0.142
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000	20	4,444.44	0.162
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000	20	4,444.44	0.162
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000	20	4,444.44	0.162
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000	21	4,958.33	0.172
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000	21	4,958.33	0.172
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000	21	4,958.33	0.172
	YCD	NORINCHUK	0.170	04/25/13	0.170	50,000	21	4,958.33	0.172
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000	28	6,222.22	0.162
	YCD	TOKYO-MIT	0.160	04/25/13	0.160	50,000	28	6,222.22	0.162
04/25/13	**PURCHASES**								
	CP	SOC GEN		05/01/13	0.170	50,000			
	CP	SOC GEN		05/01/13	0.170	50,000			
	CP	SOC GEN		05/01/13	0.170	50,000			
	CP	SOC GEN		05/01/13	0.170	50,000			
	CP	BARCLY US		05/02/13	0.120	50,000			
	CP	BARCLY US		05/02/13	0.120	50,000			
	CP	GE CO		06/27/13	0.090	50,000			
	DN	IBRD		09/10/13	0.090	50,000			
	DN	IBRD		09/10/13	0.090	50,000			
	DN	IBRD		10/01/13	0.090	50,000			
	DN	IBRD		10/01/13	0.090	50,000			
	TR	BILL		02/06/14	0.095	50,000			
	TR	BILL		02/06/14	0.095	50,000			
	TR	BILL		02/06/14	0.095	50,000			
	TR	BILL		02/06/14	0.095	50,000			
	YCD	NORINCHUK	0.150	05/02/13	0.150	50,000			
	YCD	NORINCHUK	0.150	05/02/13	0.150	50,000			
	YCD	NORINCHUK	0.150	05/02/13	0.150	50,000			
	YCD	NORINCHUK	0.150	05/02/13	0.150	50,000			
	YCD	TOKYO-MIT	0.160	05/07/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/07/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/07/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/07/13	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/07/13	0.160	50,000			
	YCD	CIBC	0.300	04/28/14	0.300	50,000			
	YCD	CIBC	0.300	04/28/14	0.300	50,000			
04/26/13	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/26/13	**PURCHASES**								
	CP	BNP FIN		05/01/13	0.110	50,000			
	CP	BNP FIN		05/01/13	0.110	50,000			
	YCD	SCOTIA	0.120	05/31/13	0.120	50,000			
	YCD	SCOTIA	0.120	05/31/13	0.120	50,000			
04/29/13	**NO REDEMPTIONS**								
04/29/13	**NO PURCHASES**								
04/30/13	**REDEMPTIONS**								
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.04	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.04	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.04	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.04	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.01	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.01	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.01	0.579
	TR	NOTE	0.625	04/30/13	0.579	50,000	725	574,983.01	0.579
	TR	NOTE	0.625	04/30/13	0.581	50,000	725	576,936.14	0.581
	TR	NOTE	0.625	04/30/13	0.581	50,000	725	576,936.14	0.581
	TR	NOTE	0.625	04/30/13	0.581	50,000	725	576,936.14	0.581
	TR	NOTE	0.625	04/30/13	0.581	50,000	725	576,936.14	0.581
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.570	50,000	726	566,066.58	0.569
	TR	NOTE	0.625	04/30/13	0.572	50,000	726	568,019.73	0.571
	TR	NOTE	0.625	04/30/13	0.572	50,000	726	568,019.73	0.571
	TR	NOTE	0.625	04/30/13	0.572	50,000	726	568,019.73	0.571

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/13	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.625	04/30/13	0.572	50,000	726	568,019.73	0.571
	TR	NOTE	0.625	04/30/13	0.605	50,000	726	601,222.83	0.605
	TR	NOTE	0.625	04/30/13	0.605	50,000	726	601,222.83	0.605
	TR	NOTE	0.625	04/30/13	0.605	50,000	726	601,222.83	0.605
	TR	NOTE	0.625	04/30/13	0.605	50,000	726	601,222.83	0.605
	TR	NOTE	0.625	04/30/13	0.605	50,000	726	601,222.83	0.605
	TR	NOTE	0.625	04/30/13	0.605	50,000	726	601,222.83	0.605
04/30/13	**PURCHASES**								
	CP	BARCLY US		05/01/13	0.150	50,000			
	CP	BARCLY US		05/01/13	0.150	50,000			
	CP	BARCLY US		05/01/13	0.150	50,000			
	CP	BARCLY US		05/01/13	0.150	50,000			
	CP	SOC GEN		05/01/13	0.150	50,000			
	CP	SOC GEN		05/01/13	0.150	50,000			
	CP	SOC GEN		05/01/13	0.150	50,000			
	CP	SOC GEN		05/01/13	0.150	50,000			
	DEB	FHLMC	0.750	11/25/14	0.225	50,000			
	DEB	FHLMC	0.750	11/25/14	0.225	50,000			
	DEB	FHLB	1.000	03/11/16	0.403	50,000			
	DEB	FHLB	1.000	03/11/16	0.403	50,000			
	DEB	FNMA	5.000	03/15/16	0.369	50,000			
	DEB	FNMA	5.000	03/15/16	0.369	50,000			
	DEB	FNMA	5.000	03/15/16	0.369	50,000			
	DEB	FNMA	5.000	03/15/16	0.369	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	10/31/14	0.177	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/13	PURCHASES (Continued)								
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.211	50,000			
	TR	NOTE	0.250	03/31/15	0.215	50,000			
	TR	NOTE	0.250	03/31/15	0.215	50,000			
	TR	NOTE	0.250	03/31/15	0.215	50,000			
	TR	NOTE	0.250	03/31/15	0.215	50,000			
	TR	NOTE	0.250	03/31/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	0.125	04/30/15	0.215	50,000			
	TR	NOTE	1.000	08/31/16	0.375	50,000			
	TR	NOTE	1.000	08/31/16	0.375	50,000			
	TR	NOTE	1.000	08/31/16	0.375	50,000			
	TR	NOTE	1.000	08/31/16	0.375	50,000			
	TR	NOTE	1.000	08/31/16	0.396	50,000			
	TR	NOTE	1.000	08/31/16	0.396	50,000			
	TR	NOTE	1.000	08/31/16	0.396	50,000			
	TR	NOTE	1.000	08/31/16	0.396	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	01/31/13	0.100	2,000,000.00	05/02/13
New Omni Bank, NA	02/07/13	0.110	2,000,000.00	05/09/13
New Omni Bank, NA	02/15/13	0.120	2,000,000.00	05/17/13
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
ARCADIA				
American Plus Bank, NA	02/14/13	0.120	240,000.00	05/16/13
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
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
CAMARILLO				
First California Bank	04/12/13	0.110	50,000,000.00	05/17/13
CHICO				
Tri Counties Bank	03/13/13	0.150	5,000,000.00	06/12/13
CITY OF INDUSTRY				
EverTrust Bank	03/01/13	0.160	20,000,000.00	05/31/13
DIAMOND BAR				
Prospectors Federal Credit Union	03/14/13	0.170	4,000,000.00	09/12/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ENCINO				
California United Bank	04/04/13	0.160	10,000,000.00	10/03/13
FAIRFIELD				
Westamerica Bank	02/06/13	0.100	50,000,000.00	05/08/13
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
FOLSOM				
Folsom Lake Bank	02/01/13	0.140	3,500,000.00	05/03/13
Folsom Lake Bank	02/27/13	0.190	3,000,000.00	05/29/13
Folsom Lake Bank	04/17/13	0.140	1,500,000.00	07/17/13
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	02/01/13	0.100	2,500,000.00	05/03/13
CommerceWest Bank, NA	02/07/13	0.110	2,500,000.00	05/09/13
CommerceWest Bank, NA	03/15/13	0.120	5,000,000.00	06/14/13
CommerceWest Bank, NA	04/18/13	0.090	5,000,000.00	07/18/13
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	11/14/12	0.170	5,000,000.00	05/15/13
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
LODI				
Farmers & Merchants Bk Cen CA	02/27/13	0.150	35,000,000.00	05/29/13
Farmers & Merchants Bk Cen CA	03/13/13	0.130	20,000,000.00	06/12/13
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

TIME DEPOSITS

LOS ANGELES	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
1st Century Bank, NA	02/01/13	0.120	16,000,000.00	05/03/13
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
BBCN Bank	02/27/13	0.150	60,000,000.00	05/29/13
BBCN Bank	03/06/13	0.130	30,000,000.00	06/05/13
BBCN Bank	03/15/13	0.120	75,000,000.00	06/14/13
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
City National Bank	01/11/13	0.120	50,000,000.00	05/10/13
City National Bank	03/27/13	0.120	50,000,000.00	06/26/13
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
Commonwealth Business Bank	02/01/13	0.100	5,000,000.00	05/03/13
Commonwealth Business Bank	03/22/13	0.090	5,000,000.00	06/21/13
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	04/12/13	0.130	5,000,000.00	10/11/13
Eastern International Bank	04/24/13	0.080	1,900,000.00	07/24/13
HSBC Bank USA, NA	02/13/13	0.140	25,000,000.00	05/15/13
Manufacturers Bank	03/14/13	0.130	50,000,000.00	06/13/13
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
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	11/02/12	0.210	30,000,000.00	05/03/13
Pacific City Bank	03/15/13	0.120	4,500,000.00	06/14/13
Pacific City Bank	03/22/13	0.110	20,000,000.00	06/21/13
Pacific City Bank	04/05/13	0.090	20,000,000.00	07/05/13
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	02/15/13	0.120	30,000,000.00	05/17/13
Wilshire State Bank	03/13/13	0.130	39,000,000.00	06/12/13
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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	12/13/12	0.160	5,000,000.00	06/13/13
1st Capital Bank	01/24/13	0.130	1,000,000.00	07/25/13
NEWPORT BEACH				
Commerce National Bank	03/15/13	0.140	4,000,000.00	06/14/13
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
NORTH HIGHLANDS				
SAFE Credit Union	03/08/13	0.150	5,000,000.00	06/07/13
OAKDALE				
Oak Valley Community Bank	03/07/13	0.150	3,500,000.00	09/05/13
OAKLAND				
Metropolitan Bank	11/02/12	0.220	2,000,000.00	05/03/13
Metropolitan Bank	12/13/12	0.190	4,500,000.00	06/13/13
Metropolitan Bank	04/12/13	0.140	1,500,000.00	07/12/13
Metropolitan Bank	02/28/13	0.200	1,000,000.00	08/29/13
ONTARIO				
Citizens Business Bank	01/31/13	0.120	30,000,000.00	05/02/13
Citizens Business Bank	02/06/13	0.120	50,000,000.00	05/08/13
Citizens Business Bank	02/14/13	0.140	30,000,000.00	05/16/13
Citizens Business Bank	03/01/13	0.160	25,000,000.00	05/31/13
Citizens Business Bank	03/06/13	0.150	25,000,000.00	06/05/13
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
PALOS VERDES ESTATES				
Malaga Bank, FSB	02/01/13	0.080	9,000,000.00	05/03/13
Malaga Bank, FSB	02/07/13	0.090	10,000,000.00	05/09/13
Malaga Bank, FSB	03/01/13	0.120	4,000,000.00	05/31/13
Malaga Bank, FSB	03/06/13	0.110	12,000,000.00	06/05/13
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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
Community Bank	11/07/12	0.200	30,000,000.00	05/08/13
Community Bank	12/12/12	0.180	30,000,000.00	06/12/13
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
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
PORTERVILLE				
Bank of the Sierra	02/07/13	0.140	15,000,000.00	05/09/13
Bank of the Sierra	02/14/13	0.150	10,000,000.00	05/16/13
Bank of the Sierra	03/07/13	0.160	25,000,000.00	06/06/13
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
RANCHO CORDOVA				
American River Bank	02/01/13	0.130	2,500,000.00	05/03/13
American River Bank	11/08/12	0.210	2,500,000.00	05/09/13
American River Bank	02/07/13	0.140	7,500,000.00	05/09/13
American River Bank	02/28/13	0.180	1,000,000.00	05/30/13
American River Bank	12/13/12	0.190	1,500,000.00	06/13/13
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	02/14/13	0.180	6,500,000.00	08/15/13
REDWOOD CITY				
Provident Credit Union	11/29/12	0.180	20,000,000.00	05/30/13
Provident Credit Union	04/18/13	0.120	20,000,000.00	10/17/13
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	12/13/12	0.160	10,500,000.00	06/13/13
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
ROSEMEAD				
Pacific Alliance Bank	03/08/13	0.150	1,500,000.00	06/07/13
Pacific Alliance Bank	01/16/13	0.150	4,000,000.00	07/17/13
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	12/12/12	0.180	25,000,000.00	06/12/13
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
Merchants National Bank of Sacramento	11/07/12	0.180	2,000,000.00	05/08/13
Merchants National Bank of Sacramento	11/28/12	0.170	2,000,000.00	05/29/13
Merchants National Bank of Sacramento	12/05/12	0.160	2,000,000.00	06/05/13
Merchants National Bank of Sacramento	04/10/13	0.130	2,000,000.00	10/09/13
River City Bank	11/16/12	0.180	20,000,000.00	05/17/13
River City Bank	11/30/12	0.180	20,000,000.00	05/31/13
River City Bank	12/07/12	0.170	15,000,000.00	06/07/13
Umpqua Bank	11/15/12	0.190	50,000,000.00	05/16/13
SAN DIEGO				
Mission Federal Credit Union	04/17/13	0.090	10,000,000.00	07/17/13
San Diego County Credit Union	02/15/13	0.120	50,000,000.00	05/17/13
San Diego County Credit Union	03/27/13	0.100	50,000,000.00	06/26/13
San Diego County Credit Union	04/17/13	0.090	100,000,000.00	07/17/13

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
San Diego County Credit Union	04/30/13	0.120	50,000,000.00	10/30/13
Torrey Pines Bank	11/15/12	0.170	15,000,000.00	05/16/13
Torrey Pines Bank	11/28/12	0.170	25,000,000.00	05/29/13
Torrey Pines Bank	12/21/12	0.130	50,000,000.00	06/21/13
Torrey Pines Bank	01/10/13	0.140	25,000,000.00	07/11/13
SAN FRANCISCO				
Union Bank, NA	12/06/12	0.190	150,000,000.00	06/06/13
Union Bank, NA	04/25/13	0.100	150,000,000.00	07/25/13
Trans Pacific National Bank	04/26/13	0.110	2,000,000.00	07/26/13
SAN JOSE				
Heritage Bank of Commerce	12/12/12	0.160	20,000,000.00	06/12/13
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
SAN LUIS OBISPO				
Mission Community Bank	03/27/13	0.130	10,000,000.00	06/26/13
SANTA ROSA				
Summit State Bank	11/07/12	0.200	8,000,000.00	05/08/13
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
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/05/12	0.180	4,000,000.00	06/05/13
First National Bank of Northern California	03/13/13	0.160	15,000,000.00	09/11/13
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	01/31/13	0.120	134,000,000.00	05/02/13
Bank of the West	03/06/13	0.150	66,000,000.00	06/05/13
Bank of the West	03/15/13	0.140	100,000,000.00	06/14/13
WEST SACRAMENTO				
Community Business Bank	01/04/13	0.170	3,000,000.00	07/05/13
TOTAL TIME DEPOSITS April 2013			**4,424,640,000.00**	

BANK DEMAND DEPOSITS
April 2013
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 2,319,419	$ 3,336,813
2	1,027,520	2,360,006
3	1,002,852	2,126,810
4	2,400,223	2,094,430
5	2,230,559	2,548,510
6	2,230,559	2,548,510
7	2,230,559	2,548,510
8	2,250,052	2,209,356
9	1,865,323	1,965,222
10	1,734,599	1,972,738
11	1,538,192	2,192,943
12	1,926,824	2,223,628
13	1,926,824	2,223,628
14	1,926,824	2,223,628
15	1,669,917	2,554,316
16	1,687,955	2,385,320
17	2,028,077	2,296,369
18	1,860,660	2,536,382
19	2,140,507	3,299,898
20	2,140,507	3,299,898
21	2,140,507	3,299,898
22	1,318,046	2,790,331
23	1,769,600	2,721,634
24	1,954,368	2,992,221
25	1,604,374	3,090,520
26	1,387,835	3,388,050
27	1,387,835	3,388,050
28	1,387,835	3,388,050
29	1,270,994	3,216,113
30	2,394,735	2,622,232
AVERAGE DOLLAR DAYS	1,825,136 a/	

a/ **The prescribed bank balance for April was $1,839,004. This consisted of $1,756,051 in compensating balances for services, balances for uncollected funds of $85,867 and a deduction of $2,914 for April 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 April 17, 2013, has determined and designated the amount of money available for deposit and investment as of April 12, 2013, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,756,051,000

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)	4/15/2013	4/19/2013	$ 6,732,198,000	$ 2,412,558,000	$ 4,319,640,000	$ 6,732,198,000
(2)	4/22/2013	4/26/2013	$ 2,488,300,000	$ 4,900,858,000	$ 4,319,640,000	$ 9,220,498,000
(3)	4/29/2013	5/3/2013	$ 262,900,000	$ 5,163,758,000	$ 4,319,640,000	$ 9,483,398,000
(4)	5/6/2013	5/10/2013	$ (1,467,200,000)	$ 3,696,558,000	$ 4,319,640,000	$ 8,016,198,000
(5)	5/13/2013	5/17/2013	$ 560,300,000	$ 4,256,858,000	$ 4,319,640,000	$ 8,576,498,000
(6)	5/20/2013	5/24/2013	$ 900,200,000	$ 5,157,058,000	$ 4,319,640,000	$ 9,476,698,000
(7)	5/27/2013	5/31/2013	$ (1,930,900,000)	$ 3,226,158,000	$ 4,319,640,000	$ 7,545,798,000
(8)	6/3/2013	6/7/2013	$ (423,600,000)	$ 2,802,558,000	$ 4,319,640,000	$ 7,122,198,000
(9)	6/10/2013	6/14/2013	$ 1,288,700,000	$ 4,091,258,000	$ 4,319,640,000	$ 8,410,898,000
(10)	6/17/2013	6/21/2013	$ (3,614,600,000)	$ 476,658,000	$ 4,319,640,000	$ 4,796,298,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,756,051,000.

POOLED MONEY INVESTMENT BOARD:

Chairperson

Member

Member

Dated: April 17, 2013

* Government Code