COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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PROPERTY TAX PORTAL
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February 4, 2015

TO: Mayor Michael D. Antonovich
Supervisor Hilda L. Solis
Supervisor Mark Ridley-Thomas
Supervisor Sheila Kuehl
Supervisor Don Knabe

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of December 2014 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of December 2014 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

Should you have any questions, please contact me directly or your staff may contact Nai-len Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

JK:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2014

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

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

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

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

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

II. Compliance Report

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

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2014

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2014

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 12/31/14		
At Cost	$ 25,394,073,406	$ 320,948,357
At Market	$ 25,315,198,179	$ 319,398,710
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	17.81%	0.00%
United States Government and Agency Obligations	49.09%	83.16%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.60%	0.00%
Municipal Obligations	0.10%	1.50%
Corporate and Deposit Notes	1.40%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	15.34%
1-60 days	42.39%	0.00%
61 days-1 year	16.10%	15.34%
Over 1 year	41.51%	84.66%
Weighted Average Days to Maturity	578	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at December 31, 2014:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	31.60%
Corporate and Deposit Notes	A-1+	P-1	0.96%
	AA-	Aa3	0.43%
Los Angeles County Securities	AA+	Aa2	0.11%
Negotiable Certificates of Deposit	A-1	P-1	17.61%
	AA-	Aa2	0.20%
U.S. Agency Securities	AA+	Aaa	45.95%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.98%
U.S. Treasury Bills	AA+	Aaa	2.16%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	15.34%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	1.50%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	83.13%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.03%
			100.00%

POOLED SURPLUS EARNINGS REPORT

DECEMBER 31, 2014

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 12/31/14	$ 25,394,073,406
Market Value at 12/31/14	$ 25,315,198,179
Average Daily Balance	$ 24,837,671,346
Gains and Losses:	
For the Month	$ 113,051
For the Past 12 Months	$ 1,491,961
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,686,897
Earnings for the Past 12 Months	$ 175,876,864
Earnings Rate for the Month	0.64%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF DECEMBER 31, 2014

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	93,422,539.65	
Bank of the West - Concentration	$	202,716,842.06	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	201,676,023.60	(B)
Union Bank- Concentration	$	536,471.16	
Wells Fargo - Concentration	$	3,076,415.25	
Total Ledger Balance for all Banks	$	501,428,291.72	

(A) $199.906 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $199.414 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR DECEMBER 2014
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for December 2014

Total Deposits	$ 9,292,154,998.43
Total Disbursements	$ 5,629,532,509.65
Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2014	1.26

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
January	$ 7,207,733,000.00	$ 3,145,000,000.00	$ 5,753,000,000.00	$ 4,599,733,000.00
February	$ 3,558,011,000.00	$ 2,540,800,000.00	$ 4,592,900,000.00	$ 6,105,644,000.00
March	$ 1,179,260,000.00	$ 4,195,800,000.00	$ 4,577,500,000.00	$ 6,903,204,000.00
April	$ 211,223,000.00	$ 6,899,300,000.00	$ 5,311,400,000.00	$ 8,702,327,000.00
May	$ 70,000,000.00	$ 1,641,500,000.00	$ 5,158,700,000.00	$ 5,255,127,000.00
June	$ 469,045,000.00	$ 2,119,800,000.00	$ 5,815,700,000.00	$ 2,028,272,000.00

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 a range between 1 and 2 years.

In December 2014, the Treasurer placed $479.399 million in the Bank of the West Money Market Plus Account and $636.703 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $199.906 million remained in the Bank of the West Money Market Plus Account and $199.414 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR DECEMBER 2014
COMPLIANCE REPORT

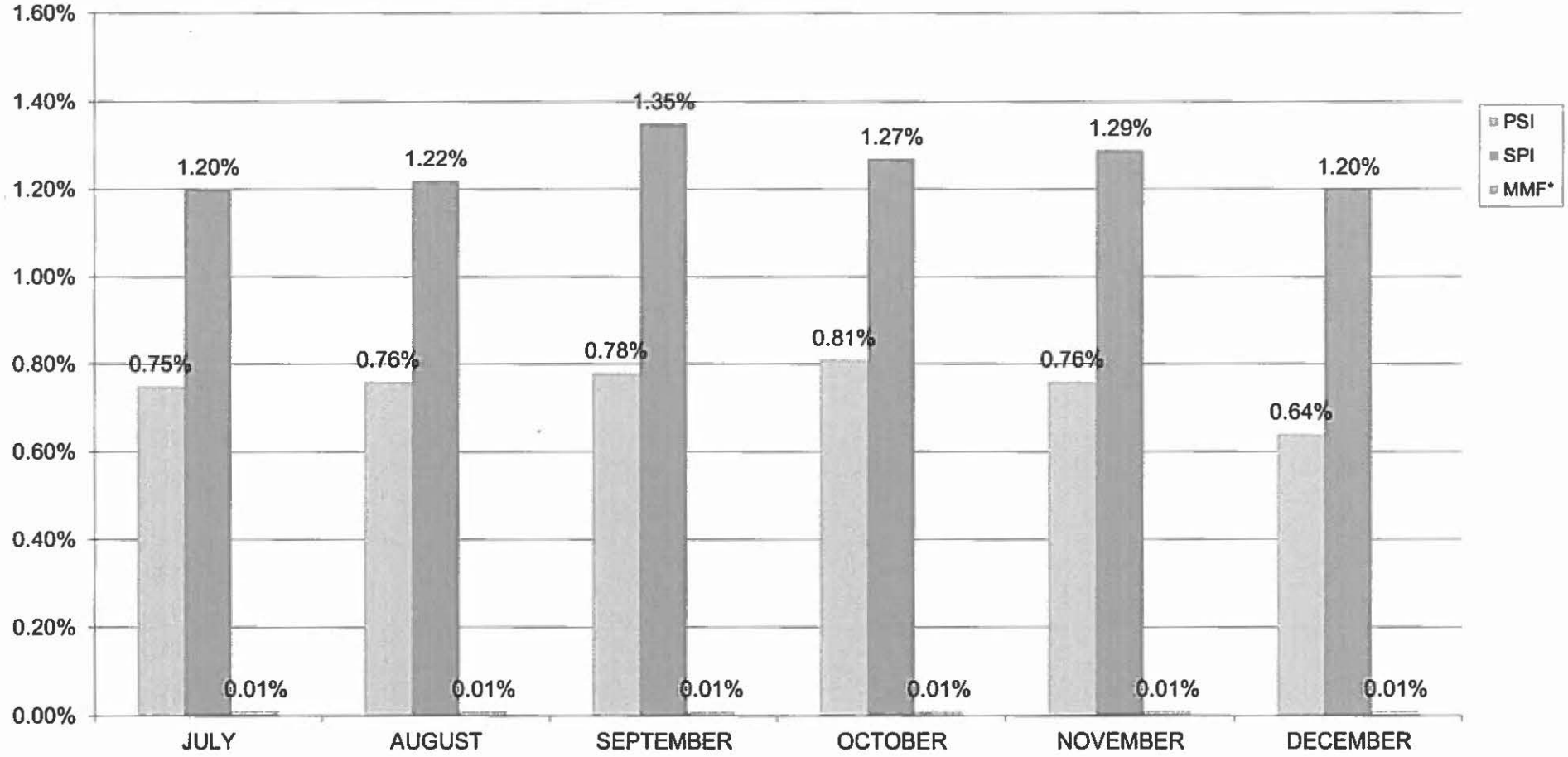
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2014

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 12/31/2014
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
12/1/2014	22,110,755,727.81	110,088,781.68
12/2/2014	22,342,528,675.24	110,088,781.68
12/3/2014	22,497,492,133.58	110,088,781.68
12/4/2014	22,847,410,328.02	110,088,781.68
12/5/2014	23,777,131,598.45	110,088,781.68
12/6/2014	23,777,131,598.45	110,088,781.68
12/7/2014	23,777,131,598.45	110,088,781.68
12/8/2014	23,924,576,784.44	110,088,781.68
12/9/2014	24,719,011,033.23	110,088,781.68
12/10/2014	24,997,051,496.58	110,088,781.68
12/11/2014	25,375,943,204.32	110,088,781.68
12/12/2014	25,742,213,771.29	110,088,781.68
12/13/2014	25,742,213,771.29	110,088,781.68
12/14/2014	25,742,213,771.29	110,088,781.68
12/15/2014	25,744,879,618.71	110,088,781.68
12/16/2014	25,749,871,335.13	110,088,781.68
12/17/2014	25,912,556,814.63	111,288,781.68
12/18/2014	25,976,028,968.44	111,288,781.68
12/19/2014	24,956,060,740.68	111,288,781.68
12/20/2014	24,931,080,395.66	111,288,781.68
12/21/2014	24,931,080,395.66	111,288,781.68
12/22/2014	24,919,561,062.89	111,288,781.68
12/23/2014	24,894,544,264.65	111,288,781.68
12/24/2014	25,380,030,486.59	111,288,781.68
12/25/2014	25,380,030,486.59	111,288,781.68
12/26/2014	25,505,019,625.47	116,288,781.68
12/27/2014	25,505,019,625.47	116,288,781.68
12/28/2014	25,505,019,625.47	116,288,781.68
12/29/2014	26,165,879,995.55	116,288,781.68
12/30/2014	25,744,269,390.14	320,948,281.68
12/31/2014	25,394,073,406.37	320,948,356.67
	24,837,671,346.15	**124,841,009.91**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2014-15
ATTACHMENT IV



* Source: Money Fund Report as of January 13, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/2014 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,670,612	$126,652
Gains (Losses) on Sales of Non-Trading Securities.	113,051	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	903,234	74
Prior Accrual Adjustment	0	0
Total Revenues	$13,686,897	$126,726
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	4,048
	$0	$4,048
NET INCOME	$13,686,897	$122,678

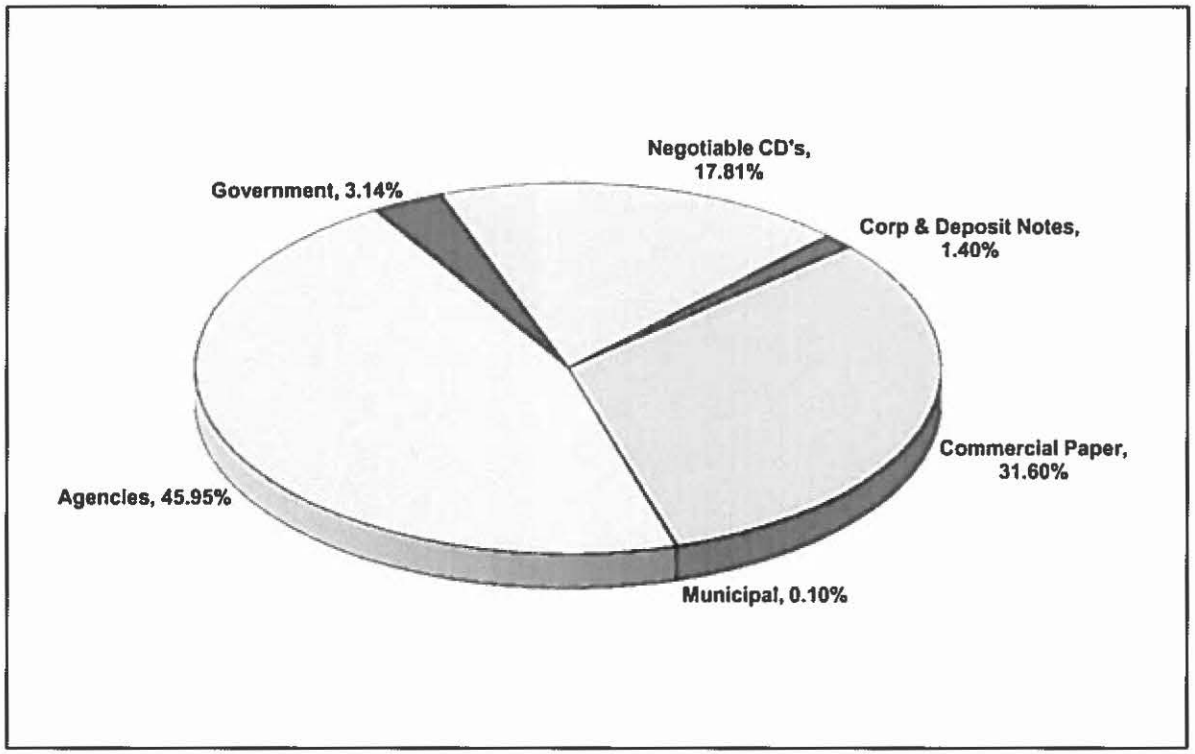
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	43.53%	
Los Angeles County and Related Entities	46.96%	
Consolidated Sanitation Districts		2.98%
Metropolitan Transportation Authority		1.08%
Miscellaneous Agencies Pooled Investments		2.21%
South Coast Air Quality Management District		2.13%
Miscellaneous		0.01%
Subtotal	90.49%	8.41%
County Bond Proceeds and Repayment Funds		1.10%
Grand Total	90.49%	9.51%

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



	In Thousands
Negotiable CD's	4,521,520
Corp & Deposit Notes	355,037
Bankers Acceptance	-
Commercial Paper	8,024,790
Municipal	27,000
Agencies	11,668,103
Other	-
Government	797,623
Total	$ 25,394,073

Investment Composition Is In Compliance With The Los Angeles County Treasurer's Investment Policy.

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	12/10/2014	97467	LACCAL BANS	0.6070	6/30/2017	10,000,000.00	10,000,000.00	0.00	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0.00		
NTRD	CNFM	12/5/2014	97348	ROYAL BANK OF CANADA NY FR	0.2613	12/3/2015	50,000,000.00	50,000,000.00	688.19	CITI	RBCCM
	CNFM Total						50,000,000.00	50,000,000.00	688.19		
NTRD	CNFX	12/15/2014	97470	TM CR CORP MTN (CALLABLE)	1.3500	12/15/2017	50,000,000.00	50,000,000.00	0.00	CITI	LOOP
	CNFX Total						50,000,000.00	50,000,000.00	0.00		
NTRD	CPD	12/1/2014	97321	SALISBURY REC CO LLC CP	0.1900	2/19/2015	25,000,000.00	24,989,444.44	0.00	CITI	MS
NTRD	CPD	12/1/2014	97322	AUTOBAHN FUNDING CO LLC CP	0.1500	1/30/2015	15,000,000.00	14,996,250.00	0.00	CITI	MS
NTRD	CPD	12/1/2014	97325	CANCARA ASSET SEC LLC CP	0.1400	1/8/2015	38,000,000.00	37,994,384.44	0.00	CITI	BLAYBV
NTRD	CPD	12/1/2014	97326	CANCARA ASSET SEC LLC CP	0.1400	1/9/2015	50,000,000.00	49,992,416.67	0.00	CITI	BLAYBV
NTRD	CPD	12/1/2014	97327	AUTOBAHN FUNDING CO LLC CP	0.1200	1/7/2015	25,000,000.00	24,996,916.67	0.00	CITI	BLAYBV
NTRD	CPD	12/1/2014	97328	ATLANTIC ASSET SEC LLC CP	0.1300	1/6/2015	50,000,000.00	49,993,500.00	0.00	CITI	MS
NTRD	CPD	12/1/2014	97329	REGENCY MARKETS NO.1 LLC CP	0.1500	12/31/2014	37,000,000.00	36,995,375.00	0.00	CITI	KEYBANC
NTRD	CPD	12/1/2014	97330	ABBEY NATIONAL NA LLC CP	0.1100	1/7/2015	50,000,000.00	49,994,347.22	0.00	CITI	MFR
NTRD	CPD	12/1/2014	97331	ABBEY NATIONAL NA LLC CP	0.1100	1/8/2015	50,000,000.00	49,994,194.44	0.00	CITI	MFR
NTRD	CPD	12/1/2014	97318	AUTOBAHN FUNDING CO LLC CP	0.1300	1/5/2015	50,000,000.00	49,993,680.56	0.00	CITI	CRSU
NTRD	CPD	12/1/2014	97319	CANCARA ASSET SEC LLC CP	0.1400	1/2/2015	30,000,000.00	29,996,266.67	0.00	CITI	BLAYBV
NTRD	CPD	12/2/2014	97333	CANCARA ASSET SEC LLC CP	0.1400	1/2/2015	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	12/2/2014	97334	BARTON CAPITAL LLC CP	0.1400	1/5/2015	50,000,000.00	49,993,388.89	0.00	CITI	BLAYBV
NTRD	CPD	12/2/2014	97349	ATLANTIC ASSET SEC LLC CP	0.1500	1/9/2015	50,000,000.00	49,992,083.33	0.00	CITI	MFR
NTRD	CPD	12/2/2014	97350	AUTOBAHN FUNDING CO LLC CP	0.1200	1/7/2015	25,000,000.00	24,997,000.00	0.00	CITI	BLAYBV
NTRD	CPD	12/2/2014	97351	ALPINE SECURITIZATION CORP CP	0.1800	2/2/2015	37,000,000.00	36,988,530.00	0.00	CITI	BLAYBV
NTRD	CPD	12/2/2014	97352	NATIXIS NY BRANCH CP	0.1300	12/18/2014	50,000,000.00	49,997,111.11	0.00	CITI	MS
NTRD	CPD	12/2/2014	97353	ABBEY NATIONAL NA LLC CP	0.1100	1/16/2015	45,000,000.00	44,993,812.50	0.00	CITI	MFR
NTRD	CPD	12/3/2014	97356	BARTON CAPITAL LLC CP	0.1300	1/5/2015	30,000,000.00	29,996,425.00	0.00	CITI	LOOP
NTRD	CPD	12/3/2014	97357	AUTOBAHN FUNDING CO LLC CP	0.1300	1/7/2015	50,000,000.00	49,993,680.56	0.00	CITI	CRSU
NTRD	CPD	12/3/2014	97358	ATLANTIC ASSET SEC LLC CP	0.1300	1/8/2015	50,000,000.00	49,993,500.00	0.00	CITI	MS
NTRD	CPD	12/3/2014	97359	CANCARA ASSET SEC LLC CP	0.1400	1/7/2015	30,000,000.00	29,995,916.67	0.00	CITI	MS
NTRD	CPD	12/3/2014	97361	NATIXIS NY BRANCH CP	0.1300	12/30/2014	50,000,000.00	49,995,125.00	0.00	CITI	MS
NTRD	CPD	12/3/2014	97362	NATIXIS NY BRANCH CP	0.1300	12/30/2014	50,000,000.00	49,995,125.00	0.00	CITI	MS

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NTRD	CPD	12/3/2014	97363	ABBEY NATIONAL NA LLC CP	0.1100	1/20/2015	50,000,000.00	49,992,666.67	0.00	CITI	MFR
NTRD	CPD	12/4/2014	97381	CANCARA ASSET SEC LLC CP	0.1400	1/12/2015	50,000,000.00	49,992,416.67	0.00	CITI	LOOP
NTRD	CPD	12/4/2014	97382	AUTOBAHN FUNDING CO LLC CP	0.1200	1/6/2015	50,000,000.00	49,994,500.00	0.00	CITI	BLAYBV
NTRD	CPD	12/4/2014	97383	ALPINE SECURITIZATION CORP CP	0.1400	1/7/2015	50,000,000.00	49,993,388.89	0.00	CITI	CRSU
NTRD	CPD	12/4/2014	97384	ATLANTIC ASSET SEC LLC CP	0.1300	1/13/2015	50,000,000.00	49,992,777.78	0.00	CITI	MS
NTRD	CPD	12/4/2014	97388	ATLANTIC ASSET SEC LLC CP	0.1300	1/12/2015	50,000,000.00	49,992,958.33	0.00	CITI	BLAYBV
NTRD	CPD	12/4/2014	97390	ABBEY NATIONAL NA LLC CP	0.1100	1/20/2015	50,000,000.00	49,992,819.44	0.00	CITI	MFR
NTRD	CPD	12/5/2014	97394	ALPINE SECURITIZATION CORP CP	0.1800	2/2/2015	50,000,000.00	49,985,250.00	0.00	CITI	CRSU
NTRD	CPD	12/5/2014	97395	ATLANTIC ASSET SEC LLC CP	0.1300	1/7/2015	50,000,000.00	49,994,041.67	0.00	CITI	BLAYBV
NTRD	CPD	12/5/2014	97396	CANCARA ASSET SEC LLC CP	0.1500	1/6/2015	40,000,000.00	39,994,666.67	0.00	CITI	BLAYBV
NTRD	CPD	12/5/2014	97397	CANCARA ASSET SEC LLC CP	0.1500	1/6/2015	50,000,000.00	49,993,333.33	0.00	CITI	BLAYBV
NTRD	CPD	12/5/2014	97398	CANCARA ASSET SEC LLC CP	0.1500	1/6/2015	2,000,000.00	1,999,733.33	0.00	CITI	BLAYBV
NTRD	CPD	12/5/2014	97399	CANCARA ASSET SEC LLC CP	0.1400	1/5/2015	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	12/5/2014	97400	CANCARA ASSET SEC LLC CP	0.1400	1/5/2015	20,000,000.00	19,997,588.89	0.00	CITI	MS
NTRD	CPD	12/5/2014	97401	NATIXIS NY BRANCH CP	0.1300	12/30/2014	40,000,000.00	39,996,388.89	0.00	CITI	MS
NTRD	CPD	12/5/2014	97366	BARTON CAPITAL LLC CP	0.1400	1/6/2015	50,000,000.00	49,993,777.78	0.00	CITI	BLAYBV
NTRD	CPD	12/5/2014	97368	BARTON CAPITAL LLC CP	0.1400	1/8/2015	50,000,000.00	49,993,388.89	0.00	CITI	BLAYBV
NTRD	CPD	12/8/2014	97421	ABBEY NATIONAL NA LLC CP	0.1500	2/6/2015	25,000,000.00	24,993,750.00	0.00	CITI	MFR
NTRD	CPD	12/8/2014	97412	CANCARA ASSET SEC LLC CP	0.1500	1/9/2015	37,491,000.00	37,486,001.20	0.00	CITI	BLAYBV
NTRD	CPD	12/8/2014	97413	ATLANTIC ASSET SEC LLC CP	0.1200	1/8/2015	50,000,000.00	49,994,833.33	0.00	CITI	LOOP
NTRD	CPD	12/8/2014	97414	BARTON CAPITAL LLC CP	0.1300	12/30/2014	40,000,000.00	39,996,822.22	0.00	CITI	MS
NTRD	CPD	12/8/2014	97415	CANCARA ASSET SEC LLC CP	0.1500	1/14/2015	50,000,000.00	49,992,291.67	0.00	CITI	MS
NTRD	CPD	12/8/2014	97416	CANCARA ASSET SEC LLC CP	0.1400	1/8/2015	35,000,000.00	34,995,780.56	0.00	CITI	BLAYBV
NTRD	CPD	12/8/2014	97417	NATIXIS NY BRANCH CP	0.1300	12/30/2014	25,000,000.00	24,998,013.89	0.00	CITI	BLAYBV
NTRD	CPD	12/8/2014	97418	ALPINE SECURITIZATION CORP CP	0.1800	2/2/2015	50,000,000.00	49,986,000.00	0.00	CITI	CRSU
NTRD	CPD	12/8/2014	97419	NATIXIS NY BRANCH CP	0.1300	12/23/2014	25,000,000.00	24,998,645.83	0.00	CITI	MS
NTRD	CPD	12/9/2014	97433	SALISBURY REC CO LLC CP	0.2000	2/9/2015	25,000,000.00	24,991,388.89	0.00	CITI	MFR
NTRD	CPD	12/9/2014	97434	AUTOBAHN FUNDING CO LLC CP	0.1300	1/15/2015	25,000,000.00	24,996,659.72	0.00	CITI	MS
NTRD	CPD	12/9/2014	97435	BARTON CAPITAL LLC CP	0.1700	2/2/2015	50,000,000.00	49,987,013.89	0.00	CITI	BLAYBV
NTRD	CPD	12/9/2014	97436	NATIXIS NY BRANCH CP	0.1200	12/22/2014	50,000,000.00	49,997,833.33	0.00	CITI	MS
NTRD	CPD	12/9/2014	97437	BARTON CAPITAL LLC CP	0.1300	1/14/2015	50,000,000.00	49,993,500.00	0.00	CITI	CRSU
NTRD	CPD	12/9/2014	97438	BARTON CAPITAL LLC CP	0.1300	12/30/2014	50,000,000.00	49,996,208.33	0.00	CITI	BLAYBV
NTRD	CPD	12/9/2014	97429	SALISBURY REC CO LLC CP	0.2000	2/5/2015	25,000,000.00	24,991,944.44	0.00	CITI	MS

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NTRD	CPD	12/9/2014	97430	ATLANTIC ASSET SEC LLC CP	0.1300	1/9/2015	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	12/9/2014	97447	ABBEY NATIONAL NA LLC CP	0.1500	2/9/2015	50,000,000.00	49,987,083.33	0.00	CITI	MFR
NTRD	CPD	12/9/2014	97448	ABBEY NATIONAL NA LLC CP	0.1500	2/9/2015	25,000,000.00	24,993,541.67	0.00	CITI	MFR
NTRD	CPD	12/9/2014	97443	SALISBURY REC CO LLC CP	0.2000	2/9/2015	45,000,000.00	44,984,500.00	0.00	CITI	MFR
NTRD	CPD	12/10/2014	97445	ATLANTIC ASSET SEC LLC CP	0.1300	1/12/2015	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	12/10/2014	97464	SALISBURY REC CO LLC CP	0.2000	2/12/2015	28,207,000.00	28,196,970.84	0.00	CITI	MS
NTRD	CPD	12/10/2014	97453	AUTOBAHN FUNDING CO LLC CP	0.1300	1/12/2015	50,000,000.00	49,994,041.67	0.00	CITI	BLAYBV
NTRD	CPD	12/10/2014	97454	ATLANTIC ASSET SEC LLC CP	0.1300	1/13/2015	25,000,000.00	24,996,930.56	0.00	CITI	MS
NTRD	CPD	12/10/2014	97455	AUTOBAHN FUNDING CO LLC CP	0.1300	1/14/2015	16,000,000.00	15,997,977.78	0.00	CITI	LOOP
NTRD	CPD	12/10/2014	97458	SALISBURY REC CO LLC CP	0.2000	2/5/2015	25,000,000.00	24,992,083.33	0.00	CITI	BLAYBV
NTRD	CPD	12/10/2014	97459	SALISBURY REC CO LLC CP	0.2000	2/2/2015	25,000,000.00	24,992,500.00	0.00	CITI	MS
NTRD	CPD	12/10/2014	97460	SALISBURY REC CO LLC CP	0.2000	2/2/2015	25,000,000.00	24,992,500.00	0.00	CITI	MS
NTRD	CPD	12/10/2014	97461	ALPINE SECURITIZATION CORP CP	0.1800	2/5/2015	50,000,000.00	49,985,750.00	0.00	CITI	CRSU
NTRD	CPD	12/11/2014	97472	MONT BLANC CAPITAL CORP CP	0.1900	2/10/2015	20,000,000.00	19,993,561.11	0.00	CITI	LOOP
NTRD	CPD	12/11/2014	97473	ALPINE SECURITIZATION CORP CP	0.1800	2/6/2015	50,000,000.00	49,985,750.00	0.00	CITI	LOOP
NTRD	CPD	12/11/2014	97474	BARTON CAPITAL LLC CP	0.1700	2/2/2015	30,000,000.00	29,992,491.67	0.00	CITI	BLAYBV
NTRD	CPD	12/11/2014	97475	BARTON CAPITAL LLC CP	0.1700	2/2/2015	25,000,000.00	24,993,743.06	0.00	CITI	BLAYBV
NTRD	CPD	12/11/2014	97476	ATLANTIC ASSET SEC LLC CP	0.1300	1/20/2015	25,000,000.00	24,996,388.89	0.00	CITI	MS
NTRD	CPD	12/11/2014	97477	COCA COLA CO. CP	0.1100	1/20/2015	25,000,000.00	24,996,944.44	0.00	CITI	MS
NTRD	CPD	12/11/2014	97478	CANCARA ASSET SEC LLC CP	0.1500	1/30/2015	40,000,000.00	39,991,666.67	0.00	CITI	MS
NTRD	CPD	12/11/2014	97479	SALISBURY REC CO LLC CP	0.2000	2/5/2015	25,000,000.00	24,992,222.22	0.00	CITI	LOOP
NTRD	CPD	12/11/2014	97480	CANADIAN IMPERIAL HLDGS INC CP	0.0900	1/12/2015	40,000,000.00	39,996,800.00	0.00	CITI	MFR
NTRD	CPD	12/11/2014	97482	SALISBURY REC CO LLC CP	0.2000	2/12/2015	33,000,000.00	32,988,450.00	0.00	CITI	MS
NTRD	CPD	12/11/2014	97483	SHEFFIELD RECEIVABLES CORP CP	0.2000	2/12/2015	34,000,000.00	33,988,100.00	0.00	CITI	BLAYBV
NTRD	CPD	12/11/2014	97484	CREDIT AGRICOLE CIB NY BR CP	0.0900	1/13/2015	50,000,000.00	49,995,875.00	0.00	CITI	MFR
NTRD	CPD	12/11/2014	97485	CREDIT AGRICOLE CIB NY BR CP	0.0900	1/14/2015	50,000,000.00	49,995,750.00	0.00	CITI	MFR
NTRD	CPD	12/11/2014	97486	COCA COLA CO. CP	0.1200	1/28/2015	37,200,000.00	37,194,048.00	0.00	CITI	MS
NTRD	CPD	12/12/2014	97489	CANCARA ASSET SEC LLC CP	0.1500	1/13/2015	50,000,000.00	49,993,333.33	0.00	CITI	BLAYBV
NTRD	CPD	12/12/2014	97494	AUTOBAHN FUNDING CO LLC CP	0.1300	1/15/2015	50,000,000.00	49,993,861.11	0.00	CITI	BLAYBV
NTRD	CPD	12/12/2014	97495	AUTOBAHN FUNDING CO LLC CP	0.1300	1/15/2015	10,000,000.00	9,998,772.22	0.00	CITI	BLAYBV
NTRD	CPD	12/12/2014	97496	ALPINE SECURITIZATION CORP CP	0.1800	2/10/2015	30,000,000.00	29,991,000.00	0.00	CITI	CRSU
NTRD	CPD	12/12/2014	97497	ABBEY NATIONAL NA LLC CP	0.1100	1/20/2015	50,000,000.00	49,994,041.67	0.00	CITI	MFR
NTRD	CPD	12/12/2014	97498	ABBEY NATIONAL NA LLC CP	0.1100	1/20/2015	50,000,000.00	49,994,041.67	0.00	CITI	MFR

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NTRD	CPD	12/12/2014	97499	AUTOBAHN FUNDING CO LLC CP	0.1300	1/14/2015	20,000,000.00	19,997,616.67	0.00	CITI	MS
NTRD	CPD	12/12/2014	97500	ATLANTIC ASSET SEC LLC CP	0.1300	1/15/2015	50,000,000.00	49,993,861.11	0.00	CITI	MS
NTRD	CPD	12/12/2014	97501	COCA COLA CO. CP	0.1100	1/23/2015	25,000,000.00	24,996,791.67	0.00	CITI	MS
NTRD	CPD	12/12/2014	97502	COCA COLA CO. CP	0.1000	1/16/2015	50,000,000.00	49,995,138.89	0.00	CITI	MS
NTRD	CPD	12/12/2014	97503	BARTON CAPITAL LLC CP	0.1700	2/3/2015	50,000,000.00	49,987,486.11	0.00	CITI	BLAYBV
NTRD	CPD	12/12/2014	97504	BARTON CAPITAL LLC CP	0.1700	2/3/2015	25,941,000.00	25,934,507.54	0.00	CITI	BLAYBV
NTRD	CPD	12/15/2014	97507	COCA COLA CO. CP	0.1100	1/20/2015	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	12/15/2014	97508	AUTOBAHN FUNDING CO LLC CP	0.1300	1/16/2015	30,000,000.00	29,996,533.33	0.00	CITI	LOOP
NTRD	CPD	12/15/2014	97509	REGENCY MARKETS NO.1 LLC CP	0.1600	1/15/2015	50,000,000.00	49,993,111.11	0.00	CITI	MS
NTRD	CPD	12/15/2014	97510	REGENCY MARKETS NO.1 LLC CP	0.1600	1/15/2015	50,000,000.00	49,993,111.11	0.00	CITI	MS
NTRD	CPD	12/15/2014	97511	CANCARA ASSET SEC LLC CP	0.1600	2/6/2015	50,000,000.00	49,988,222.22	0.00	CITI	MFR
NTRD	CPD	12/15/2014	97512	BARTON CAPITAL LLC CP	0.1400	1/15/2015	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	12/15/2014	97513	AUTOBAHN FUNDING CO LLC CP	0.1300	1/20/2015	40,000,000.00	39,994,800.00	0.00	CITI	BLAYBV
NTRD	CPD	12/15/2014	97514	MONT BLANC CAPITAL CORP CP	0.2100	2/13/2015	20,000,000.00	19,993,000.00	0.00	CITI	BLAYBV
NTRD	CPD	12/15/2014	97516	ALPINE SECURITIZATION CORP CP	0.1800	2/17/2015	50,000,000.00	49,984,000.00	0.00	CITI	CRSU
NTRD	CPD	12/15/2014	97517	CANCARA ASSET SEC LLC CP	0.1700	2/2/2015	35,000,000.00	34,991,901.39	0.00	CITI	BLAYBV
NTRD	CPD	12/15/2014	97518	NATIXIS NY BRANCH CP	0.1800	2/2/2015	50,000,000.00	49,987,750.00	0.00	CITI	MFR
NTRD	CPD	12/15/2014	97490	CANCARA ASSET SEC LLC CP	0.1500	1/14/2015	50,000,000.00	49,993,750.00	0.00	CITI	BLAYBV
NTRD	CPD	12/16/2014	97523	ATLANTIC ASSET SEC LLC CP	0.1400	1/16/2015	50,000,000.00	49,993,972.22	0.00	CITI	BLAYBV
NTRD	CPD	12/16/2014	97524	AUTOBAHN FUNDING CO LLC CP	0.1300	1/16/2015	10,000,000.00	9,998,880.56	0.00	CITI	CRSU
NTRD	CPD	12/16/2014	97525	ALPINE SECURITIZATION CORP CP	0.1400	1/8/2015	20,000,000.00	19,998,211.11	0.00	CITI	CRSU
NTRD	CPD	12/16/2014	97526	ALPINE SECURITIZATION CORP CP	0.1400	1/6/2015	30,000,000.00	29,997,550.00	0.00	CITI	CRSU
NTRD	CPD	12/16/2014	97527	ATLANTIC ASSET SEC LLC CP	0.1300	1/20/2015	37,000,000.00	36,995,323.61	0.00	CITI	MS
NTRD	CPD	12/16/2014	97532	ATLANTIC ASSET SEC LLC CP	0.1300	1/21/2015	35,000,000.00	34,995,450.00	0.00	CITI	MS
NTRD	CPD	12/16/2014	97529	AUTOBAHN FUNDING CO LLC CP	0.1300	1/20/2015	50,000,000.00	49,993,680.56	0.00	CITI	BLAYBV
NTRD	CPD	12/16/2014	97530	AUTOBAHN FUNDING CO LLC CP	0.1300	1/20/2015	10,000,000.00	9,998,736.11	0.00	CITI	BLAYBV
NTRD	CPD	12/17/2014	97544	SALISBURY REC CO LLC CP	0.1800	2/12/2015	13,793,000.00	13,789,069.00	0.00	CITI	MS
NTRD	CPD	12/17/2014	97545	ABBEY NATIONAL NA LLC CP	0.1500	2/13/2015	50,000,000.00	49,987,916.67	0.00	CITI	MFR
NTRD	CPD	12/17/2014	97546	SALISBURY REC CO LLC CP	0.1400	1/26/2015	50,000,000.00	49,992,222.22	0.00	CITI	MS
NTRD	CPD	12/17/2014	97539	AUTOBAHN FUNDING CO LLC CP	0.1300	1/21/2015	40,000,000.00	39,994,944.44	0.00	CITI	LOOP
NTRD	CPD	12/17/2014	97540	AUTOBAHN FUNDING CO LLC CP	0.1300	1/23/2015	50,000,000.00	49,993,319.44	0.00	CITI	BLAYBV
NTRD	CPD	12/18/2014	97548	SALISBURY REC CO LLC CP	0.1500	1/26/2015	25,000,000.00	24,995,937.50	0.00	CITI	BLAYBV
NTRD	CPD	12/18/2014	97549	ATLANTIC ASSET SEC LLC CP	0.1400	1/22/2015	50,000,000.00	49,993,194.44	0.00	CITI	JPM

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NTRD	CPD	12/18/2014	97550	SHEFFIELD RECEIVABLES CORP CP	0.1400	1/26/2015	50,000,000.00	49,992,416.67	0.00	CITI	MS
NTRD	CPD	12/18/2014	97551	SHEFFIELD RECEIVABLES CORP CP	0.1400	1/26/2015	15,000,000.00	14,997,725.00	0.00	CITI	MS
NTRD	CPD	12/18/2014	97552	CIESCO LLC CP	0.1500	2/4/2015	26,000,000.00	25,994,800.00	0.00	CITI	BLAYBV
NTRD	CPD	12/18/2014	97553	ABBEY NATIONAL NA LLC CP	0.1400	2/11/2015	50,000,000.00	49,989,305.56	0.00	CITI	MFR
NTRD	CPD	12/18/2014	97554	ATLANTIC ASSET SEC LLC CP	0.1400	1/23/2015	50,000,000.00	49,993,000.00	0.00	CITI	MS
NTRD	CPD	12/19/2014	97556	AUTOBAHN FUNDING CO LLC CP	0.1300	1/21/2015	50,000,000.00	49,994,041.67	0.00	CITI	CRSU
NTRD	CPD	12/19/2014	97557	AUTOBAHN FUNDING CO LLC CP	0.1300	1/21/2015	20,000,000.00	19,997,616.67	0.00	CITI	CRSU
NTRD	CPD	12/19/2014	97567	AUTOBAHN FUNDING CO LLC CP	0.1300	1/22/2015	30,000,000.00	29,996,316.67	0.00	CITI	BLAYBV
NTRD	CPD	12/19/2014	97568	ATLANTIC ASSET SEC LLC CP	0.1400	1/22/2015	50,000,000.00	49,993,388.89	0.00	CITI	JPM
NTRD	CPD	12/22/2014	97558	REGENCY MARKETS NO.1 LLC CP	0.1600	1/20/2015	50,000,000.00	49,993,555.56	0.00	CITI	MS
NTRD	CPD	12/22/2014	97571	REGENCY MARKETS NO. 1 LLC CP	0.1600	1/20/2015	50,000,000.00	49,993,555.56	0.00	CITI	MS
NTRD	CPD	12/22/2014	97573	SALISBURY REC CO LLC CP	0.1800	1/27/2015	50,000,000.00	49,991,000.00	0.00	CITI	MS
NTRD	CPD	12/22/2014	97574	SHEFFIELD RECEIVABLES CORP CP	0.1700	1/26/2015	50,000,000.00	49,991,736.11	0.00	CITI	BLAYBV
NTRD	CPD	12/22/2014	97575	AUTOBAHN FUNDING CO LLC CP	0.1300	1/21/2015	5,000,000.00	4,999,458.33	0.00	CITI	KEYBANC
NTRD	CPD	12/22/2014	97576	BARTON CAPITAL LLC CP	0.1600	2/5/2015	37,500,000.00	37,492,500.00	0.00	CITI	MFR
NTRD	CPD	12/22/2014	97577	AUTOBAHN FUNDING CO LLC CP	0.1300	1/23/2015	25,000,000.00	24,997,111.11	0.00	CITI	MS
NTRD	CPD	12/22/2014	97578	REGENCY MARKETS NO.1 LLC CP	0.1600	1/20/2015	50,000,000.00	49,993,555.56	0.00	CITI	KEYBANC
NTRD	CPD	12/23/2014	97581	AUTOBAHN FUNDING CO LLC CP	0.1200	1/23/2015	40,000,000.00	39,995,866.67	0.00	CITI	LOOP
NTRD	CPD	12/23/2014	97582	CANCARA ASSET SEC LLC CP	0.2000	2/6/2015	40,000,000.00	39,990,000.00	0.00	CITI	MS
NTRD	CPD	12/23/2014	97583	AUTOBAHN FUNDING CO LLC CP	0.1300	1/22/2015	25,000,000.00	24,997,291.67	0.00	CITI	MS
NTRD	CPD	12/23/2014	97584	SALISBURY REC CO LLC CP	0.2200	2/19/2015	20,000,000.00	19,992,911.11	0.00	CITI	KEYBANC
NTRD	CPD	12/23/2014	97585	ABBEY NATIONAL NA LLC CP	0.1300	2/2/2015	50,000,000.00	49,992,597.22	0.00	CITI	MFR
NTRD	CPD	12/24/2014	97601	CANCARA ASSET SEC LLC CP	0.1700	2/2/2015	50,000,000.00	49,990,555.56	0.00	CITI	BLAYBV
NTRD	CPD	12/24/2014	97602	CANCARA ASSET SEC LLC CP	0.1700	2/2/2015	25,000,000.00	24,995,277.78	0.00	CITI	BLAYBV
NTRD	CPD	12/24/2014	97603	AUTOBAHN FUNDING CO LLC CP	0.1300	1/30/2015	40,000,000.00	39,994,655.56	0.00	CITI	CRSU
NTRD	CPD	12/24/2014	97604	NATIXIS NY BRANCH CP	0.2000	2/3/2015	50,000,000.00	49,988,611.11	0.00	CITI	JPM
NTRD	CPD	12/24/2014	97605	NATIXIS NY BRANCH CP	0.2000	2/5/2015	20,000,000.00	19,995,222.22	0.00	CITI	JPM
NTRD	CPD	12/24/2014	97607	NATIXIS NY BRANCH CP	0.2000	2/2/2015	36,000,000.00	35,992,000.00	0.00	CITI	MS
NTRD	CPD	12/24/2014	97608	ABBEY NATIONAL NA LLC CP	0.1300	2/5/2015	50,000,000.00	49,992,236.11	0.00	CITI	MFR
NTRD	CPD	12/26/2014	97615	ABBEY NATIONAL NA LLC CP	0.1300	2/3/2015	50,000,000.00	49,992,958.33	0.00	CITI	MFR
NTRD	CPD	12/26/2014	97616	NATIXIS NY BRANCH CP	0.1800	2/4/2015	50,000,000.00	49,990,000.00	0.00	CITI	MFR
NTRD	CPD	12/29/2014	97632	BARTON CAPITAL LLC CP	0.1300	2/5/2015	50,000,000.00	49,993,138.89	0.00	CITI	BLAYBV
NTRD	CPD	12/29/2014	97633	NATIXIS NY BRANCH CP	0.1900	2/5/2015	50,000,000.00	49,989,972.22	0.00	CITI	BLAYBV

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NTRD	CPD	12/29/2014	97622	ALPINE SECURITIZATION CORP CP	0.1800	2/20/2015	50,000,000.00	49,986,750.00	0.00	CITI	CRSU
NTRD	CPD	12/29/2014	97623	TOYOTA MOTOR CREDIT CORP CP	0.1400	2/20/2015	50,000,000.00	49,989,694.44	0.00	CITI	TFS
NTRD	CPD	12/29/2014	97624	TOYOTA MOTOR CREDIT CORP CP	0.1400	2/20/2015	50,000,000.00	49,989,694.44	0.00	CITI	TFS
NTRD	CPD	12/29/2014	97625	NATIXIS NY BRANCH CP	0.1900	2/6/2015	50,000,000.00	49,989,708.33	0.00	CITI	MFR
NTRD	CPD	12/29/2014	97626	NATIXIS NY BRANCH CP	0.1900	2/6/2015	50,000,000.00	49,989,708.33	0.00	CITI	MFR
NTRD	CPD	12/29/2014	97627	AUTOBAHN FUNDING CO LLC CP	0.1800	1/26/2015	36,282,000.00	36,276,920.52	0.00	CITI	MS
NTRD	CPD	12/29/2014	97628	REGENCY MARKETS NO.1 LLC CP	0.1600	1/26/2015	50,000,000.00	49,993,777.78	0.00	CITI	MS
NTRD	CPD	12/29/2014	97629	REGENCY MARKETS NO.1 LLC CP	0.1600	1/26/2015	18,970,000.00	18,967,639.29	0.00	CITI	MS
NTRD	CPD	12/29/2014	97630	SALISBURY REC CO LLC CP	0.1900	3/2/2015	25,000,000.00	24,991,687.50	0.00	CITI	KEYBANC
NTRD	CPD	12/29/2014	97636	ATLANTIC ASSET SEC LLC CP	0.2300	3/24/2015	25,000,000.00	24,986,423.61	0.00	CITI	MS
NTRD	CPD	12/29/2014	97580	SHEFFIELD RECEIVABLES CORP CP	0.1600	1/28/2015	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	12/30/2014	97644	ABBEY NATIONAL NA LLC CP	0.1500	2/6/2015	50,000,000.00	49,992,083.33	0.00	CITI	MFR
NTRD	CPD	12/30/2014	97645	AUTOBAHN FUNDING CO LLC CP	0.1300	1/29/2015	50,000,000.00	49,994,583.33	0.00	CITI	LOOP
NTRD	CPD	12/30/2014	97646	BARTON CAPITAL LLC CP	0.1400	2/5/2015	27,000,000.00	26,996,115.00	0.00	CITI	BLAYBV
NTRD	CPD	12/30/2014	97647	BARTON CAPITAL LLC CP	0.2200	3/20/2015	20,100,000.00	20,090,173.33	0.00	CITI	MS
NTRD	CPD	12/30/2014	97648	ATLANTIC ASSET SEC LLC CP	0.2300	3/30/2015	50,000,000.00	49,971,250.00	0.00	CITI	MS
NTRD	CPD	12/31/2014	97654	ATLANTIC ASSET SEC LLC CP	0.2100	4/2/2015	11,223,000.00	11,216,976.99	0.00	CITI	MS
	CPD Total						6,724,707,000.00	6,723,557,409.78	0.00		
NTRD	FFCB	12/12/2014	97393	FFCB (CALLABLE)	1.3200	3/12/2018	25,000,000.00	25,000,000.00	0.00	CITI	BLAYBV
NTRD	FFCB	12/17/2014	97491	FFCB (CALLABLE)	1.6200	12/17/2018	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
NTRD	FFCB	12/17/2014	97493	FFCB (CALLABLE)	1.6200	12/17/2018	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	FFCB	12/29/2014	97611	FFCB (CALLABLE)	1.9900	12/26/2019	25,000,000.00	24,952,500.00	4,145.83	CITI	FTNFCM
NTRD	FFCB	12/30/2014	97639	FFCB (CALLABLE)	1.9900	12/26/2019	25,000,000.00	24,962,500.00	5,527.78	CITI	LOOP
NTRD	FFCB	12/30/2014	97640	FFCB (CALLABLE)	2.0000	12/30/2019	25,000,000.00	24,987,500.00	0.00	CITI	SUN
NTRD	FFCB	12/30/2014	97641	FFCB (CALLABLE)	2.0000	12/30/2019	25,000,000.00	25,000,000.00	0.00	CITI	BLAYBV
	FFCB Total						175,000,000.00	174,902,500.00	9,673.61		
NTRD	FHLB	12/1/2014	97296	FHLB	0.1250	12/1/2015	25,000,000.00	24,978,084.25	0.00	CITI	MFR
NTRD	FHLB	12/2/2014	97337	FHLB	0.1250	12/1/2015	50,000,000.00	49,956,285.50	173.61	CITI	MFR
NTRD	FHLB	12/4/2014	97372	FHLB (CALLABLE)	1.3000	6/5/2018	25,000,000.00	24,957,500.00	161,597.22	CITI	FTNFCM
NTRD	FHLB	12/5/2014	97338	FHLB	0.1900	12/9/2015	50,000,000.00	50,000,000.00	0.00	CITI	SNC
NTRD	FHLB	12/5/2014	97339	FHLB	0.1900	12/9/2015	50,000,000.00	50,000,000.00	0.00	CITI	SNC

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NTRD	FHLB	12/5/2014	97340	FHLB	0.1900	12/9/2015	50,000,000.00	50,000,000.00	0.00	CITI	SNC
NTRD	FHLB	12/5/2014	97341	FHLB	0.1900	12/9/2015	50,000,000.00	50,000,000.00	0.00	CITI	SNC
NTRD	FHLB	12/5/2014	97342	FHLB	0.1250	11/18/2015	50,000,000.00	49,963,000.00	2,951.39	CITI	UBSSEC
NTRD	FHLB	12/5/2014	97343	FHLB	0.1250	11/18/2015	31,400,000.00	31,376,764.00	1,853.47	CITI	UBSSEC
NTRD	FHLB	12/9/2014	97373	FHLB	0.2100	12/9/2015	50,000,000.00	50,000,000.00	0.00	CITI	DRE
NTRD	FHLB	12/9/2014	97374	FHLB	0.2100	12/9/2015	50,000,000.00	50,000,000.00	0.00	CITI	DRE
NTRD	FHLB	12/10/2014	97463	FHLB	0.1250	12/8/2015	50,000,000.00	49,931,450.00	347.22	CITI	MFR
	FHLB Total						531,400,000.00	531,163,083.75	166,922.91		
NTRD	FHLD	12/5/2014	97369	FHLB D/N	0.1850	12/4/2015	50,000,000.00	49,906,472.22	0.00	CITI	LOOP
NTRD	FHLD	12/5/2014	97370	FHLB D/N	0.1850	12/4/2015	50,000,000.00	49,906,472.22	0.00	CITI	LOOP
NTRD	FHLD	12/5/2014	97371	FHLB D/N	0.1700	12/1/2015	20,000,000.00	19,965,905.56	0.00	CITI	JEFF
NTRD	FHLD	12/5/2014	97344	FHLB D/N	0.1700	12/1/2015	50,000,000.00	49,914,763.89	0.00	CITI	FTNFCM
NTRD	FHLD	12/5/2014	97345	FHLB D/N	0.1700	12/1/2015	50,000,000.00	49,914,763.89	0.00	CITI	FTNFCM
	FHLD Total						220,000,000.00	219,608,377.78	0.00		
NTRD	FHLM	12/10/2014	97406	FHLMC (CALLABLE)	1.2500	12/5/2017	25,000,000.00	24,957,750.00	4,340.28	CITI	MIZO
NTRD	FHLM	12/17/2014	97411	FHLMC (CALLABLE)	1.3400	12/18/2017	25,000,000.00	25,000,000.00	0.00	CITI	DCM
NTRD	FHLM	12/18/2014	97407	FHLMC (CALLABLE)	1.3000	12/18/2017	25,000,000.00	25,000,000.00	0.00	CITI	MISC
NTRD	FHLM	12/18/2014	97408	FHLMC (CALLABLE)	1.3300	12/18/2017	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FHLM	12/22/2014	97425	FHLMC (CALLABLE)	1.3500	12/18/2017	25,000,000.00	25,000,000.00	3,750.00	CITI	UBSSEC
NTRD	FHLM	12/22/2014	97426	FHLMC (CALLABLE)	1.3500	12/20/2017	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FHLM	12/26/2014	97446	FHLMC (CALLABLE)	1.3750	12/26/2017	25,000,000.00	25,000,000.00	0.00	CITI	KEYBANC
NTRD	FHLM	12/26/2014	97409	FHLMC (CALLABLE)	1.3500	12/26/2017	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	12/26/2014	97410	FHLMC (CALLABLE)	1.3300	12/26/2017	25,000,000.00	25,000,000.00	0.00	CITI	STIN
NTRD	FHLM	12/26/2014	97471	FHLMC (CALLABLE)	1.3750	12/26/2017	25,000,000.00	24,997,500.00	0.00	CITI	JPM
NTRD	FHLM	12/30/2014	97376	FHLMC (CALLABLE)	1.5000	6/29/2018	25,000,000.00	25,000,000.00	0.00	CITI	MORCO
	FHLM Total						275,000,000.00	274,955,250.00	8,090.28		
NTRD	FHLMD	12/2/2014	97335	FHLMC D/N	0.1850	11/30/2015	50,000,000.00	49,906,729.17	0.00	CITI	MS
NTRD	FHLMD	12/2/2014	97336	FHLMC D/N	0.1850	11/30/2015	25,000,000.00	24,953,364.58	0.00	CITI	MS
NTRD	FHLMD	12/5/2014	97346	FHLMC D/N	0.1750	11/30/2015	50,000,000.00	49,912,500.00	0.00	CITI	JEFF
NTRD	FHLMD	12/5/2014	97347	FHLMC D/N	0.1750	11/30/2015	50,000,000.00	49,912,500.00	0.00	CITI	JEFF

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	FHLMD Total						175,000,000.00	174,685,093.75	0.00		
NTRD	FNMA	12/31/2014	97642	FNMA (CALLABLE)	2.0300	12/30/2019	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
	FNMA Total						25,000,000.00	25,000,000.00	0.00		
NTRD	MCPN	12/23/2014	97428	FHLB (CALLABLE)	7.2500	12/23/2019	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	MCPN	12/30/2014	97375	FHLB (CALLABLE)	6.2500	12/30/2019	25,000,000.00	25,000,000.00	0.00	CITI	MS
	MCPN Total						50,000,000.00	50,000,000.00	0.00		
NTRD	MCSA	12/22/2014	97427	FHLMC (CALLABLE)	1.5000	12/18/2019	25,000,000.00	25,000,000.00	4,166.67	CITI	LOOP
NTRD	MCSA	12/29/2014	97559	FHLB (CALLABLE)	2.5000	12/27/2019	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
NTRD	MCSA	12/30/2014	97521	FHLB (CALLABLE)	1.5500	12/30/2019	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	MCSA	12/30/2014	97392	FHLMC (CALLABLE)	1.5000	12/30/2019	25,000,000.00	25,000,000.00	0.00	CITI	RWB
NTRD	MCSA	12/30/2014	97492	FHLMC (CALLABLE)	1.5000	12/30/2019	25,000,000.00	25,000,000.00	0.00	CITI	SUN
	MCSA Total						125,000,000.00	125,000,000.00	4,166.67		
NTRD	NCD1	12/3/2014	97360	WELLS FARGO BANK NA CD	0.2300	6/3/2015	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/5/2014	97365	WELLS FARGO BANK NA CD	0.2300	6/3/2015	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/8/2014	97420	MUFG UNION BANK NA CD	0.1600	1/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/9/2014	97431	MUFG UNION BANK NA CD	0.1300	1/20/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/9/2014	97432	MUFG UNION BANK NA CD	0.1300	1/20/2015	25,000,000.00	25,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/10/2014	97462	MUFG UNION BANK NA CD	0.1600	1/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	12/11/2014	97487	WELLS FARGO BANK NA CD	0.1700	3/2/2015	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/16/2014	97531	WELLS FARGO BANK NA CD	0.1800	3/16/2015	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/17/2014	97542	WELLS FARGO BANK NA CD	0.1800	3/17/2015	50,000,000.00	50,000,000.00	0.00	CITI	WFI
	NCD1 Total						425,000,000.00	425,000,000.00	0.00		
NTRD	TBIL	12/9/2014	97449	UST BILL	0.1575	11/12/2015	50,000,000.00	49,926,062.50	0.00	CITI	FTNFCM
NTRD	TBIL	12/9/2014	97450	UST BILL	0.1575	11/12/2015	50,000,000.00	49,926,062.50	0.00	CITI	FTNFCM
NTRD	TBIL	12/9/2014	97451	UST BILL	0.1575	11/12/2015	50,000,000.00	49,926,062.50	0.00	CITI	FTNFCM
NTRD	TBIL	12/9/2014	97439	UST BILL	0.1425	11/12/2015	50,000,000.00	49,933,104.17	0.00	CITI	MFR
NTRD	TBIL	12/9/2014	97440	UST BILL	0.1425	11/12/2015	50,000,000.00	49,933,104.17	0.00	CITI	MFR
NTRD	TBIL	12/9/2014	97441	UST BILL	0.1413	11/12/2015	50,000,000.00	49,933,690.97	0.00	CITI	MFR

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NTRD	TBIL	12/9/2014	97442	UST BILL	0.1413	11/12/2015	50,000,000.00	49,933,690.97	0.00	CITI	MFR
NTRD	TBIL	12/11/2014	97468	UST BILL	0.2175	12/10/2015	50,000,000.00	49,890,041.67	0.00	CITI	MS
NTRD	TBIL	12/11/2014	97469	UST BILL	0.2175	12/10/2015	50,000,000.00	49,890,041.67	0.00	CITI	MS
	TBIL Total						450,000,000.00	449,291,861.12	0.00		
NTRD	YANK1	12/1/2014	97323	CREDIT SUISSE NY CD	0.1800	2/2/2015	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	12/1/2014	97324	SVENSKA HANDELSBANKEN NY CD	0.1700	3/2/2015	50,000,000.00	50,001,263.38	0.00	CITI	MFR
NTRD	YANK1	12/1/2014	97320	NORDEA BANK FINLAND PLC NY CD	0.1500	3/2/2015	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/4/2014	97385	CREDIT SUISSE NY CD	0.1800	2/2/2015	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	12/4/2014	97386	BNP PARIBAS SF CD	0.1900	2/5/2015	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/4/2014	97387	LLOYDS TSB BANK PLC NY CD	0.1100	1/13/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/4/2014	97389	SOCIETE GENERALE NY CD	0.1900	2/3/2015	50,000,000.00	50,000,000.00	0.00	CITI	MISC
NTRD	YANK1	12/5/2014	97402	SVENSKA HANDELSBANKEN NY CD	0.1700	3/5/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/5/2014	97403	LLOYDS TSB BANK PLC NY CD	0.1500	2/4/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/5/2014	97404	SOCIETE GENERALE NY CD	0.1900	2/2/2015	50,000,000.00	50,000,819.20	0.00	CITI	MFR
NTRD	YANK1	12/5/2014	97367	TORONTO DOMINION BANK NY CD	0.1300	1/5/2015	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	12/8/2014	97422	TORONTO DOMINION NY CD	0.1250	1/9/2015	50,000,000.00	50,000,222.20	0.00	CITI	MFR
NTRD	YANK1	12/9/2014	97424	WESTPAC BANKING CORP NY CD	0.4200	12/18/2015	50,000,000.00	50,005,172.41	0.00	CITI	MFR
NTRD	YANK1	12/10/2014	97465	CREDIT SUISSE NY CD	0.1800	2/2/2015	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	12/10/2014	97456	BANK OF MONTREAL CHICAGO CD	0.1200	1/15/2015	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	12/10/2014	97457	BANK OF MONTREAL CHICAGO CD	0.1200	1/15/2015	25,000,000.00	25,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	12/11/2014	97481	BANK OF MONTREAL CHICAGO CD	0.1200	1/20/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/12/2014	97505	CANADIAN IMP. BK OF COM NY CD	0.1000	1/20/2015	50,000,000.00	50,000,541.61	0.00	CITI	MFR
NTRD	YANK1	12/15/2014	97515	SVENSKA HANDELSBANKEN NY CD	0.1750	3/13/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/16/2014	97520	CANADIAN IMP. BK OF COM NY CD	0.1500	2/17/2015	50,000,000.00	50,000,874.79	0.00	CITI	MFR
NTRD	YANK1	12/16/2014	97528	CANADIAN IMP. BK OF COM NY CD	0.1000	1/21/2015	50,000,000.00	50,000,499.96	0.00	CITI	MFR
NTRD	YANK1	12/17/2014	97541	SVENSKA HANDELSBANKEN NY CD	0.1650	2/18/2015	50,000,000.00	50,000,437.38	0.00	CITI	RBCCM
NTRD	YANK1	12/17/2014	97543	BNP PARIBAS SF CD	0.2100	2/13/2015	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/19/2014	97569	TORONTO DOMINION BANK NY CD	0.1250	1/23/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/23/2014	97586	BANK OF NOVA SCOTIA HOUSTO	0.1200	2/23/2015	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/24/2014	97588	SVENSKA HANDELSBANKEN NY CD	0.2000	3/23/2015	50,000,000.00	50,000,617.76	0.00	CITI	RBCCM
NTRD	YANK1	12/24/2014	97589	DNB BANK ASA NY CD	0.1500	3/24/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/24/2014	97590	BANK OF NOVA SCOTIA HOUSTO CD	0.1200	2/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	MS

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	12/24/2014	97591	BANK OF NOVA SCOTIA HOUSTO CD	0.1200	2/24/2015	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/24/2014	97606	BANK OF NOVA SCOTIA HOUSTO CD	0.1200	2/24/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/24/2014	97600	DNB BANK ASA NY CD	0.1500	3/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/24/2014	97609	RABOBANK NEDERLAND NV NY CD	0.2650	6/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/24/2014	97610	RABOBANK NEDERLAND NV NY CD	0.2650	6/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	12/26/2014	97617	BNP PARIBAS SF CD	0.2000	2/4/2015	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/26/2014	97618	BANK OF NOVA SCOTIA HOUSTO CD	0.1200	2/26/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/26/2014	97619	BANK OF NOVA SCOTIA HOUSTO CD	0.1200	2/26/2015	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/29/2014	97634	DNB BANK ASA NY CD	0.1500	3/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/29/2014	97635	DNB BANK ASA NY CD	0.1500	3/31/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/29/2014	97631	NORDEA BANK FINLAND PLC NY CD	0.1500	3/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/29/2014	97593	AU & NZ BANKING GRP NY CD	0.3900	12/18/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/29/2014	97594	AU & NZ BANKING GRP NY CD	0.3900	12/18/2015	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/29/2014	97595	AU & NZ BANKING GRP NY CD	0.1750	6/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/29/2014	97596	AU & NZ BANKING GRP NY CD	0.1750	6/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/30/2014	97649	SVENSKA HANDELSBANKEN NY CD	0.1950	3/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/31/2014	97652	SOCIETE GENERALE NY CD	0.1900	2/27/2015	50,000,000.00	50,000,805.32	0.00	CITI	MFR
NTRD	YANK1	12/31/2014	97653	LLOYDS TSB BANK PLC NY CD	0.1700	2/27/2015	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/31/2014	97643	SVENSKA HANDELSBANKEN NY CD	0.1950	3/31/2015	50,000,000.00	50,001,249.42	0.00	CITI	LOOP
	YANK1 Total						2,275,000,000.00	2,275,012,503.43	0.00		
NTRD Total							11,561,107,000.00	11,558,176,079.61	189,541.66		
TRADE	NOTE	12/24/2014	97592	USTN	1.5000	11/30/2019	50,000,000.00	49,523,437.50	49,450.55	CITI	MFR
	NOTE Total						50,000,000.00	49,523,437.50	49,450.55		
TRADE Total							50,000,000.00	49,523,437.50	49,450.55		
				PSI Total			**11,611,107,000.00**	**11,607,699,517.11**	**238,992.21**		

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FFCB	12/17/2014	97534	FFCB (CALLABLE)	3.4000	6/8/2028	1,200,000.00	1,200,000.00	1,020.00	CITI	FTNFCM
	FFCB Total						1,200,000.00	1,200,000.00	1,020.00		
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							1,200,000.00	1,200,000.00	1,020.00		
SCP66	FHLB	12/30/2014	97538	FHLB (CALLABLE)	1.3000	12/26/2017	10,000,000.00	10,000,000.00	0.00	CITI	SUN
	FHLB Total						10,000,000.00	10,000,000.00	0.00		
SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total							10,000,000.00	10,000,000.00	0.00		
SCU5F	FHLB	12/30/2014	97537	FHLB (CALLABLE)	1.3000	12/26/2017	10,000,000.00	10,000,000.00	0.00	CITI	MS
	FHLB Total						10,000,000.00	10,000,000.00	0.00		
SCU5F - SCAQMD CLEAN FUEL PROGRAM FUND Total							10,000,000.00	10,000,000.00	0.00		
SCP6U	FHLM	12/26/2014	97535	FHLMC (CALLABLE)	1.3500	12/26/2017	5,000,000.00	5,000,000.00	0.00	CITI	DCM
	FHLM Total						5,000,000.00	5,000,000.00	0.00		
SCP6U - SCAQMD FD 58 MITIGATION FEE FUND Total							5,000,000.00	5,000,000.00	0.00		
SCP88	FHLM	12/30/2014	97536	FHLMC (CALLABLE)	1.3000	12/26/2017	5,000,000.00	4,999,500.00	0.00	CITI	MS
	FHLM Total						5,000,000.00	4,999,500.00	0.00		
SCP88 - SC BP ARCO SETTLE PROJECT FUND Total							5,000,000.00	4,999,500.00	0.00		
SANIT	MCSA	12/30/2014	97377	FHLB (CALLABLE)	1.5500	12/30/2019	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/30/2014	97378	FHLB (CALLABLE)	1.5500	12/30/2019	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/30/2014	97379	FHLB (CALLABLE)	1.5500	12/30/2019	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/30/2014	97380	FHLB (CALLABLE)	1.5500	12/30/2019	29,660,000.00	29,660,000.00	0.00	CITI	CF
	MCSA Total						179,660,000.00	179,660,000.00	0.00		
SANIT - SANITATION DISTRICT Total							179,660,000.00	179,660,000.00	0.00		
				SPI TOTAL			**210,860,000.00**	**210,859,500.00**	**1,020.00**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
12/17/2014	NTRD	94917	FFCB 2.35 (CALLABLE)	Call	100.0000	23,095,000.00	23,095,000.00	0.00	23,095,000.00	9,618.52
			FFCB (CALLABLE) Total			23,095,000.00	23,095,000.00	0.00	23,095,000.00	9,618.52
12/16/2014	NTRD	95826	FHLB 2.03 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	42,291.67	25,042,291.67	0
12/20/2014	NTRD	94780	FHLB 1.76 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	19,389.38
12/29/2014	NTRD	94991	FHLB 1.80 (CALLABLE)	Call	100.0000	35,085,000.00	35,085,000.00	3,508.50	35,088,508.50	84,042.60
			FHLB (CALLABLE) Total			85,085,000.00	85,085,000.00	85,085,000.00	85,085,000.00	85,085,000.00
12/11/2014	NTRD	94817	FHLMC 1.82 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0
12/19/2014	NTRD	94763	FHLMC 1.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0
			FHLMC (CALLABLE) Total			50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
			PSI Total			**158,180,000.00**	**158,180,000.00**	**45,800.17**	**158,225,800.17**	**113,050.50**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of December 31, 2014
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	4,521,520,438.13	4,521,341,982.50	(178,455.63)	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	8,024,790,181.89	8,024,821,405.73	31,223.84	0.00	0.00	0.00
Governments	797,623,405.01	797,908,690.00	285,284.99	85,295.42	92,849.24	7,553.82
Agencies	11,668,102,831.39	11,589,668,655.38	(78,434,176.01)	266,811,533.90	265,254,333.25	(1,557,200.65)
Municipals	27,000,000.00	27,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	355,036,549.95	354,457,445.00	(579,104.95)	0.00	0.00	0.00
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	49,241,527.35	49,241,527.35	0.00
TOTAL	$25,394,073,406.37	$25,315,198,178.61	($78,875,227.76)	$320,948,356.67	$319,398,709.84	($1,549,646.83)

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, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.11% of the PSI Portfolio.

Los Angeles County Treasurer

Market Pricing Exceptions

As of December 31, 2014

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
91255	BANK OF NOVA SCOTIA HOUSTO	99.950000
93072	WESTPAC BANKING CORP NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
95818	FHLB 6.00 (CALLABLE)	97.825000
95837	FHLB 6.00 (CALLABLE)	97.825000
96727	FHLB 7.35 (CALLABLE)	97.614000
97649	SVENSKA HANDELSBANKEN NY C	99.986411
97643	SVENSKA HANDELSBANKEN NY C	99.986259
97652	SOCIETE GENERALE NY CD	99.998389
97653	LLOYDS TSB BANK PLC NY CD	99.995168

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	0.55600	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.53500	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.59600	06/30/17	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	91175	NORDEA BANK FINLAND PLC NY	0.90460	09/28/15	50,000,000.00	50,036,739.73	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.21485	03/05/15	25,000,000.00	25,000,000.00	25,000,200.00
		CNFL Total					75,000,000.00	75,036,739.73	74,975,200.00
PSI	NTRD	CNFM	97132	ROYAL BANK OF CANADA NY FR	0.19720	05/06/15	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	CNFM	97133	ROYAL BANK OF CANADA NY FR	0.19720	05/06/15	20,000,000.00	20,000,000.00	19,998,600.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FR	0.24775	12/03/15	50,000,000.00	50,000,000.00	49,990,900.00
		CNFM Total					120,000,000.00	120,000,000.00	119,986,000.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	24,985,125.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.52910	10/11/16	25,000,000.00	25,000,000.00	24,730,125.00
		CNFRQ Total					50,000,000.00	50,000,000.00	49,715,250.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,999,810.22	25,004,100.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP M	1.30000	09/25/17	35,000,000.00	35,000,000.00	34,932,695.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLA	1.35000	12/15/17	50,000,000.00	50,000,000.00	49,844,200.00
		CNFX Total					110,000,000.00	109,999,810.22	109,780,995.00
PSI	NTRD	CPD	97084	NATIXIS NY BRANCH CP	0.18000	01/02/15	50,000,000.00	49,999,750.00	49,999,640.00
PSI	NTRD	CPD	97090	CREDIT AGRICOLE CIB NY BR	0.16000	01/02/15	50,000,000.00	49,999,777.78	49,999,805.00
PSI	NTRD	CPD	97091	CREDIT AGRICOLE CIB NY BR	0.16000	01/02/15	25,000,000.00	24,999,888.89	24,999,902.50
PSI	NTRD	CPD	97099	BARTON CAPITAL LLC CP	0.15000	01/02/15	25,000,000.00	24,999,895.83	24,999,820.00
PSI	NTRD	CPD	97112	SALISBURY REC CO LLC CP	0.20000	02/13/15	20,000,000.00	19,995,222.22	19,995,844.00
PSI	NTRD	CPD	97120	SHEFFIELD RECEIVABLES CORP	0.18000	02/04/15	9,000,000.00	8,998,470.00	8,998,687.80
PSI	NTRD	CPD	97121	SALISBURY REC CO LLC CP	0.18000	02/04/15	15,195,000.00	15,192,416.85	15,192,488.27
PSI	NTRD	CPD	97127	NATIXIS NY BRANCH CP	0.15000	01/05/15	40,000,000.00	39,999,333.33	39,999,276.00
PSI	NTRD	CPD	97137	NATIXIS NY BRANCH CP	0.15000	01/02/15	25,000,000.00	24,999,895.83	24,999,820.00
PSI	NTRD	CPD	97139	ING U.S. FUNDING LLC CP	0.19000	02/02/15	15,375,000.00	15,372,403.33	15,372,829.05

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	97182	SALISBURY REC CO LLC CP	0.18000	02/05/15	35,000,000.00	34,993,875.00	34,994,050.00
PSI	NTRD	CPD	97183	SALISBURY REC CO LLC CP	0.19000	02/05/15	50,000,000.00	49,990,763.89	49,991,500.00
PSI	NTRD	CPD	97188	CREDIT AGRICOLE CIB NY BR	0.11000	01/20/15	50,000,000.00	49,997,097.22	49,998,065.00
PSI	NTRD	CPD	97189	CREDIT AGRICOLE CIB NY BR	0.11000	01/15/15	50,000,000.00	49,997,861.11	49,998,540.00
PSI	NTRD	CPD	97210	SALISBURY REC CO LLC CP	0.19000	02/06/15	30,000,000.00	29,994,300.00	29,994,759.00
PSI	NTRD	CPD	97212	CANCARA ASSET SEC LLC CP	0.16000	01/05/15	9,000,000.00	8,999,840.00	8,999,849.70
PSI	NTRD	CPD	97229	ABBEY NATIONAL NA LLC CP	0.11000	01/02/15	25,000,000.00	24,999,923.61	24,999,875.00
PSI	NTRD	CPD	97234	NATIXIS NY BRANCH CP	0.15000	01/20/15	25,000,000.00	24,998,020.83	24,998,082.50
PSI	NTRD	CPD	97235	CREDIT AGRICOLE CIB NY BR	0.11000	01/20/15	50,000,000.00	49,997,097.22	49,998,065.00
PSI	NTRD	CPD	97236	CREDIT AGRICOLE CIB NY BR	0.11000	01/30/15	50,000,000.00	49,995,569.44	49,996,665.00
PSI	NTRD	CPD	97238	TOYOTA MOTOR CREDIT CORP C	0.13000	01/30/15	30,000,000.00	29,996,858.33	29,997,999.00
PSI	NTRD	CPD	97239	TOYOTA MOTOR CREDIT CORP C	0.13000	01/22/15	30,000,000.00	29,997,725.00	29,998,695.00
PSI	NTRD	CPD	97245	ATLANTIC ASSET SEC LLC CP	0.15000	01/09/15	50,000,000.00	49,998,333.33	49,998,590.00
PSI	NTRD	CPD	97250	CANCARA ASSET SEC LLC CP	0.14000	01/05/15	25,000,000.00	24,999,611.11	24,999,582.50
PSI	NTRD	CPD	97252	ATLANTIC ASSET SEC LLC CP	0.14000	01/02/15	50,000,000.00	49,999,805.56	49,999,720.00
PSI	NTRD	CPD	97253	ALPINE SECURITIZATION CORP	0.20000	02/02/15	25,000,000.00	24,995,555.56	24,996,562.50
PSI	NTRD	CPD	97254	TOYOTA MOTOR CREDIT CORP C	0.12000	01/16/15	50,000,000.00	49,997,500.00	49,998,445.00
PSI	NTRD	CPD	97256	TOYOTA MOTOR CREDIT CORP C	0.13000	01/29/15	50,000,000.00	49,994,944.45	49,996,820.00
PSI	NTRD	CPD	97259	AUTOBAHN FUNDING CO LLC CP	0.13000	01/02/15	50,000,000.00	49,999,819.44	49,999,665.00
PSI	NTRD	CPD	97260	CANCARA ASSET SEC LLC CP	0.14000	01/05/15	50,000,000.00	49,999,222.22	49,999,165.00
PSI	NTRD	CPD	97271	ALPINE SECURITIZATION CORP	0.20000	02/05/15	50,000,000.00	49,990,277.78	49,992,500.00
PSI	NTRD	CPD	97272	ALPINE SECURITIZATION CORP	0.20000	02/02/15	50,000,000.00	49,991,111.11	49,993,125.00
PSI	NTRD	CPD	97273	ATLANTIC ASSET SEC LLC CP	0.15000	01/05/15	50,000,000.00	49,999,166.67	49,999,305.00
PSI	NTRD	CPD	97274	ATLANTIC ASSET SEC LLC CP	0.15000	01/07/15	25,000,000.00	24,999,375.00	24,999,515.00
PSI	NTRD	CPD	97275	SALISBURY REC CO LLC CP	0.17000	01/30/15	50,000,000.00	49,993,152.78	49,992,915.00
PSI	NTRD	CPD	97276	SALISBURY REC CO LLC CP	0.17000	01/26/15	50,000,000.00	49,994,097.22	49,993,860.00
PSI	NTRD	CPD	97277	CREDIT AGRICOLE CIB NY BR	0.11000	01/02/15	50,000,000.00	49,999,847.22	49,999,805.00
PSI	NTRD	CPD	97286	NATIXIS NY BRANCH CP	0.14000	01/02/15	50,000,000.00	49,999,805.56	49,999,640.00
PSI	NTRD	CPD	97288	SALISBURY REC CO LLC CP	0.17000	01/26/15	50,000,000.00	49,994,097.22	49,993,860.00
PSI	NTRD	CPD	97290	ATLANTIC ASSET SEC LLC CP	0.13000	01/05/15	50,000,000.00	49,999,277.78	49,999,305.00
PSI	NTRD	CPD	97292	CANCARA ASSET SEC LLC CP	0.14000	01/09/15	50,000,000.00	49,998,444.44	49,998,340.00
PSI	NTRD	CPD	97297	CANCARA ASSET SEC LLC CP	0.14000	01/05/15	25,000,000.00	24,999,611.11	24,999,582.50
PSI	NTRD	CPD	97299	TOYOTA MOTOR CREDIT CORP C	0.13000	01/29/15	37,000,000.00	36,996,258.89	36,997,646.80

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	97306	CANCARA ASSET SEC LLC CP	0.14000	01/02/15	50,000,000.00	49,999,805.56	49,999,665.00
PSI	NTRD	CPD	97307	SALISBURY REC CO LLC CP	0.17000	01/27/15	22,290,000.00	22,287,263.28	22,287,158.03
PSI	NTRD	CPD	97318	AUTOBAHN FUNDING CO LLC CP	0.13000	01/05/15	50,000,000.00	49,999,277.78	49,999,165.00
PSI	NTRD	CPD	97319	CANCARA ASSET SEC LLC CP	0.14000	01/02/15	30,000,000.00	29,999,883.33	29,999,799.00
PSI	NTRD	CPD	97321	SALISBURY REC CO LLC CP	0.19000	02/19/15	25,000,000.00	24,993,534.72	24,993,750.00
PSI	NTRD	CPD	97322	AUTOBAHN FUNDING CO LLC CP	0.15000	01/30/15	15,000,000.00	14,998,187.50	14,997,874.50
PSI	NTRD	CPD	97325	CANCARA ASSET SEC LLC CP	0.14000	01/08/15	38,000,000.00	37,998,965.55	37,998,936.00
PSI	NTRD	CPD	97326	CANCARA ASSET SEC LLC CP	0.14000	01/09/15	50,000,000.00	49,998,444.45	49,998,340.00
PSI	NTRD	CPD	97327	AUTOBAHN FUNDING CO LLC CP	0.12000	01/07/15	25,000,000.00	24,999,500.00	24,999,417.50
PSI	NTRD	CPD	97328	ATLANTIC ASSET SEC LLC CP	0.13000	01/06/15	50,000,000.00	49,999,097.22	49,999,165.00
PSI	NTRD	CPD	97330	ABBEY NATIONAL NA LLC CP	0.11000	01/07/15	50,000,000.00	49,999,083.33	49,999,125.00
PSI	NTRD	CPD	97331	ABBEY NATIONAL NA LLC CP	0.11000	01/08/15	50,000,000.00	49,998,930.55	49,999,000.00
PSI	NTRD	CPD	97333	CANCARA ASSET SEC LLC CP	0.14000	01/02/15	50,000,000.00	49,999,805.56	49,999,665.00
PSI	NTRD	CPD	97334	BARTON CAPITAL LLC CP	0.14000	01/05/15	50,000,000.00	49,999,222.22	49,999,095.00
PSI	NTRD	CPD	97349	ATLANTIC ASSET SEC LLC CP	0.15000	01/09/15	50,000,000.00	49,998,333.33	49,998,590.00
PSI	NTRD	CPD	97350	AUTOBAHN FUNDING CO LLC CP	0.12000	01/07/15	25,000,000.00	24,999,500.00	24,999,417.50
PSI	NTRD	CPD	97351	ALPINE SECURITIZATION CORP	0.18000	02/02/15	37,000,000.00	36,994,080.00	36,994,912.50
PSI	NTRD	CPD	97353	ABBEY NATIONAL NA LLC CP	0.11000	01/16/15	45,000,000.00	44,997,937.50	44,998,128.00
PSI	NTRD	CPD	97356	BARTON CAPITAL LLC CP	0.13000	01/05/15	30,000,000.00	29,999,566.67	29,999,457.00
PSI	NTRD	CPD	97357	AUTOBAHN FUNDING CO LLC CP	0.13000	01/07/15	50,000,000.00	49,998,916.67	49,998,835.00
PSI	NTRD	CPD	97358	ATLANTIC ASSET SEC LLC CP	0.13000	01/08/15	50,000,000.00	49,998,736.11	49,998,820.00
PSI	NTRD	CPD	97359	CANCARA ASSET SEC LLC CP	0.14000	01/07/15	30,000,000.00	29,999,300.00	29,999,301.00
PSI	NTRD	CPD	97363	ABBEY NATIONAL NA LLC CP	0.11000	01/20/15	50,000,000.00	49,997,097.22	49,997,045.00
PSI	NTRD	CPD	97366	BARTON CAPITAL LLC CP	0.14000	01/06/15	50,000,000.00	49,999,027.78	49,998,915.00
PSI	NTRD	CPD	97368	BARTON CAPITAL LLC CP	0.14000	01/08/15	50,000,000.00	49,998,638.89	49,998,555.00
PSI	NTRD	CPD	97381	CANCARA ASSET SEC LLC CP	0.14000	01/12/15	50,000,000.00	49,997,861.11	49,997,485.00
PSI	NTRD	CPD	97382	AUTOBAHN FUNDING CO LLC CP	0.12000	01/06/15	50,000,000.00	49,999,166.67	49,999,000.00
PSI	NTRD	CPD	97383	ALPINE SECURITIZATION CORP	0.14000	01/07/15	50,000,000.00	49,998,833.33	49,999,030.00
PSI	NTRD	CPD	97384	ATLANTIC ASSET SEC LLC CP	0.13000	01/13/15	50,000,000.00	49,997,833.33	49,997,510.00
PSI	NTRD	CPD	97388	ATLANTIC ASSET SEC LLC CP	0.13000	01/12/15	50,000,000.00	49,998,013.89	49,997,815.00
PSI	NTRD	CPD	97390	ABBEY NATIONAL NA LLC CP	0.11000	01/20/15	50,000,000.00	49,997,097.22	49,997,045.00
PSI	NTRD	CPD	97394	ALPINE SECURITIZATION CORP	0.18000	02/02/15	50,000,000.00	49,992,000.00	49,993,125.00
PSI	NTRD	CPD	97395	ATLANTIC ASSET SEC LLC CP	0.13000	01/07/15	50,000,000.00	49,998,916.67	49,999,030.00

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PSI	NTRD	CPD	97396	CANCARA ASSET SEC LLC CP	0.15000	01/06/15	40,000,000.00	39,999,166.67	39,999,200.00
PSI	NTRD	CPD	97397	CANCARA ASSET SEC LLC CP	0.15000	01/06/15	50,000,000.00	49,998,958.33	49,999,000.00
PSI	NTRD	CPD	97398	CANCARA ASSET SEC LLC CP	0.15000	01/06/15	2,000,000.00	1,999,958.33	1,999,960.00
PSI	NTRD	CPD	97399	CANCARA ASSET SEC LLC CP	0.14000	01/05/15	50,000,000.00	49,999,222.22	49,999,165.00
PSI	NTRD	CPD	97400	CANCARA ASSET SEC LLC CP	0.14000	01/05/15	20,000,000.00	19,999,688.89	19,999,666.00
PSI	NTRD	CPD	97412	CANCARA ASSET SEC LLC CP	0.15000	01/09/15	37,491,000.00	37,489,750.30	37,489,755.30
PSI	NTRD	CPD	97413	ATLANTIC ASSET SEC LLC CP	0.12000	01/08/15	50,000,000.00	49,998,833.33	49,998,820.00
PSI	NTRD	CPD	97415	CANCARA ASSET SEC LLC CP	0.15000	01/14/15	50,000,000.00	49,997,291.67	49,996,810.00
PSI	NTRD	CPD	97416	CANCARA ASSET SEC LLC CP	0.14000	01/08/15	35,000,000.00	34,999,047.22	34,999,020.00
PSI	NTRD	CPD	97418	ALPINE SECURITIZATION CORP	0.18000	02/02/15	50,000,000.00	49,992,000.00	49,993,125.00
PSI	NTRD	CPD	97421	ABBEY NATIONAL NA LLC CP	0.15000	02/06/15	25,000,000.00	24,996,250.00	24,996,565.00
PSI	NTRD	CPD	97429	SALISBURY REC CO LLC CP	0.20000	02/05/15	25,000,000.00	24,995,138.89	24,995,750.00
PSI	NTRD	CPD	97430	ATLANTIC ASSET SEC LLC CP	0.13000	01/09/15	50,000,000.00	49,998,555.56	49,998,590.00
PSI	NTRD	CPD	97433	SALISBURY REC CO LLC CP	0.20000	02/09/15	25,000,000.00	24,994,583.33	24,995,277.50
PSI	NTRD	CPD	97434	AUTOBAHN FUNDING CO LLC CP	0.13000	01/15/15	25,000,000.00	24,998,736.11	24,998,230.00
PSI	NTRD	CPD	97435	BARTON CAPITAL LLC CP	0.17000	02/02/15	50,000,000.00	49,992,444.45	49,993,860.00
PSI	NTRD	CPD	97437	BARTON CAPITAL LLC CP	0.13000	01/14/15	50,000,000.00	49,997,652.78	49,997,470.00
PSI	NTRD	CPD	97443	SALISBURY REC CO LLC CP	0.20000	02/09/15	45,000,000.00	44,990,250.00	44,991,499.50
PSI	NTRD	CPD	97445	ATLANTIC ASSET SEC LLC CP	0.13000	01/12/15	50,000,000.00	49,998,013.89	49,997,815.00
PSI	NTRD	CPD	97447	ABBEY NATIONAL NA LLC CP	0.15000	02/09/15	50,000,000.00	49,991,875.00	49,992,240.00
PSI	NTRD	CPD	97448	ABBEY NATIONAL NA LLC CP	0.15000	02/09/15	25,000,000.00	24,995,937.50	24,996,120.00
PSI	NTRD	CPD	97453	AUTOBAHN FUNDING CO LLC CP	0.13000	01/12/15	50,000,000.00	49,998,013.89	49,997,485.00
PSI	NTRD	CPD	97454	ATLANTIC ASSET SEC LLC CP	0.13000	01/13/15	25,000,000.00	24,998,916.67	24,998,755.00
PSI	NTRD	CPD	97455	AUTOBAHN FUNDING CO LLC CP	0.13000	01/14/15	16,000,000.00	15,999,248.89	15,998,979.20
PSI	NTRD	CPD	97458	SALISBURY REC CO LLC CP	0.20000	02/05/15	25,000,000.00	24,995,138.89	24,995,750.00
PSI	NTRD	CPD	97459	SALISBURY REC CO LLC CP	0.20000	02/02/15	25,000,000.00	24,995,555.56	24,996,105.00
PSI	NTRD	CPD	97460	SALISBURY REC CO LLC CP	0.20000	02/02/15	25,000,000.00	24,995,555.56	24,996,105.00
PSI	NTRD	CPD	97461	ALPINE SECURITIZATION CORP	0.18000	02/05/15	50,000,000.00	49,991,250.00	49,992,500.00
PSI	NTRD	CPD	97464	SALISBURY REC CO LLC CP	0.20000	02/12/15	28,207,000.00	28,200,418.36	28,201,271.16
PSI	NTRD	CPD	97472	MONT BLANC CAPITAL CORP CP	0.19000	02/10/15	20,000,000.00	19,995,777.78	19,996,128.00
PSI	NTRD	CPD	97473	ALPINE SECURITIZATION CORP	0.18000	02/06/15	50,000,000.00	49,991,000.00	49,992,290.00
PSI	NTRD	CPD	97474	BARTON CAPITAL LLC CP	0.17000	02/02/15	30,000,000.00	29,995,466.67	29,996,316.00
PSI	NTRD	CPD	97475	BARTON CAPITAL LLC CP	0.17000	02/02/15	25,000,000.00	24,996,222.22	24,996,930.00

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PSI	NTRD	CPD	97476	ATLANTIC ASSET SEC LLC CP	0.13000	01/20/15	25,000,000.00	24,998,284.72	24,997,917.50
PSI	NTRD	CPD	97477	COCA COLA CO. CP	0.11000	01/20/15	25,000,000.00	24,998,548.61	24,998,610.00
PSI	NTRD	CPD	97478	CANCARA ASSET SEC LLC CP	0.15000	01/30/15	40,000,000.00	39,995,166.67	39,994,332.00
PSI	NTRD	CPD	97479	SALISBURY REC CO LLC CP	0.20000	02/05/15	25,000,000.00	24,995,138.89	24,995,750.00
PSI	NTRD	CPD	97480	CANADIAN IMPERIAL HLDGS IN	0.09000	01/12/15	40,000,000.00	39,998,900.00	39,998,268.00
PSI	NTRD	CPD	97482	SALISBURY REC CO LLC CP	0.20000	02/12/15	33,000,000.00	32,992,300.00	32,993,297.70
PSI	NTRD	CPD	97483	SHEFFIELD RECEIVABLES CORP	0.20000	02/12/15	34,000,000.00	33,992,066.67	33,993,907.20
PSI	NTRD	CPD	97484	CREDIT AGRICOLE CIB NY BR	0.09000	01/13/15	50,000,000.00	49,998,500.00	49,998,735.00
PSI	NTRD	CPD	97485	CREDIT AGRICOLE CIB NY BR	0.09000	01/14/15	50,000,000.00	49,998,375.00	49,998,640.00
PSI	NTRD	CPD	97486	COCA COLA CO. CP	0.12000	01/28/15	37,200,000.00	37,196,652.00	37,197,105.84
PSI	NTRD	CPD	97489	CANCARA ASSET SEC LLC CP	0.15000	01/13/15	50,000,000.00	49,997,500.00	49,997,145.00
PSI	NTRD	CPD	97490	CANCARA ASSET SEC LLC CP	0.15000	01/14/15	50,000,000.00	49,997,291.67	49,996,810.00
PSI	NTRD	CPD	97494	AUTOBAHN FUNDING CO LLC CP	0.13000	01/15/15	50,000,000.00	49,997,472.22	49,996,460.00
PSI	NTRD	CPD	97495	AUTOBAHN FUNDING CO LLC CP	0.13000	01/15/15	10,000,000.00	9,999,494.44	9,999,292.00
PSI	NTRD	CPD	97496	ALPINE SECURITIZATION CORP	0.18000	02/10/15	30,000,000.00	29,994,000.00	29,994,876.00
PSI	NTRD	CPD	97497	ABBEY NATIONAL NA LLC CP	0.11000	01/20/15	50,000,000.00	49,997,097.22	49,997,045.00
PSI	NTRD	CPD	97498	ABBEY NATIONAL NA LLC CP	0.11000	01/20/15	50,000,000.00	49,997,097.22	49,997,045.00
PSI	NTRD	CPD	97499	AUTOBAHN FUNDING CO LLC CP	0.13000	01/14/15	20,000,000.00	19,999,061.11	19,998,724.00
PSI	NTRD	CPD	97500	ATLANTIC ASSET SEC LLC CP	0.13000	01/15/15	50,000,000.00	49,997,472.22	49,996,875.00
PSI	NTRD	CPD	97501	COCA COLA CO. CP	0.11000	01/23/15	25,000,000.00	24,998,319.45	24,998,402.50
PSI	NTRD	CPD	97502	COCA COLA CO. CP	0.10000	01/16/15	50,000,000.00	49,997,916.67	49,997,780.00
PSI	NTRD	CPD	97503	BARTON CAPITAL LLC CP	0.17000	02/03/15	50,000,000.00	49,992,208.33	49,993,625.00
PSI	NTRD	CPD	97504	BARTON CAPITAL LLC CP	0.17000	02/03/15	25,941,000.00	25,936,957.52	25,937,692.52
PSI	NTRD	CPD	97507	COCA COLA CO. CP	0.11000	01/20/15	25,000,000.00	24,998,548.61	24,998,610.00
PSI	NTRD	CPD	97508	AUTOBAHN FUNDING CO LLC CP	0.13000	01/16/15	30,000,000.00	29,998,375.00	29,997,732.00
PSI	NTRD	CPD	97509	REGENCY MARKETS NO.1 LLC C	0.16000	01/15/15	50,000,000.00	49,996,888.89	49,996,460.00
PSI	NTRD	CPD	97510	REGENCY MARKETS NO.1 LLC C	0.16000	01/15/15	50,000,000.00	49,996,888.89	49,996,460.00
PSI	NTRD	CPD	97511	CANCARA ASSET SEC LLC CP	0.16000	02/06/15	50,000,000.00	49,992,000.00	49,991,265.00
PSI	NTRD	CPD	97512	BARTON CAPITAL LLC CP	0.14000	01/15/15	50,000,000.00	49,997,277.78	49,997,290.00
PSI	NTRD	CPD	97513	AUTOBAHN FUNDING CO LLC CP	0.13000	01/20/15	40,000,000.00	39,997,255.56	39,996,224.00
PSI	NTRD	CPD	97514	MONT BLANC CAPITAL CORP CP	0.21000	02/13/15	20,000,000.00	19,994,983.33	19,995,844.00
PSI	NTRD	CPD	97516	ALPINE SECURITIZATION CORP	0.18000	02/17/15	50,000,000.00	49,988,250.00	49,989,600.00
PSI	NTRD	CPD	97517	CANCARA ASSET SEC LLC CP	0.17000	02/02/15	35,000,000.00	34,994,711.11	34,994,547.00

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PSI	NTRD	CPD	97518	NATIXIS NY BRANCH CP	0.18000	02/02/15	50,000,000.00	49,992,000.00	49,992,940.00
PSI	NTRD	CPD	97523	ATLANTIC ASSET SEC LLC CP	0.14000	01/16/15	50,000,000.00	49,997,083.33	49,996,665.00
PSI	NTRD	CPD	97524	AUTOBAHN FUNDING CO LLC CP	0.13000	01/16/15	10,000,000.00	9,999,458.34	9,999,244.00
PSI	NTRD	CPD	97525	ALPINE SECURITIZATION CORP	0.14000	01/08/15	20,000,000.00	19,999,455.56	19,999,528.00
PSI	NTRD	CPD	97526	ALPINE SECURITIZATION CORP	0.14000	01/06/15	30,000,000.00	29,999,416.67	29,999,499.00
PSI	NTRD	CPD	97527	ATLANTIC ASSET SEC LLC CP	0.13000	01/20/15	37,000,000.00	36,997,461.39	36,996,917.90
PSI	NTRD	CPD	97529	AUTOBAHN FUNDING CO LLC CP	0.13000	01/20/15	50,000,000.00	49,996,569.45	49,995,280.00
PSI	NTRD	CPD	97530	AUTOBAHN FUNDING CO LLC CP	0.13000	01/20/15	10,000,000.00	9,999,313.89	9,999,056.00
PSI	NTRD	CPD	97532	ATLANTIC ASSET SEC LLC CP	0.13000	01/21/15	35,000,000.00	34,997,472.22	34,996,937.50
PSI	NTRD	CPD	97539	AUTOBAHN FUNDING CO LLC CP	0.13000	01/21/15	40,000,000.00	39,997,111.11	39,996,032.00
PSI	NTRD	CPD	97540	AUTOBAHN FUNDING CO LLC CP	0.13000	01/23/15	50,000,000.00	49,996,027.78	49,994,570.00
PSI	NTRD	CPD	97544	SALISBURY REC CO LLC CP	0.18000	02/12/15	13,793,000.00	13,790,103.47	13,790,198.64
PSI	NTRD	CPD	97545	ABBEY NATIONAL NA LLC CP	0.15000	02/13/15	50,000,000.00	49,991,041.67	49,990,935.00
PSI	NTRD	CPD	97546	SALISBURY REC CO LLC CP	0.14000	01/26/15	50,000,000.00	49,995,138.89	49,993,860.00
PSI	NTRD	CPD	97548	SALISBURY REC CO LLC CP	0.15000	01/26/15	25,000,000.00	24,997,395.83	24,996,930.00
PSI	NTRD	CPD	97549	ATLANTIC ASSET SEC LLC CP	0.14000	01/22/15	50,000,000.00	49,995,916.66	49,995,415.00
PSI	NTRD	CPD	97550	SHEFFIELD RECEIVABLES CORP	0.14000	01/26/15	50,000,000.00	49,995,138.89	49,994,585.00
PSI	NTRD	CPD	97551	SHEFFIELD RECEIVABLES CORP	0.14000	01/26/15	15,000,000.00	14,998,541.67	14,998,375.50
PSI	NTRD	CPD	97552	CIESCO LLC CP	0.15000	02/04/15	26,000,000.00	25,996,316.67	25,995,871.20
PSI	NTRD	CPD	97553	ABBEY NATIONAL NA LLC CP	0.14000	02/11/15	50,000,000.00	49,992,027.78	49,991,600.00
PSI	NTRD	CPD	97554	ATLANTIC ASSET SEC LLC CP	0.14000	01/23/15	50,000,000.00	49,995,722.22	49,995,210.00
PSI	NTRD	CPD	97556	AUTOBAHN FUNDING CO LLC CP	0.13000	01/21/15	50,000,000.00	49,996,388.89	49,995,040.00
PSI	NTRD	CPD	97557	AUTOBAHN FUNDING CO LLC CP	0.13000	01/21/15	20,000,000.00	19,998,555.56	19,998,016.00
PSI	NTRD	CPD	97558	REGENCY MARKETS NO.1 LLC C	0.16000	01/20/15	50,000,000.00	49,995,777.78	49,995,280.00
PSI	NTRD	CPD	97567	AUTOBAHN FUNDING CO LLC CP	0.13000	01/22/15	30,000,000.00	29,997,725.00	29,996,883.00
PSI	NTRD	CPD	97568	ATLANTIC ASSET SEC LLC CP	0.14000	01/22/15	50,000,000.00	49,995,916.67	49,995,415.00
PSI	NTRD	CPD	97571	REGENCY MARKETS NO. 1 LLC	0.16000	01/20/15	50,000,000.00	49,995,777.78	49,995,280.00
PSI	NTRD	CPD	97573	SALISBURY REC CO LLC CP	0.18000	01/27/15	50,000,000.00	49,993,500.00	49,993,625.00
PSI	NTRD	CPD	97574	SHEFFIELD RECEIVABLES CORP	0.17000	01/26/15	50,000,000.00	49,994,097.22	49,994,585.00
PSI	NTRD	CPD	97575	AUTOBAHN FUNDING CO LLC CP	0.13000	01/21/15	5,000,000.00	4,999,638.89	4,999,504.00
PSI	NTRD	CPD	97576	BARTON CAPITAL LLC CP	0.16000	02/05/15	37,500,000.00	37,494,166.67	37,494,825.00
PSI	NTRD	CPD	97577	AUTOBAHN FUNDING CO LLC CP	0.13000	01/23/15	25,000,000.00	24,998,013.89	24,997,285.00
PSI	NTRD	CPD	97578	REGENCY MARKETS NO.1 LLC C	0.16000	01/20/15	50,000,000.00	49,995,777.78	49,995,280.00

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PSI	NTRD	CPD	97580	SHEFFIELD RECEIVABLES CORP	0.16000	01/28/15	25,000,000.00	24,997,000.00	24,997,082.50
PSI	NTRD	CPD	97581	AUTOBAHN FUNDING CO LLC CP	0.12000	01/23/15	40,000,000.00	39,997,066.67	39,995,656.00
PSI	NTRD	CPD	97582	CANCARA ASSET SEC LLC CP	0.20000	02/06/15	40,000,000.00	39,992,000.00	39,993,012.00
PSI	NTRD	CPD	97583	AUTOBAHN FUNDING CO LLC CP	0.13000	01/22/15	25,000,000.00	24,998,104.17	24,997,402.50
PSI	NTRD	CPD	97584	SALISBURY REC CO LLC CP	0.22000	02/19/15	20,000,000.00	19,994,011.11	19,995,000.00
PSI	NTRD	CPD	97585	ABBEY NATIONAL NA LLC CP	0.13000	02/02/15	50,000,000.00	49,994,222.22	49,994,225.00
PSI	NTRD	CPD	97601	CANCARA ASSET SEC LLC CP	0.17000	02/02/15	50,000,000.00	49,992,444.45	49,992,210.00
PSI	NTRD	CPD	97602	CANCARA ASSET SEC LLC CP	0.17000	02/02/15	25,000,000.00	24,996,222.22	24,996,105.00
PSI	NTRD	CPD	97603	AUTOBAHN FUNDING CO LLC CP	0.13000	01/30/15	40,000,000.00	39,995,811.11	39,994,332.00
PSI	NTRD	CPD	97604	NATIXIS NY BRANCH CP	0.20000	02/03/15	50,000,000.00	49,990,833.33	49,992,680.00
PSI	NTRD	CPD	97605	NATIXIS NY BRANCH CP	0.20000	02/05/15	20,000,000.00	19,996,111.11	19,996,840.00
PSI	NTRD	CPD	97607	NATIXIS NY BRANCH CP	0.20000	02/02/15	36,000,000.00	35,993,600.00	35,994,916.80
PSI	NTRD	CPD	97608	ABBEY NATIONAL NA LLC CP	0.13000	02/05/15	50,000,000.00	49,993,680.55	49,993,400.00
PSI	NTRD	CPD	97615	ABBEY NATIONAL NA LLC CP	0.13000	02/03/15	50,000,000.00	49,994,041.66	49,993,970.00
PSI	NTRD	CPD	97616	NATIXIS NY BRANCH CP	0.18000	02/04/15	50,000,000.00	49,991,500.00	49,992,370.00
PSI	NTRD	CPD	97622	ALPINE SECURITIZATION CORP	0.18000	02/20/15	50,000,000.00	49,987,500.00	49,988,525.00
PSI	NTRD	CPD	97623	TOYOTA MOTOR CREDIT CORP C	0.14000	02/20/15	50,000,000.00	49,990,277.77	49,992,065.00
PSI	NTRD	CPD	97624	TOYOTA MOTOR CREDIT CORP C	0.14000	02/20/15	50,000,000.00	49,990,277.77	49,992,065.00
PSI	NTRD	CPD	97625	NATIXIS NY BRANCH CP	0.19000	02/06/15	50,000,000.00	49,990,500.00	49,991,830.00
PSI	NTRD	CPD	97626	NATIXIS NY BRANCH CP	0.19000	02/06/15	50,000,000.00	49,990,500.00	49,991,830.00
PSI	NTRD	CPD	97627	AUTOBAHN FUNDING CO LLC CP	0.18000	01/26/15	36,282,000.00	36,277,464.75	36,277,544.57
PSI	NTRD	CPD	97628	REGENCY MARKETS NO.1 LLC C	0.16000	01/26/15	50,000,000.00	49,994,444.45	49,993,860.00
PSI	NTRD	CPD	97629	REGENCY MARKETS NO.1 LLC C	0.16000	01/26/15	18,970,000.00	18,967,892.22	18,967,670.48
PSI	NTRD	CPD	97630	SALISBURY REC CO LLC CP	0.19000	03/02/15	25,000,000.00	24,992,083.33	24,991,485.00
PSI	NTRD	CPD	97632	BARTON CAPITAL LLC CP	0.13000	02/05/15	50,000,000.00	49,993,680.56	49,993,100.00
PSI	NTRD	CPD	97633	NATIXIS NY BRANCH CP	0.19000	02/05/15	50,000,000.00	49,990,763.89	49,992,100.00
PSI	NTRD	CPD	97636	ATLANTIC ASSET SEC LLC CP	0.23000	03/24/15	25,000,000.00	24,986,902.78	24,988,760.00
PSI	NTRD	CPD	97644	ABBEY NATIONAL NA LLC CP	0.15000	02/06/15	50,000,000.00	49,992,500.00	49,993,130.00
PSI	NTRD	CPD	97645	AUTOBAHN FUNDING CO LLC CP	0.13000	01/29/15	50,000,000.00	49,994,944.44	49,993,155.00
PSI	NTRD	CPD	97646	BARTON CAPITAL LLC CP	0.14000	02/05/15	27,000,000.00	26,996,325.00	26,996,274.00
PSI	NTRD	CPD	97647	BARTON CAPITAL LLC CP	0.22000	03/20/15	20,100,000.00	20,090,419.00	20,092,237.38
PSI	NTRD	CPD	97648	ATLANTIC ASSET SEC LLC CP	0.23000	03/30/15	50,000,000.00	49,971,888.89	49,975,400.00
PSI	NTRD	CPD	97654	ATLANTIC ASSET SEC LLC CP	0.21000	04/02/15	11,223,000.00	11,217,042.46	11,217,206.69

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		CPD Total					8,025,567,000.00	8,024,790,181.89	8,024,821,405.73
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,993,832.15	24,879,375.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,981,496.44	24,879,375.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,609,734.56	20,525,484.38
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,114,671.16	35,026,545.68
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,392,005.34	18,321,616.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,987,398.28	26,847,801.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,996,423.45	24,781,500.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,972,464.06	24,710,750.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,107,975.00
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,029,097.68	26,812,259.20
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,528.32	23,086,818.56
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,414,220.80
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,794,983.80
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,966,419.00	49,514,300.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,008,488.01	31,718,860.58
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,780,575.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,970,320.03	49,718,650.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,976,732.46	49,354,700.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,517,998.41	36,063,479.29
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,867,332.67	44,800,451.13
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,448,264.04
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,704,925.82	23,446,641.25
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,192,287.87	45,617,464.20
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,906,246.07	49,361,350.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,718.74	148,084.05
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,800,275.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,982,930.17	24,800,275.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,381.20	10,515,316.60
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,800,275.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,657,250.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,657,250.00

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PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,657,250.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,134,026.00
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,753,220.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,975,438.12	24,775,750.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,721,648.00
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,625,648.60	28,341,198.88
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,243,093.11
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,822,974.33
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,136,334.92	14,980,941.15
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,989,536.97	24,570,275.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,481,480.44	42,752,278.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,981,960.29	19,776,820.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,509,600.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,968,150.96	24,535,850.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,968,150.96	24,535,850.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,968,150.96	24,535,850.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,625,800.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,978,830.09	24,747,150.00
PSI	NTRD	FFCB	93461	FFCB 1.97 (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,995,522.59	19,915,800.00
PSI	NTRD	FFCB	93462	FFCB 1.97 (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,996,194.20	16,928,430.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,280,471.80	24,849,700.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,866,031.31	8,965,771.76
PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,417,819.44	24,415,205.50
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,571,751.29	16,601,463.05
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,563,857.26	32,666,238.00
PSI	NTRD	FFCB	94422	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,985,391.02	18,986,282.00
PSI	NTRD	FFCB	94423	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,992,311.06	19,985,560.00
PSI	NTRD	FFCB	94424	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,992,311.06	19,985,560.00
PSI	NTRD	FFCB	94464	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,003,375.00
PSI	NTRD	FFCB	94486	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,825,816.39	15,837,137.73
PSI	NTRD	FFCB	94487	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,449,516.51	9,456,276.43
PSI	NTRD	FFCB	94675	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	94676	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,003,450.00

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PSI	NTRD	FFCB	94677	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	94678	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	94679	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	94720	FFCB 1.81 (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,073,133.94
PSI	NTRD	FFCB	94758	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,751,216.25
PSI	NTRD	FFCB	94759	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,003,475.00
PSI	NTRD	FFCB	94760	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,003,475.00
PSI	NTRD	FFCB	94761	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,003,475.00
PSI	NTRD	FFCB	94762	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,003,475.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,941,324.86
PSI	NTRD	FFCB	94855	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	28,003,892.00
PSI	NTRD	FFCB	94900	FFCB 1.27 (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,976,840.75	24,902,625.00
PSI	NTRD	FFCB	95817	FFCB 1.875 (CALLABLE)	1.87500	04/23/19	13,950,000.00	13,950,000.00	13,952,050.65
PSI	NTRD	FFCB	95873	FFCB 1.87 (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,466,470.43	15,561,364.50
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,243,391.63	17,317,709.07
PSI	NTRD	FFCB	95961	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	25,040,225.00
PSI	NTRD	FFCB	95970	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,276,146.25
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	24,986,425.00
PSI	NTRD	FFCB	96570	FFCB 1.98 (CALLABLE)	1.98000	08/12/19	15,880,000.00	15,866,064.28	15,841,808.60
PSI	NTRD	FFCB	96579	FFCB 1.98 (CALLABLE)	1.98000	08/12/19	9,750,000.00	9,750,000.00	9,726,551.25
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,900,819.60
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,900,819.60
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,350.49	20,053,920.00
PSI	NTRD	FFCB	97393	FFCB 1.32 (CALLABLE)	1.32000	03/12/18	25,000,000.00	25,000,000.00	24,971,725.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	24,938,725.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	24,938,725.00
PSI	NTRD	FFCB	97611	FFCB 1.99 (CALLABLE)	1.99000	12/26/19	25,000,000.00	24,952,578.17	24,908,550.00
PSI	NTRD	FFCB	97639	FFCB 1.99 (CALLABLE)	1.99000	12/26/19	25,000,000.00	24,962,541.16	24,908,550.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,987,513.69	24,925,150.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	24,925,150.00
		FFCB Total					2,271,324,000.00	2,268,521,858.73	2,255,786,296.57
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	06/12/15	19,045,000.00	19,098,724.55	19,267,331.33

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PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	03/13/15	50,000,000.00	50,069,202.27	50,252,650.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	03/13/15	9,160,000.00	9,172,677.86	9,206,285.48
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,073,559.79	25,255,400.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,107,914.33	50,438,050.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,961,527.14	45,015,120.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,993,489.87	24,921,950.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,662.28	24,857,100.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,921,000.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,710,842.05
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,608,800.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,985,427.53	24,682,925.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,836,463.83
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,531,900.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,192,573.25	44,517,570.40
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,991,784.57	49,245,100.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,990,798.72	27,577,256.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,868,017.05	45,232,017.30
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,965,160.18	49,272,350.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,919,819.11	37,392,786.42
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,645,956.93
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,531,900.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,464,400.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,449,950.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,755,251.65	31,453,516.00
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,537,700.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,491,700.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,991,345.28	24,756,600.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,108,628.40
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,633,050.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,351,113.10
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,072,329.55
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,891,525.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,135,509.38	42,976,733.70

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PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,179,709.42	22,136,451.40
PSI	NTRD	FHLB	94441	FHLB 1.71 (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,990,334.06	25,003,175.00
PSI	NTRD	FHLB	94454	FHLB 1.25 (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,352,175.79	23,356,546.20
PSI	NTRD	FHLB	94465	FHLB 1.74 (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,465,959.44	19,487,338.20
PSI	NTRD	FHLB	94674	FHLB 1.80 (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,652,787.75
PSI	NTRD	FHLB	94854	FHLB 1.80 (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,545,455.22	11,551,570.80
PSI	NTRD	FHLB	95689	FHLB 0.125	0.12500	03/20/15	50,000,000.00	49,998,217.14	49,992,650.00
PSI	NTRD	FHLB	95816	FHLB 2.07 (CALLABLE)	2.07000	04/15/19	13,995,000.00	13,995,000.00	13,997,085.26
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,979,945.59	24,953,800.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,959,888.34	49,907,600.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,933,650.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,933,650.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,933,650.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,933,650.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,965,870.69	49,924,300.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,378,566.79	31,352,460.40
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	24,958,430.41	24,891,525.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,943,000.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,943,000.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,935,604.55	49,872,050.00
		FHLB Total					1,853,370,000.00	1,852,375,602.25	1,842,807,940.50
PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,921,138.89	49,912,100.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,921,138.89	49,912,100.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,913,409.72	49,911,350.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,913,409.72	49,911,350.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,968,455.56	19,964,840.00
		FHLD Total					220,000,000.00	219,637,552.78	219,611,740.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	09/10/15	25,000,000.00	25,021,592.04	25,256,300.00
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,630,750.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,070,550.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,993,739.75	49,728,000.00

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PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,013,800.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,738,750.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,732,050.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,732,050.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,733,400.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,737,500.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,925,840.55
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,773,175.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,657,377.18
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,771,350.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,771,350.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,771,350.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,536,700.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,536,700.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,994,112.81	24,768,350.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,768,350.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,025,508.90
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,458,400.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,185,320.40
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,394,150.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,595,200.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,517,617.80
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,604,925.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,676,217.64
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,657,218.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,765,431.14	24,813,375.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,972,277.30	17,944,326.40
PSI	NTRD	FHLM	94737	FHLMC 1.8 (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,063,075.00
PSI	NTRD	FHLM	94738	FHLMC 1.80 (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,063,075.00
PSI	NTRD	FHLM	94741	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,990,094.47	25,057,850.00
PSI	NTRD	FHLM	94743	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,976,200.66	25,057,850.00
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,793,520.30	49,732,300.00

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PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,147,800.24	4,142,700.59
PSI	NTRD	FHLM	95845	FHLMC 2.02 (CALLABLE)	2.02000	05/13/19	25,000,000.00	25,000,000.00	25,008,300.00
PSI	NTRD	FHLM	95903	FHLMC 1.00 (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,990,000.00	25,035,400.00
PSI	NTRD	FHLM	96436	FHLMC 1.20 (CALLABLE)	1.20000	08/18/17	25,000,000.00	25,000,000.00	25,036,175.00
PSI	NTRD	FHLM	96438	FHLMC 2.00 (CALLABLE)	2.00000	08/20/19	25,000,000.00	25,000,000.00	25,064,275.00
PSI	NTRD	FHLM	96451	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	20,000,000.00	20,000,000.00	19,983,940.00
PSI	NTRD	FHLM	96453	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	25,000,000.00	25,000,000.00	24,979,925.00
PSI	NTRD	FHLM	96632	FHLMC 2.04 (CALLABLE)	2.04000	09/19/19	25,000,000.00	25,000,000.00	25,072,600.00
PSI	NTRD	FHLM	96710	FHLMC 1.75 (CALLABLE)	1.75000	12/26/18	25,000,000.00	25,000,000.00	25,000,625.00
PSI	NTRD	FHLM	96711	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,003,850.00
PSI	NTRD	FHLM	96712	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,003,850.00
PSI	NTRD	FHLM	96713	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,003,850.00
PSI	NTRD	FHLM	96726	FHLMC 1.35 (CALLABLE)	1.35000	12/29/17	25,000,000.00	25,000,000.00	25,054,700.00
PSI	NTRD	FHLM	96756	FHLMC 1.30 (CALLABLE)	1.30000	09/29/17	25,000,000.00	25,000,000.00	25,058,325.00
PSI	NTRD	FHLM	96761	FHLMC 2.10 (CALLABLE)	2.10000	09/26/19	25,000,000.00	25,000,000.00	25,086,225.00
PSI	NTRD	FHLM	97376	FHLMC 1.50 (CALLABLE)	1.50000	06/29/18	25,000,000.00	25,000,000.00	24,905,525.00
PSI	NTRD	FHLM	97406	FHLMC 1.25 (CALLABLE)	1.25000	12/05/17	25,000,000.00	24,958,601.97	24,942,925.00
PSI	NTRD	FHLM	97407	FHLMC 1.30 (CALLABLE)	1.30000	12/18/17	25,000,000.00	25,000,000.00	24,979,700.00
PSI	NTRD	FHLM	97408	FHLMC 1.33 (CALLABLE)	1.33000	12/18/17	25,000,000.00	25,000,000.00	24,983,075.00
PSI	NTRD	FHLM	97409	FHLMC 1.35 (CALLABLE)	1.35000	12/26/17	25,000,000.00	25,000,000.00	24,932,625.00
PSI	NTRD	FHLM	97410	FHLMC 1.33 (CALLABLE)	1.33000	12/26/17	25,000,000.00	25,000,000.00	24,978,750.00
PSI	NTRD	FHLM	97411	FHLMC 1.34 (CALLABLE)	1.34000	12/18/17	25,000,000.00	25,000,000.00	24,984,675.00
PSI	NTRD	FHLM	97425	FHLMC 1.35 (CALLABLE)	1.35000	12/18/17	25,000,000.00	25,000,000.00	24,964,925.00
PSI	NTRD	FHLM	97426	FHLMC 1.35 (CALLABLE)	1.35000	12/20/17	25,000,000.00	25,000,000.00	24,963,125.00
PSI	NTRD	FHLM	97446	FHLMC 1.375 (CALLABLE)	1.37500	12/26/17	25,000,000.00	25,000,000.00	25,012,800.00
PSI	NTRD	FHLM	97471	FHLMC 1.375 (CALLABLE)	1.37500	12/26/17	25,000,000.00	24,997,513.69	25,039,125.00
		FHLM Total					1,948,870,000.00	1,948,105,884.37	1,940,726,092.46
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,928,458.33	49,932,700.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,928,458.33	49,932,700.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,927,041.67	49,925,400.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,927,041.67	49,925,400.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,914,180.56	49,919,300.00

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PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,957,090.27	24,959,650.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,918,819.44	49,919,300.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,918,819.44	49,919,300.00
		FHLMD Total					375,000,000.00	374,419,909.71	374,433,750.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,274,775.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,995,704.41	25,277,575.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	07/28/15	25,000,000.00	25,108,596.03	25,310,150.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,042,520.11	35,398,300.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,984,448.71	25,275,675.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,199,436.81	50,673,950.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,185,787.14	50,673,950.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,462,314.75	53,988,450.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,462,314.75	53,988,450.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,138,510.00	50,673,950.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,158,500.14	50,673,950.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,212,255.06	50,448,250.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,387,860.42	50,673,950.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,193,930.21	25,336,975.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,341,609.37	50,673,950.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,341,609.37	50,673,950.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,212,255.06	50,448,250.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,675,520.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,162.02	14,760,825.75
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,641.81	14,656,084.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,068,561.87	49,833,450.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,582,229.60	12,523,145.99
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,820,950.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,487,450.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,487,450.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,989,687.84	49,487,450.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,163,000.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,169,316.68

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PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,284,225.15
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,084,200.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,886,177.96	20,504,028.60
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,265,600.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	49,293,050.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,127,750.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,129,300.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,125,750.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,127,750.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,738,325.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,774,450.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	49,327,000.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,593,898.60	35,632,332.60
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,598,400.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,598,400.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,611,700.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,563,525.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,972,487.09	24,575,650.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,878,805.01	12,748,469.48
PSI	NTRD	FNMA	94065	FNMA 1.50 (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,675,203.73	24,963,325.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,368,484.12	48,968,950.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,016,038.35	29,773,121.60
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,160,871.45	23,139,787.77
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,629,296.39	24,617,100.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,771,138.76	42,763,873.61
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,186,332.04	46,134,370.50
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,240,750.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,240,750.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,240,750.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,633,472.58	29,577,856.04
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,674,266.98	50,240,750.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	25,199,925.00
PSI	NTRD	FNMA	96496	FNMA 2.10 (CALLABLE)	2.10000	08/20/19	25,000,000.00	25,000,000.00	25,067,850.00

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PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	25,189,550.00
PSI	NTRD	FNMA	97642	FNMA 2.03 (CALLABLE)	2.03000	12/30/19	25,000,000.00	25,000,000.00	24,957,525.00
		FNMA Total					2,377,994,000.00	2,384,385,408.54	2,376,955,283.57
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,199,350.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,199,350.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FR	0.35460	06/25/15	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FR	0.35460	06/25/15	50,000,000.00	50,000,000.00	50,030,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	100,060,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTO	1.17910	01/12/15	21,500,000.00	21,503,842.14	21,489,250.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FR	0.38360	04/27/15	50,000,000.00	50,001,569.51	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.38075	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					121,500,000.00	121,505,411.65	121,439,250.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,133,150.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,130,700.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,994,850.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,044,800.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,700,600.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,700,600.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	48,575,750.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	48,673,600.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	48,714,100.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	48,745,200.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,720,900.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	48,711,750.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	48,702,950.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,720,900.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	48,747,900.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,302,950.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,250,700.00

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PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,133,675.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,133,675.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,171,700.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,171,700.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,133,675.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,121,125.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,109,400.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	48,406,150.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,203,075.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,203,075.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	48,521,550.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,561,125.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,556,050.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	24,738,450.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	24,737,725.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,735,525.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,747,400.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,734,250.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,734,250.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,037.79	24,733,200.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,775,150.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,775,150.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,775,150.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	2.00000	01/07/19	25,000,000.00	25,000,000.00	24,844,125.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	2.50000	05/07/19	25,000,000.00	25,000,000.00	24,456,250.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	2.55000	05/13/19	25,000,000.00	25,000,000.00	24,705,075.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	2.62500	05/15/19	25,000,000.00	25,000,000.00	24,745,525.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	2.50000	05/07/19	25,000,000.00	25,000,000.00	24,456,250.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	24,830,975.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	2.55000	05/22/19	25,000,000.00	24,989,003.29	24,702,125.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	3.15000	08/20/19	25,000,000.00	25,000,000.00	24,640,375.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	3.00000	08/28/19	25,000,000.00	25,000,000.00	24,700,325.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	7.25000	10/02/19	25,000,000.00	25,000,000.00	24,639,350.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	3.05000	09/26/19	25,000,000.00	25,000,000.00	24,403,500.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	8.12500	10/09/19	25,000,000.00	25,000,000.00	24,661,400.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	6.25000	12/30/19	25,000,000.00	25,000,000.00	24,808,400.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	7.25000	12/23/19	25,000,000.00	25,000,000.00	24,851,675.00
		MCPN Total					1,775,000,000.00	1,774,985,041.08	1,736,928,975.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,573.93	49,401,650.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.85000	09/27/17	8,380,000.00	8,380,000.00	8,358,052.78
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.87500	12/11/17	50,000,000.00	50,000,000.00	49,962,350.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,682,400.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85000	12/18/17	50,000,000.00	50,000,000.00	49,852,650.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.90000	12/13/17	50,000,000.00	50,000,000.00	49,829,700.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,877,700.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,779,375.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,876,450.00
PSI	NTRD	MCSA	94740	FHLMC 1.375 (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,042,750.00
PSI	NTRD	MCSA	96437	FHLB 1.50 (CALLABLE)	1.50000	08/20/19	15,000,000.00	15,000,000.00	15,028,170.00
PSI	NTRD	MCSA	96449	FHLMC 1.50 (CALLABLE)	1.50000	08/20/19	25,000,000.00	25,000,000.00	25,047,275.00
PSI	NTRD	MCSA	96450	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,046,925.00
PSI	NTRD	MCSA	96452	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,046,275.00
PSI	NTRD	MCSA	96477	FHLMC 1.50 (CALLABLE)	1.50000	08/26/19	25,000,000.00	25,000,000.00	25,051,750.00
PSI	NTRD	MCSA	96479	FHLMC 1.50 (CALLABLE)	1.50000	08/28/19	25,000,000.00	25,000,000.00	25,054,525.00
PSI	NTRD	MCSA	96499	FHLB 7.00 (CALLABLE)	3.00000	08/28/19	25,000,000.00	25,000,000.00	24,750,600.00
PSI	NTRD	MCSA	96528	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	8,500,000.00	8,500,000.00	8,515,954.50
PSI	NTRD	MCSA	96619	FHLMC 1.50 (CALLABLE)	1.50000	09/04/19	25,000,000.00	25,000,000.00	25,020,825.00
PSI	NTRD	MCSA	96648	FHLMC 1.55 (CALLABLE)	1.55000	09/16/19	25,000,000.00	25,000,000.00	25,042,250.00
PSI	NTRD	MCSA	96680	FHLMC 1.50 (CALLABLE)	1.50000	09/26/19	25,000,000.00	25,000,000.00	25,046,300.00
PSI	NTRD	MCSA	97392	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	24,985,175.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.50000	12/18/19	25,000,000.00	25,000,000.00	25,028,900.00
PSI	NTRD	MCSA	97492	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	24,976,375.00
PSI	NTRD	MCSA	97521	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	25,000,000.00	25,000,000.00	24,924,050.00
PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.50000	12/27/19	25,000,000.00	25,000,000.00	24,822,200.00
		MCSA Total					745,880,000.00	745,877,573.93	744,050,627.28

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NCD1	97087	MUFG UNION BANK NA CD	0.17000	01/02/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	97088	MUFG UNION BANK NA CD	0.17000	01/02/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	97105	MUFG UNION BANK NA CD	0.16000	01/02/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	97230	MUFG UNION BANK NA CD	0.16000	01/20/15	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	NCD1	97231	MUFG UNION BANK NA CD	0.16000	01/20/15	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	NCD1	97261	MUFG UNION BANK NA CD	0.15000	01/05/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	NCD1	97360	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	49,995,700.00
PSI	NTRD	NCD1	97365	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	49,995,700.00
PSI	NTRD	NCD1	97420	MUFG UNION BANK NA CD	0.16000	01/30/15	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	NCD1	97431	MUFG UNION BANK NA CD	0.13000	01/20/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	NCD1	97432	MUFG UNION BANK NA CD	0.13000	01/20/15	25,000,000.00	25,000,000.00	25,000,125.00
PSI	NTRD	NCD1	97462	MUFG UNION BANK NA CD	0.16000	01/30/15	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	NCD1	97487	WELLS FARGO BANK NA CD	0.17000	03/02/15	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	NCD1	97531	WELLS FARGO BANK NA CD	0.18000	03/16/15	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	NCD1	97542	WELLS FARGO BANK NA CD	0.18000	03/17/15	50,000,000.00	50,000,000.00	50,003,150.00
		NCD1 Total					700,000,000.00	700,000,000.00	700,005,125.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,696,005.27	50,500,000.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,688,099.97	50,500,000.00
		NOTE Total					100,000,000.00	99,384,105.24	101,000,000.00
PSI	NTRD	TBIL	95554	UST BILL	0.12000	03/05/15	50,000,000.00	49,989,500.00	49,998,500.00
PSI	NTRD	TBIL	95555	UST BILL	0.12300	03/05/15	50,000,000.00	49,989,237.50	49,998,500.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,937,656.25	49,923,700.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,937,656.25	49,923,700.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,938,203.12	49,923,700.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,938,203.12	49,923,700.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,931,093.75	49,923,700.00
PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,931,093.75	49,923,700.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,931,093.75	49,923,700.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,896,385.42	49,896,700.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,896,385.42	49,896,700.00

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		TBIL Total					550,000,000.00	549,316,508.33	549,256,300.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	50,000,000.00	50,000,581.71	50,011,750.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	25,000,000.00	25,000,290.86	25,005,875.00
PSI	NTRD	YANK1	96862	WEST PAC BANKING CORP NY C	0.26000	06/30/15	50,000,000.00	50,001,247.55	49,997,400.00
PSI	NTRD	YANK1	97057	NORDEA BANK FINLAND PLC NY	0.14000	01/20/15	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	97058	CREDIT AGRICOLE CIB NY CD	0.18000	01/20/15	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	97092	CANADIAN IMP. BK OF COM NY	0.10000	01/02/15	50,000,000.00	50,000,013.89	49,999,850.00
PSI	NTRD	YANK1	97093	CANADIAN IMP. BK OF COM NY	0.10000	01/02/15	50,000,000.00	50,000,013.89	49,999,850.00
PSI	NTRD	YANK1	97094	CREDIT AGRICOLE CIB NY CD	0.16000	01/02/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	97095	TORONTO DOMINION BANK NY C	0.10000	01/02/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	97096	TORONTO DOMINION BANK NY C	0.10000	01/02/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	97106	LLOYDS TSB BANK PLC NY CD	0.14000	01/02/15	25,000,000.00	25,000,000.00	24,999,975.00
PSI	NTRD	YANK1	97114	NORDEA BANK FINLAND PLC NY	0.14000	01/30/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97123	BANK OF MONTREAL CHICAGO C	0.12000	01/02/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	97130	BNP PARIBAS SF CD	0.17000	01/02/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97184	CREDIT SUISSE NY CD	0.22000	02/13/15	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	97194	LLOYDS TSB BANK PLC NY CD	0.13000	01/15/15	25,000,000.00	25,000,000.00	24,999,775.00
PSI	NTRD	YANK1	97222	TORONTO DOMINION BANK NY C	0.11000	01/06/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	97262	DNB BANK ASA NY CD	0.15000	02/24/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97263	SVENSKA HANDELSBANKEN NY C	0.17500	02/23/15	50,000,000.00	50,000,367.90	49,998,850.00
PSI	NTRD	YANK1	97264	NORDEA BANK FINLAND PLC NY	0.20000	04/20/15	50,000,000.00	50,001,512.71	49,999,950.00
PSI	NTRD	YANK1	97267	UBS AG STAMFORD CT CD	0.20000	04/20/15	50,000,000.00	50,000,000.00	49,995,400.00
PSI	NTRD	YANK1	97282	BANK OF MONTREAL CHICAGO C	0.11000	01/02/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	97289	TORONTO DOMINION BANK NY C	0.12500	01/30/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	97293	NORDEA BANK FINLAND PLC NY	0.20500	04/20/15	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	97303	LLOYDS TBS BANK PLC NY CD	0.12000	01/05/15	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	97309	TORONTO DOMINION BANK NY C	0.11500	01/20/15	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	97310	CREDIT SUSSIE NY CD	0.22000	02/20/15	50,000,000.00	50,000,694.10	50,001,400.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	49,963,600.00
PSI	NTRD	YANK1	97320	NORDEA BANK FINLAND PLC NY	0.15000	03/02/15	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97323	CREDIT SUISSE NY CD	0.18000	02/02/15	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	97324	SVENSKA HANDELSBANKEN NY C	0.17000	03/02/15	50,000,000.00	50,000,833.00	49,996,600.00

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PSI	NTRD	YANK1	97367	TORONTO DOMINION BANK NY C	0.13000	01/05/15	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	97385	CREDIT SUISSE NY CD	0.18000	02/02/15	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	97386	BNP PARIBAS SF CD	0.19000	02/05/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	97387	LLOYDS TSB BANK PLC NY CD	0.11000	01/13/15	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	97389	SOCIETE GENERALE NY CD	0.19000	02/03/15	50,000,000.00	50,000,000.00	49,997,600.00
PSI	NTRD	YANK1	97402	SVENSKA HANDELSBANKEN NY C	0.17000	03/05/15	50,000,000.00	50,000,000.00	49,996,400.00
PSI	NTRD	YANK1	97403	LLOYDS TSB BANK PLC NY CD	0.15000	02/04/15	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	YANK1	97404	SOCIETE GENERALE NY CD	0.19000	02/02/15	50,000,000.00	50,000,444.31	49,997,700.00
PSI	NTRD	YANK1	97422	TORONTO DOMINION NY CD	0.12500	01/09/15	50,000,000.00	50,000,055.55	50,000,050.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,004,854.32	49,975,600.00
PSI	NTRD	YANK1	97456	BANK OF MONTREAL CHICAGO C	0.12000	01/15/15	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	97457	BANK OF MONTREAL CHICAGO C	0.12000	01/15/15	25,000,000.00	25,000,000.00	24,999,775.00
PSI	NTRD	YANK1	97465	CREDIT SUISSE NY CD	0.18000	02/02/15	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	97481	BANK OF MONTREAL CHICAGO C	0.12000	01/20/15	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	YANK1	97505	CANADIAN IMP. BK OF COM NY	0.10000	01/20/15	50,000,000.00	50,000,263.86	49,998,600.00
PSI	NTRD	YANK1	97515	SVENSKA HANDELSBANKEN NY C	0.17500	03/13/15	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	YANK1	97520	CANADIAN IMP. BK OF COM NY	0.15000	02/17/15	50,000,000.00	50,000,652.62	49,997,300.00
PSI	NTRD	YANK1	97528	CANADIAN IMP. BK OF COM NY	0.10000	01/21/15	50,000,000.00	50,000,277.76	49,998,500.00
PSI	NTRD	YANK1	97541	SVENSKA HANDELSBANKEN NY C	0.16500	02/18/15	50,000,000.00	50,000,333.24	49,998,300.00
PSI	NTRD	YANK1	97543	BNP PARIBAS SF CD	0.21000	02/13/15	50,000,000.00	50,000,000.00	50,001,800.00
PSI	NTRD	YANK1	97569	TORONTO DOMINION BANK NY C	0.12500	01/23/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	97586	BANK OF NOVA SCOTIA HOUSTO	0.12000	02/23/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97588	SVENSKA HANDELSBANKEN NY C	0.20000	03/23/15	50,000,000.00	50,000,562.23	49,998,850.00
PSI	NTRD	YANK1	97589	DNB BANK ASA NY CD	0.15000	03/24/15	50,000,000.00	50,000,000.00	49,997,650.00
PSI	NTRD	YANK1	97590	BANK OF NOVA SCOTIA HOUSTO	0.12000	02/25/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97591	BANK OF NOVA SCOTIA HOUSTO	0.12000	02/24/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	49,980,500.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	24,990,250.00
PSI	NTRD	YANK1	97595	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	49,991,200.00
PSI	NTRD	YANK1	97596	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	49,991,200.00
PSI	NTRD	YANK1	97600	DNB BANK ASA NY CD	0.15000	03/25/15	50,000,000.00	50,000,000.00	49,997,650.00
PSI	NTRD	YANK1	97606	BANK OF NOVA SCOTIA HOUSTO	0.12000	02/24/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97609	RABOBANK NEDERLAND NV NY C	0.26500	06/30/15	50,000,000.00	50,000,000.00	49,993,700.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	97610	RABOBANK NEDERLAND NV NY C	0.26500	06/30/15	50,000,000.00	50,000,000.00	49,993,700.00
PSI	NTRD	YANK1	97617	BNP PARIBAS SF CD	0.20000	02/04/15	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	97618	BANK OF NOVA SCOTIA HOUSTO	0.12000	02/26/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97619	BANK OF NOVA SCOTIA HOUSTO	0.12000	02/26/15	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	97631	NORDEA BANK FINLAND PLC NY	0.15000	03/30/15	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	97634	DNB BANK ASA NY CD	0.15000	03/30/15	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	97635	DNB BANK ASA NY CD	0.15000	03/31/15	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	97643	SVENSKA HANDELSBANKEN NY C	0.19500	03/31/15	50,000,000.00	50,001,235.54	49,993,129.00
PSI	NTRD	YANK1	97649	SVENSKA HANDELSBANKEN NY C	0.19500	03/30/15	50,000,000.00	50,000,000.00	49,993,205.00
PSI	NTRD	YANK1	97652	SOCIETE GENERALE NY CD	0.19000	02/27/15	50,000,000.00	50,000,791.44	49,999,194.50
PSI	NTRD	YANK1	97653	LLOYDS TSB BANK PLC NY CD	0.17000	02/27/15	50,000,000.00	50,000,000.00	49,997,584.00
		YANK1 Total					3,600,000,000.00	3,600,015,026.48	3,599,837,607.50
	NTRD Total						25,196,505,000.00	25,195,356,614.93	25,118,377,188.61
				NTRD Historical Cost				**25,208,393,855.72**	

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PSI	TRADE	FNMA	93272	FNMA 0.875	0.87500	05/21/18	50,000,000.00	49,794,000.00	49,168,600.00
		FNMA Total					50,000,000.00	49,794,000.00	49,168,600.00
PSI	TRADE	NOTE	93206	USTN 0.625	0.62500	04/30/18	50,000,000.00	49,698,619.12	48,984,400.00
PSI	TRADE	NOTE	93207	USTN 0.625	0.62500	04/30/18	50,000,000.00	49,698,619.12	48,984,400.00
PSI	TRADE	NOTE	97592	USTN 1.50	1.50000	11/30/19	50,000,000.00	49,525,553.20	49,683,590.00
		NOTE Total					150,000,000.00	148,922,791.44	147,652,390.00
	TRADE Total						200,000,000.00	198,716,791.44	196,820,990.00
				TRADE Historical Cost				**198,321,000.00**	
				PSI Total			**25,396,505,000.00**	**25,394,073,406.37**	**25,315,198,178.61**
				PSI Historical Cost				**25,406,714,855.72**	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,295.42	92,849.24
		BOND Total					85,000.00	85,295.42	92,849.24
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,295.42	92,849.24
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,682,700.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	1,200,000.00	1,200,000.00	1,185,142.80
		FFCB Total					11,200,000.00	11,200,000.00	10,867,842.80
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,207.06	811,097.43
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,791,888.00
		FHLB Total					8,818,225.81	8,817,207.06	8,602,985.43
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,965.78	1,437,387.00
		FHLM Total					1,500,000.00	1,493,965.78	1,437,387.00
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,240.14	5,951,970.00
		FNMA Total					6,000,000.00	5,995,240.14	5,951,970.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,918,853.00
		MCSA Total					3,000,000.00	3,000,000.00	2,918,853.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						30,518,225.81	30,506,412.98	29,779,038.23
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,923.40	128,750.44
		FFCB Total					130,000.00	129,923.40	128,750.44
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	470,004.30
		FHLM Total					476,000.00	476,000.00	470,004.30
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,696.60	1,559,080.52

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		FNMA Total					1,573,000.00	1,572,696.60	1,559,080.52
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,395,480.80
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,851.38
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.70000	12/14/17	800,000.00	800,000.00	795,881.60
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.70000	12/28/17	188,000.00	188,000.00	187,429.61
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	198,141.20
SPI	SANIT	MCSA	95445	FHLMC 1.55 (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	490,259.66
SPI	SANIT	MCSA	95523	FNMA 1.50 (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	226,777.44
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,057,679.65
SPI	SANIT	MCSA	97377	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	50,000,000.00	50,000,000.00	49,756,850.00
SPI	SANIT	MCSA	97378	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	50,000,000.00	50,000,000.00	49,756,850.00
SPI	SANIT	MCSA	97379	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	50,000,000.00	50,000,000.00	49,756,850.00
SPI	SANIT	MCSA	97380	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	29,660,000.00	29,660,000.00	29,515,763.42
		MCSA Total					184,127,000.00	184,127,000.00	183,244,814.76
	SANIT - SANITATION DISTRICT Total						186,306,000.00	186,305,620.00	185,402,650.02
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/15	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/15	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/15	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/15	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/15	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/15	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/15	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/15	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/15	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/15	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/15	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/15	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/15	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/15	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/15	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/15	263,334.33	263,334.33	263,334.33

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SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/15	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/15	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/15	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/15	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/15	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/15	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/15	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/15	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/15	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/15	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/15	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/15	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/15	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/15	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/15	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/15	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/15	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/15	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/15	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/15	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/15	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/15	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/15	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/15	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/15	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/15	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/15	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/15	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/15	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/15	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/15	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/15	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/15	60,335.73	60,335.73	60,335.73

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SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/15	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/15	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/15	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/15	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/15	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/15	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0.00000	12/31/15	23,772.24	23,772.24	23,772.24
		CTDQ Total					39,038,817.06	39,038,817.06	39,038,817.06
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,038,817.06	39,038,817.06	39,038,817.06
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,054,620.00
		FFCB Total					10,000,000.00	10,000,000.00	10,054,620.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,054,620.00
SPI	SCP66	FHLB	97538	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	10,000,000.00	10,000,000.00	9,987,050.00
		FHLB Total					10,000,000.00	10,000,000.00	9,987,050.00
	SCP66 - SCAQMD-CMP SPE REV FUND Total						10,000,000.00	10,000,000.00	9,987,050.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,054,620.00
		FFCB Total					10,000,000.00	10,000,000.00	10,054,620.00
	SCP6F - MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,054,620.00

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SPI	SCP6U	FHLM	97535	FHLMC 1.35 (CALLABLE)	1.35000	12/26/17	5,000,000.00	5,000,000.00	4,986,525.00
		FHLM Total					5,000,000.00	5,000,000.00	4,986,525.00
	SCP6U - FUND 58 MITIGATION FEE Total						5,000,000.00	5,000,000.00	4,986,525.00
SPI	SCP88	FHLM	97536	FHLMC 1.30 (CALLABLE)	1.30000	12/26/17	5,000,000.00	4,999,500.92	5,002,780.00
		FHLM Total					5,000,000.00	4,999,500.92	5,002,780.00
	SCP88 - SC-BP ARCO SETTLE PROJECT FUND Total						5,000,000.00	4,999,500.92	5,002,780.00
SPI	SCU5F	FHLB	97537	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	10,000,000.00	10,000,000.00	9,987,050.00
		FHLB Total					10,000,000.00	10,000,000.00	9,987,050.00
	SCU5F - CLEAN FUEL PROGRAM FUND Total						10,000,000.00	10,000,000.00	9,987,050.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						89,038,817.06	89,038,317.98	89,111,462.06
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/15	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/15	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/15	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/15	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/15	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/15	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/15	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/15	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/15	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/15	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/15	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/15	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/15	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/15	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/15	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/15	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/15	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/15	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/15	132,118.17	132,118.17	132,118.17

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	38537 S OF C LAIF		0.00000	12/31/15	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281 S OF C LAIF		0.00000	12/31/15	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072 S OF C LAIF		0.00000	12/31/15	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891 S OF C LAIF		0.00000	12/31/15	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416 S OF C LAIF		0.00000	12/31/15	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149 S OF C LAIF		0.00000	12/31/15	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226 S OF C LAIF		0.00000	12/31/15	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234 S OF C LAIF		0.00000	12/31/15	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086 S OF C LAIF		0.00000	12/31/15	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123 S OF C LAIF		0.00000	12/31/15	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347 S OF C LAIF		0.00000	12/31/15	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499 S OF C LAIF		0.00000	12/31/15	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798 S OF C LAIF		0.00000	12/31/15	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781 S OF C LAIF		0.00000	12/31/15	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467 S OF C LAIF		0.00000	12/31/15	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668 S OF C LAIF		0.00000	12/31/15	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918 S OF C LAIF		0.00000	12/31/15	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074 S OF C LAIF		0.00000	12/31/15	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612 S OF C LAIF		0.00000	12/31/15	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053 S OF C LAIF		0.00000	12/31/15	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106 S OF C LAIF		0.00000	12/31/15	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183 S OF C LAIF		0.00000	12/31/15	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110 S OF C LAIF		0.00000	12/31/15	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968 S OF C LAIF		0.00000	12/31/15	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782 S OF C LAIF		0.00000	12/31/15	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003 S OF C LAIF		0.00000	12/31/15	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952 S OF C LAIF		0.00000	12/31/15	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951 S OF C LAIF		0.00000	12/31/15	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798 S OF C LAIF		0.00000	12/31/15	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818 S OF C LAIF		0.00000	12/31/15	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719 S OF C LAIF		0.00000	12/31/15	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518 S OF C LAIF		0.00000	12/31/15	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360 S OF C LAIF		0.00000	12/31/15	151,399.04	151,399.04	151,399.04

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	71269 S OF C LAIF		0.00000	12/31/15	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330 S OF C LAIF		0.00000	12/31/15	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504 S OF C LAIF		0.00000	12/31/15	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485 S OF C LAIF		0.00000	12/31/15	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693 S OF C LAIF		0.00000	12/31/15	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131 S OF C LAIF		0.00000	12/31/15	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104 S OF C LAIF		0.00000	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000 S OF C LAIF		0.00000	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882 S OF C LAIF		0.00000	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621 S OF C LAIF		0.00000	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265 S OF C LAIF		0.00000	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963 S OF C LAIF		0.00000	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761 S OF C LAIF		0.00000	12/31/15	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552 S OF C LAIF		0.00000	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323 S OF C LAIF		0.00000	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020 S OF C LAIF		0.00000	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931 S OF C LAIF		0.00000	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696 S OF C LAIF		0.00000	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360 S OF C LAIF		0.00000	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085 S OF C LAIF		0.00000	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970 S OF C LAIF		0.00000	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872 S OF C LAIF		0.00000	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624 S OF C LAIF		0.00000	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361 S OF C LAIF		0.00000	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234 S OF C LAIF		0.00000	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993 S OF C LAIF		0.00000	12/31/15	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693 S OF C LAIF		0.00000	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336 S OF C LAIF		0.00000	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110 S OF C LAIF		0.00000	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790 S OF C LAIF		0.00000	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362 S OF C LAIF		0.00000	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978 S OF C LAIF		0.00000	12/31/15	6,189.50	6,189.50	6,189.50
		CTDQ Total					10,164,408.74	10,164,408.74	10,164,408.74

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,164,408.74	10,164,408.74	10,164,408.74
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/15	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/15	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/15	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/15	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/15	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/15	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/15	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/15	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/15	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/15	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0.00000	12/31/15	23.32	23.32	23.32
		CTDQ Total					38,301.55	38,301.55	38,301.55
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,301.55	38,301.55	38,301.55
				SPI Total			320,960,753.16	320,948,356.67	319,398,709.84
				SPI Historical Total				320,950,614.55	

TRUSTEE & MANAGED FUNDS
AS OF 12/31/14
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,385,440.58
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,385,440.58

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/14
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	418,721.64
03/08/06	CCTSA TOBACCO BONDS 2006	28,520,776.12
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,246.56
12/21/11	LAC-CAL 2011 SERIES A	2,037,593.96
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$31,716,338.28

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/14
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,305,697.11
03/21/12	DISNEY PROJECT, 2012	4,201,670.08
12/02/02	MASTER REFUNDING 2002B	1,785,034.16
03/02/05	MASTER REFUNDING 2005A	17,889,122.89
12/13/06	MASTER REFUNDING 2006 A & B	35,755,236.58
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	161,914,565.72
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	52,517,337.69
04/09/13	COMMERCIAL PAPER 2013	6,689,732.01
06/26/14	COMMERCIAL PAPER 2014	1,008,566.93
01/05/06	CALABASAS LANDFILL 2005	2,387,564.92
	U.S. BANK - TRUSTEE TOTAL	$291,454,528.09

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/14
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,893.13
	TREASURER TOTAL	$301,893.13

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 12/31/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
92575	COCA COLA COMPANY FRN	0.21	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR+65bp
91175	NORDEA BANK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,036,739.73	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**75,000,000.00**	**75,036,739.73**	
CNFM						
97132	ROYAL BANK OF CANCADA NY FRN	0.20	05/06/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97132	ROYAL BANK OF CANCADA NY FRN	0.20	05/06/15	20,000,000.00	20,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97348	ROYAL BANK OF CANCADA NY FRN	0.25	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**120,000,000.00**	**120,000,000.00**	
CNFRQ						
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.53	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**50,000,000.00**	**50,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.18	01/12/15	21,500,000.00	21,503,842.14	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.38	04/27/15	50,000,000.00	50,001,569.51	Cpn rate=Qtrly US$LIBOR+15bp.
95815	WESTPAC BANKING CORP NY FRCD	0.38	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**121,500,000.00**	**121,505,411.65**	
	CORPORATE AND AGENCY ISSUED TOTAL			**516,500,000.00**	**516,542,151.38**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 12/31/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
BAN						
96106	LACCAL BANS	0.56	06/30/16	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.
96776	LACCAL BANS	0.54	06/30/17	10,000,000.00	10,000,000.00	
97467	LACCAL BANS	0.60	06/30/17	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				**543,500,000.00**	**543,542,151.38**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.556%
96776	LACCAL	09/12/14	10,000,000.00	0.535%
97467	LACCAL	12/10/14	10,000,000.00	0.588%
			$ 27,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of December 31, 2014
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	4,521,520,438.13	71.34 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	8,024,790,181.89	22.00 DAYS	0.00	0.00 DAYS
GOVERNMENTS	648,700,613.57	63.00 DAYS	148,922,791.44	1,408.55 DAYS
AGENCIES	11,618,308,831.39	284.23 DAYS	49,794,000.00	1,237.00 DAYS
MUNICIPALS	27,000,000.00	1,166.89 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	355,036,549.95	817.37 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	414.10 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$25,195,356,614.93	572.13 DAYS	$198,716,791.44	1,365.56 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of December 31, 2014

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	01/01/15 - 01/30/15	$7,207,733,000.00	28.38	28.38	$7,207,457,984.32	28.38	28.38
31 to 60 Days	01/31/15 - 03/01/15	$3,558,011,000.00	14.01	42.39	$3,557,581,422.03	14.01	42.39
61 to 90 Days	03/02/15 - 03/31/15	$1,179,260,000.00	4.65	47.04	$1,179,263,632.11	4.65	47.04
91 to 120 Days	04/01/15 - 04/30/15	$211,223,000.00	0.83	47.87	$211,220,124.68	0.83	47.87
121 to 180 Days	05/01/15 - 06/29/15	$289,045,000.00	1.14	49.01	$289,098,724.55	1.14	49.01
181 to 270 Days	06/30/15 - 09/27/15	$425,000,000.00	1.67	50.68	$425,308,614.15	1.67	50.68
271 to 365 Days	09/28/15 - 12/31/15	$1,986,400,000.00	7.82	58.50	$1,984,067,777.39	7.82	58.50
1 to 1.5 YEARS	01/01/16 - 06/30/16	$57,000,000.00	0.22	58.72	$57,000,000.00	0.22	58.72
1.5 to 2 YEARS	07/01/16 - 12/30/16	$550,000,000.00	2.20	60.92	$558,842,192.99	2.20	60.92
2 to 3 YEARS	12/31/16 - 12/31/17	$3,151,880,000.00	12.41	73.33	$3,151,761,310.13	12.41	73.33
3 to 4 YEARS	12/31/17 - 12/31/18	$3,747,138,000.00	14.73	88.06	$3,740,788,774.15	14.73	88.06
4 to 5 YEARS	12/31/18 - 12/31/19	$3,033,815,000.00	11.94	100.00	$3,031,682,849.87	11.94	100.00
Portfolio Total:		**$25,396,505,000.00**			**$25,394,073,406.37**		
GF							
5 to 10 YEARS	12/31/19 - 12/31/24	$4,810,000.00	4,810,000.00	100.00	$4,810,000.00	100.00	100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
1 to 1.5 YEARS	01/01/16 - 06/30/16	$85,000.00	100.00	100.00	$85,295.42	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,295.42**		
PHHPA							
10 + YEARS	12/31/24 - 12/31/64	$30,518,225.81	100.00	100.00	$30,506,412.98	100.00	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,412.98**		
SANIT							
2 to 3 YEARS	12/31/16 - 12/31/17	$2,625,000.00	1.41	1.41	$2,624,923.40	1.41	1.41
3 to 4 YEARS	12/31/17 - 12/31/18	$2,249,000.00	1.21	2.62	$2,248,696.60	1.21	2.62
4 to 5 YEARS	12/31/18 - 12/31/19	$181,432,000.00	97.38	100.00	$181,432,000.00	97.38	100.00
Portfolio Total:		**$186,306,000.00**			**$186,305,620.00**		
SCAQM							
271 to 365 Days	09/28/15 - 12/31/15	$39,038,817.06	100.00	100.00	$39,038,817.06	100.00	100.00
Portfolio Total:		**$39,038,817.06**			**$39,038,817.06**		

Los Angeles County Treasurer

Inventory Report - Totals Section

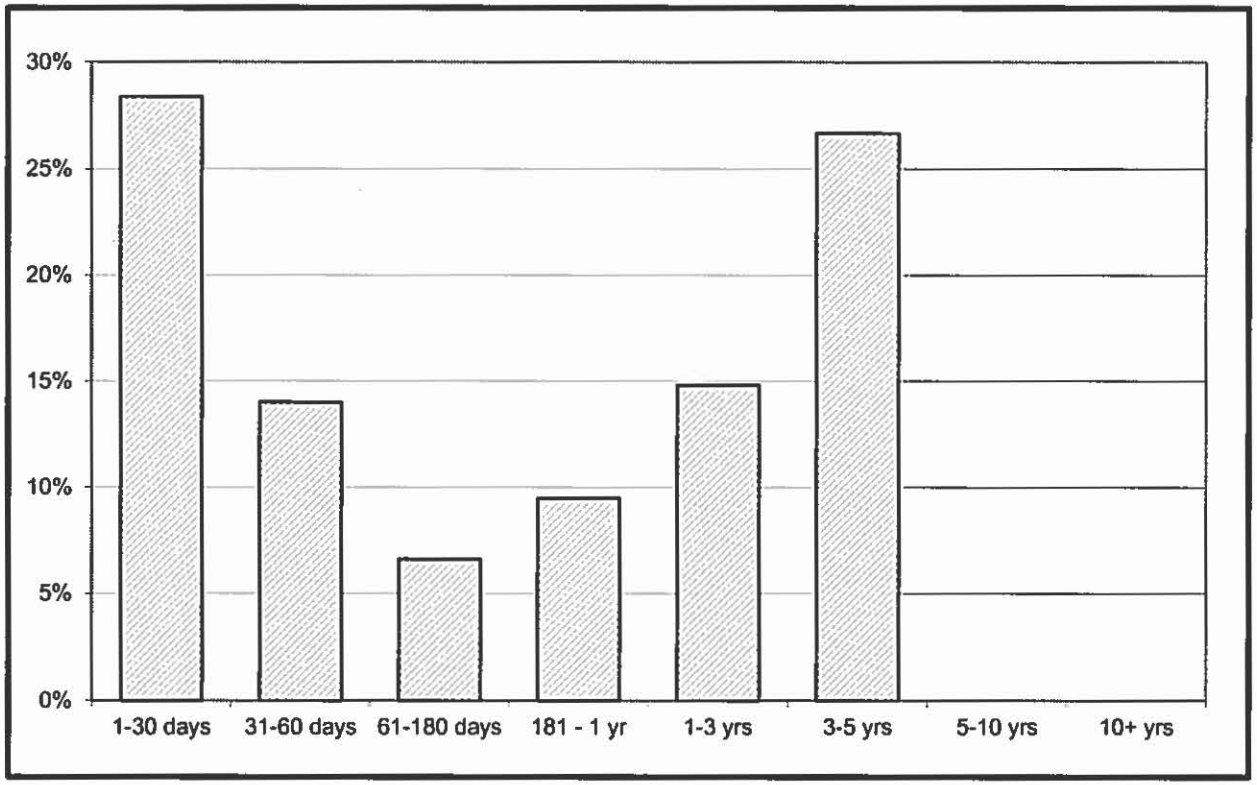
Maturity Range Grouping

As of December 31, 2014

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
1.5 to 2 YEARS	05/31/16 - 11/29/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	12/31/16 - 12/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
1.5 to 2 YEARS	07/01/16 - 12/30/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
1.5 to 2 YEARS	07/01/16 - 12/30/16	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCP88							
2 to 3 YEARS	12/31/16 - 12/31/17	$5,000,000.00	100.00	100.00	$4,999,500.92	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$4,999,500.92**		
SCU5F							
2 to 3 YEARS	12/31/16 - 12/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
271 to 365 Days	09/28/15 - 12/31/15	$10,164,408.74	100.00	100.00	$10,164,408.74	100.00	100.00
Portfolio Total:		**$10,164,408.74**			**$10,164,408.74**		
WASIA							
271 to 365 Days	09/28/15 - 12/31/15	$38,301.55	100.00	100.00	$38,301.55	100.00	100.00
271 to 365 Days		**$38,301.55**			**$38,301.55**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,207,458	28.38%
31 - 60 days	3,557,581	14.01%
61 - 180 days	1,679,582	6.61%
181 - 1 yr	2,409,376	9.49%
1 - 3 yrs	3,767,604	14.84%
3 - 5 yrs	6,772,472	26.67%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 25,394,073	100.00%

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 12/31/2014
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,164,408.74
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,038,817.06
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,301.55
	LAIF TOTAL	$49,241,527.35

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of November 2014 with November 2013
(DOLLARS IN THOUSANDS)

	November 2014	November 2013	Change
Average Daily Portfolio ($)	55,708,210	54,741,194	+967,016
Accrued Earnings ($)	11,969	11,822	+147
Effective Yield (%)	0.261	0.263	-0.002
Average Life-Month End (In Days)	191	212	-21
Total Security Transactions			
Amount ($)	12,599,459	18,699,107	-6,099,648
Number	252	377	-125
Total Time Deposit Transactions			
Amount ($)	1,212,980	1,031,000	+181,980
Number	74	69	+5
Average Workday Investment Activity ($)	812,496	1,096,117	-283,621
Prescribed Demand Account Balances For Services ($)	1,827,556	1,659,653	+167,903

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

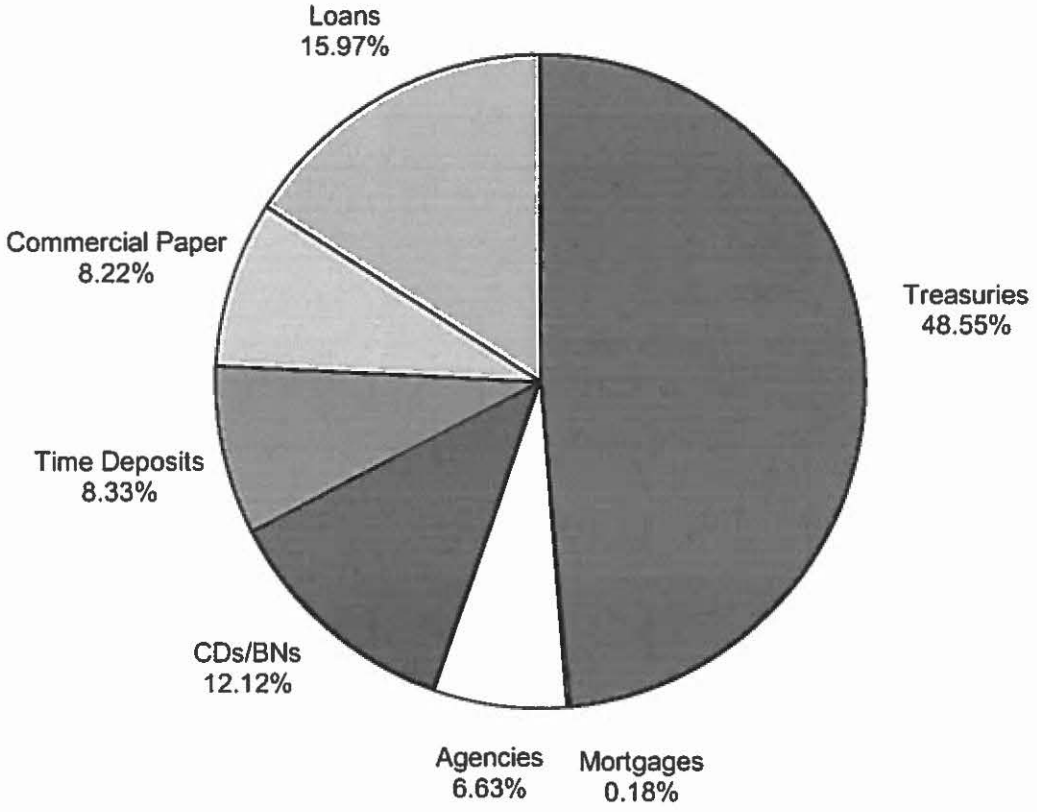
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

November 30, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,538,667	17.61	-1.75
Bonds	0	0.00	0
Notes	18,513,134	30.94	-1.23
Strips	0	0.00	0
Total Government	29,051,801	48.55	-2.98
Agency Debentures	2,463,158	4.12	-0.44
Certificates of Deposit	6,850,026	11.45	-2.71
Bank Notes	400,000	0.67	+0.15
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,099,464	1.84	-0.07
Time Deposits	4,986,240	8.33	-0.26
GNMAs	0	0.00	0
Commercial Paper	4,919,050	8.22	+0.63
FHLMC/Remics	106,044	0.18	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	248,476	0.42	+0.03
GF Loans	9,306,400	15.55	+5.68
NOW Accounts	0	0.00	0
Other	399,928	0.67	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	59,830,587	100.00	

INVESTMENT ACTIVITY	November 2014		October 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	252	12,599,459	484	24,109,651
Other	17	600,308	87	3,009,251
Time Deposits	74	1,212,980	121	2,855,000
Total	343	14,412,747	692	29,973,902
PMIA Monthly Average Effective Yield (%)	0.261		0.261	
Year to Date Yield Last Day of Month (%)	0.254		0.253	

Pooled Money Investment Account
Portfolio Composition
$59.8 Billion
11/30/14



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/03/14 REDEMPTIONS									
	CD	BOWEST	0.080	11/03/14	0.080	50,000	13	1,444.44	0.081
	CD	BOWEST	0.080	11/03/14	0.080	50,000	13	1,444.44	0.081
	CP	BNP FIN		11/03/14	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		11/03/14	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		11/03/14	0.110	50,000	32	4,888.89	0.112
	CP	BNP FIN		11/03/14	0.110	50,000	32	4,888.89	0.112
	CP	TOYOTA		11/03/14	0.110	50,000	49	7,486.11	0.112
	CP	TOYOTA		11/03/14	0.110	50,000	49	7,486.11	0.112
	CP	GECC		11/03/14	0.140	50,000	126	24,500.00	0.142
	CP	GECC		11/03/14	0.140	50,000	126	24,500.00	0.142
	YCD	TOKYO-MIT	0.130	11/03/14	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.130	11/03/14	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.130	11/03/14	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.130	11/03/14	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.130	11/03/14	0.130	50,000	27	4,875.00	0.132
	YCD	MONTREAL	0.100	11/03/14	0.100	50,000	32	4,444.44	0.101
	YCD	MONTREAL	0.100	11/03/14	0.100	50,000	32	4,444.44	0.101
	YCD	MONTREAL	0.100	11/03/14	0.100	50,000	32	4,444.44	0.101
	YCD	NORINCHUK	0.100	11/03/14	0.100	50,000	34	4,722.22	0.101
	YCD	NORINCHUK	0.100	11/03/14	0.100	50,000	34	4,722.22	0.101
	YCD	NORINCHUK	0.100	11/03/14	0.100	50,000	34	4,722.22	0.101
	YCD	NORINCHUK	0.100	11/03/14	0.100	50,000	34	4,722.22	0.101
	YCD	SE BANKEN	0.080	11/03/14	0.080	50,000	41	4,555.56	0.081
	YCD	SE BANKEN	0.080	11/03/14	0.080	50,000	41	4,555.56	0.081
	YCD	SVENSKA	0.130	11/03/14	0.130	50,000	49	8,847.22	0.132
	YCD	SVENSKA	0.130	11/03/14	0.130	50,000	49	8,847.22	0.132
	YCD	SVENSKA	0.130	11/03/14	0.130	50,000	49	8,847.22	0.132
	YCD	SVENSKA	0.130	11/03/14	0.130	50,000	49	8,847.22	0.132
	YCD	TOKYO-MIT	0.160	11/03/14	0.160	50,000	49	10,888.89	0.162
	YCD	TOKYO-MIT	0.160	11/03/14	0.160	50,000	49	10,888.89	0.162
11/03/14 NO PURCHASES									
11/04/14 NO REDEMPTIONS									
11/04/14 PURCHASES									
	CP	RABO USA		11/18/14	0.090	50,000			
	CP	RABO USA		11/18/14	0.090	50,000			
	CP	RABO USA		11/18/14	0.090	50,000			
	CP	RABO USA		11/18/14	0.090	50,000			
	CP	RABO USA		11/18/14	0.090	50,000			
11/05/14 REDEMPTIONS									
	CP	BNP FIN		11/05/14	0.050	50,000	5	347.22	0.051
	CP	BNP FIN		11/05/14	0.050	50,000	5	347.22	0.051
	CP	MUFG UNION		11/05/14	0.050	50,000	5	347.22	0.051
	CP	MUFG UNION		11/05/14	0.050	50,000	5	347.22	0.051
	CP	MUFG UNION		11/05/14	0.050	50,000	5	347.22	0.051

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/05/14	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	0.100	11/05/14	0.100	50,000	8	1,111.11	0.101
	YCD	SUMITOMO	0.100	11/05/14	0.100	50,000	8	1,111.11	0.101
11/05/14	**PURCHASES**								
	CP	GE CO		12/01/14	0.050	50,000			
	CP	GE CO		12/01/14	0.050	50,000			
	DEB	IADB	1.250	01/16/18	1.075	50,000			
	YCD	MONTREAL	0.090	12/02/14	0.090	50,000			
	YCD	MONTREAL	0.090	12/02/14	0.090	50,000			
11/06/14	**NO REDEMPTIONS**								
11/06/14	**NO PURCHASES**								
11/07/14	**REDEMPTIONS**								
	CP	BNP FIN		11/07/14	0.050	50,000	7	486.11	0.051
	CP	BNP FIN		11/07/14	0.050	50,000	7	486.11	0.051
	CP	MUFG UNION		11/07/14	0.070	50,000	9	875.00	0.071
	CP	MUFG UNION		11/07/14	0.070	50,000	9	875.00	0.071
11/07/14	**NO PURCHASES**								
11/10/14	**SALES**								
	TR	BILL		05/28/15	0.053	50,000	151	29,239.58	0.141
	TR	BILL		05/28/15	0.053	50,000	151	29,239.58	0.141
	TR	BILL		05/28/15	0.053	50,000	158	30,114.58	0.139
	TR	BILL		05/28/15	0.053	50,000	158	30,114.58	0.139
11/10/14	**REDEMPTIONS**								
	CD	BOWEST	0.070	11/10/14	0.070	50,000	13	1,263.89	0.071
	CD	BOWEST	0.070	11/10/14	0.070	50,000	13	1,263.89	0.071
	CD	MUFG UNION	0.080	11/10/14	0.080	50,000	13	1,444.44	0.081
	CD	MUFG UNION	0.080	11/10/14	0.080	50,000	13	1,444.44	0.081
	CP	TD USA		11/10/14	0.080	50,000	13	1,444.44	0.081
	CP	TD USA		11/10/14	0.080	50,000	13	1,444.44	0.081
	CP	TD USA		11/10/14	0.080	50,000	13	1,444.44	0.081
	CP	GE CO		11/10/14	0.050	50,000	34	2,361.11	0.051
	CP	GE CO		11/10/14	0.050	50,000	34	2,361.11	0.051
	CP	GE CO		11/10/14	0.050	50,000	34	2,361.11	0.051
	CP	GE CO		11/10/14	0.050	50,000	34	2,361.11	0.051
	YCD	MONTREAL	0.090	11/10/14	0.090	50,000	34	4,250.00	0.091
	YCD	MONTREAL	0.090	11/10/14	0.090	50,000	34	4,250.00	0.091
11/10/14	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/12/14 REDEMPTIONS									
	CP	BNP FIN		11/12/14	0.070	50,000	12	1,166.67	0.071
	CP	BNP FIN		11/12/14	0.070	50,000	12	1,166.67	0.071
	DEB	FHLB	0.125	11/12/14	0.163	50,000	316	70,366.67	0.162
	DEB	FHLB	0.125	11/12/14	0.163	50,000	316	70,366.67	0.162
11/12/14 NO PURCHASES									
11/13/14 REDEMPTIONS									
	TR	BILL		11/13/14	0.120	50,000	352	58,666.67	0.122
	TR	BILL		11/13/14	0.120	50,000	352	58,666.67	0.122
	TR	BILL		11/13/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		11/13/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		11/13/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		11/13/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		11/13/14	0.123	50,000	364	61,930.56	0.124
	TR	BILL		11/13/14	0.123	50,000	364	61,930.56	0.124
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		11/13/14	0.133	50,000	364	66,986.11	0.135
11/13/14 PURCHASES									
	CP	RABO USA		11/14/14	0.080	50,000			
	CP	RABO USA		11/14/14	0.080	50,000			
	CP	RABO USA		11/14/14	0.080	50,000			
	CP	RABO USA		11/14/14	0.080	50,000			
	CP	BNP FIN		11/18/14	0.070	50,000			
	CP	BNP FIN		11/18/14	0.070	50,000			
	CP	BNP FIN		11/19/14	0.070	50,000			
	CP	BNP FIN		11/19/14	0.070	50,000			
	CP	BNP FIN		11/19/14	0.070	50,000			
	CP	BNP FIN		11/19/14	0.070	50,000			
	CP	GE CO		12/01/14	0.060	50,000			
	CP	GE CO		12/01/14	0.060	50,000			
	CP	TD USA		12/02/14	0.080	50,000			
	CP	TD USA		12/02/14	0.080	50,000			
	TR	BILL		11/12/15	0.130	50,000			
	TR	BILL		11/12/15	0.130	50,000			
	TR	BILL		11/12/15	0.130	50,000			
	TR	BILL		11/12/15	0.130	50,000			
	TR	BILL		11/12/15	0.140	50,000			
	TR	BILL		11/12/15	0.140	50,000			
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/14/14	**REDEMPTIONS**								
	CP	RABO USA		11/14/14	0.080	50,000	1	111.11	0.081
	CP	RABO USA		11/14/14	0.080	50,000	1	111.11	0.081
	CP	RABO USA		11/14/14	0.080	50,000	1	111.11	0.081
	CP	RABO USA		11/14/14	0.080	50,000	1	111.11	0.081
11/14/14	**PURCHASES**								
	CP	NISSAN		12/02/14	0.270	50,000			
11/17/14	**NO REDEMPTIONS**								
11/17/14	**PURCHASES**								
	CP	RABO USA		11/19/14	0.090	50,000			
	CP	RABO USA		11/19/14	0.090	50,000			
	CP	GE CO		11/24/14	0.070	50,000			
	CP	GE CO		11/24/14	0.070	50,000			
	CP	RABO USA		11/24/14	0.090	50,000			
	CP	RABO USA		11/24/14	0.090	50,000			
	CP	GE CO		12/02/14	0.070	50,000			
	CP	GE CO		12/02/14	0.070	50,000			
	CP	BNP FIN		12/08/14	0.090	50,000			
	CP	BNP FIN		12/08/14	0.090	50,000			
	TR	BILL		11/12/15	0.140	50,000			
	TR	BILL		11/12/15	0.140	50,000			
	YCD	MONTREAL	0.070	12/01/14	0.070	50,000			
	YCD	MONTREAL	0.070	12/01/14	0.070	50,000			
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000			
11/18/14	**REDEMPTIONS**								
	CP	BNP FIN		11/18/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		11/18/14	0.070	50,000	5	486.11	0.071
	CP	RABO USA		11/18/14	0.090	50,000	14	1,750.00	0.091
	CP	RABO USA		11/18/14	0.090	50,000	14	1,750.00	0.091
	CP	RABO USA		11/18/14	0.090	50,000	14	1,750.00	0.091
	CP	RABO USA		11/18/14	0.090	50,000	14	1,750.00	0.091
	CP	RABO USA		11/18/14	0.090	50,000	14	1,750.00	0.091
11/18/14	**PURCHASES**								
	YCD	ANZ	0.160	05/27/15	0.160	50,000			
11/19/14	**REDEMPTIONS**								
	CD	MUFG UNION	0.090	11/19/14	0.090	50,000	22	2,750.00	0.091
	CD	MUFG UNION	0.090	11/19/14	0.090	50,000	22	2,750.00	0.091
	CD	MUFG UNION	0.110	11/19/14	0.110	50,000	27	4,125.00	0.112
	CD	MUFG UNION	0.110	11/19/14	0.110	50,000	27	4,125.00	0.112

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/19/14	**REDEMPTIONS (Continued)**								
	CP	RABO USA		11/19/14	0.090	50,000	2	250.00	0.091
	CP	RABO USA		11/19/14	0.090	50,000	2	250.00	0.091
	CP	BNP FIN		11/19/14	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		11/19/14	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		11/19/14	0.070	50,000	6	583.33	0.071
	CP	BNP FIN		11/19/14	0.070	50,000	6	583.33	0.071
	YCD	SUMITOMO	0.130	11/19/14	0.130	50,000	19	3,430.56	0.132
	YCD	SUMITOMO	0.130	11/19/14	0.130	50,000	19	3,430.56	0.132
	YCD	TOKYO-MIT	0.120	11/19/14	0.120	50,000	21	3,500.00	0.122
	YCD	TOKYO-MIT	0.120	11/19/14	0.120	50,000	21	3,500.00	0.122
	YCD	SUMITOMO	0.155	11/19/14	0.155	50,000	43	9,256.94	0.157
	YCD	SUMITOMO	0.155	11/19/14	0.155	50,000	43	9,256.94	0.157
11/19/14	**PURCHASES**								
	CP	RABO USA		11/24/14	0.090	50,000			
	CP	RABO USA		11/24/14	0.090	50,000			
	CP	GE CO		12/02/14	0.070	50,000			
	CP	GE CO		12/02/14	0.070	50,000			
	CP	GE CO		12/02/14	0.070	50,000			
	CP	CIBC HLD		12/02/14	0.080	50,000			
	CP	CIBC HLD		12/02/14	0.080	50,000			
11/20/14	**NO REDEMPTIONS**								
11/20/14	**PURCHASES**								
	CP	TD USA		12/01/14	0.100	50,000			
	CP	TD USA		12/01/14	0.100	50,000			
11/21/14	**NO REDEMPTIONS**								
11/21/14	**PURCHASES**								
	CP	RABO USA		11/26/14	0.090	50,000			
	CP	RABO USA		11/26/14	0.090	50,000			
	CP	RABO USA		11/26/14	0.090	50,000			
	CP	RABO USA		11/26/14	0.090	50,000			
	CP	RABO USA		11/26/14	0.090	50,000			
	CP	RABO USA		11/26/14	0.090	50,000			
	CP	BNP FIN		12/08/14	0.080	50,000			
	CP	BNP FIN		12/08/14	0.080	50,000			
	CP	BNP FIN		12/08/14	0.080	50,000			
	YCD	SUMITOMO	0.120	12/02/14	0.120	50,000			
	YCD	SUMITOMO	0.120	12/02/14	0.120	50,000			
11/24/14	**REDEMPTIONS**								
	CP	RABO USA		11/24/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		11/24/14	0.090	50,000	5	625.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/24/14	**REDEMPTIONS (Continued)**								
	CP	GE CO		11/24/14	0.070	50,000	7	680.56	0.071
	CP	GE CO		11/24/14	0.070	50,000	7	680.56	0.071
	CP	RABO USA		11/24/14	0.090	50,000	7	875.00	0.091
	CP	RABO USA		11/24/14	0.090	50,000	7	875.00	0.091
11/24/14	**NO PURCHASES**								
11/25/14	**REDEMPTIONS**								
	DEB	FHLMC	0.750	11/25/14	0.225	50,000	572	177,491.67	0.224
	DEB	FHLMC	0.750	11/25/14	0.225	50,000	572	177,491.67	0.224
11/25/14	**PURCHASES**								
	BN	BOFA	0.200	04/01/15	0.200	50,000			
	BN	BOFA	0.200	04/01/15	0.200	50,000			
	CD	BOWEST	0.080	01/02/15	0.080	50,000			
	CD	BOWEST	0.080	01/02/15	0.080	50,000			
	CD	US BANK	0.150	06/22/15	0.150	50,000			
	CD	US BANK	0.150	06/22/15	0.150	50,000			
	CP	TD USA		12/02/14	0.090	50,000			
	CP	TD USA		12/02/14	0.090	50,000			
	CP	GE CO		12/08/14	0.070	50,000			
	CP	GE CO		12/08/14	0.070	50,000			
	CP	GE CO		12/08/14	0.070	50,000			
	CP	MUFG UNION		12/09/14	0.080	50,000			
	CP	MUFG UNION		12/09/14	0.080	50,000			
	CP	BNP FIN		12/17/14	0.090	50,000			
	CP	BNP FIN		12/17/14	0.090	50,000			
	CP	TOYOTA		01/28/15	0.130	50,000			
	CP	TOYOTA		01/28/15	0.130	50,000			
	CP	GECC		02/27/15	0.120	50,000			
	CP	GECC		02/27/15	0.120	50,000			
	CP	GECC		04/01/15	0.140	50,000			
	CP	GECC		04/01/15	0.140	50,000			
	YCD	MONTREAL	0.100	12/26/14	0.100	50,000			
	YCD	MONTREAL	0.100	12/26/14	0.100	50,000			
	YCD	CIBC	0.090	01/02/15	0.090	50,000			
	YCD	CIBC	0.090	01/02/15	0.090	50,000			
	YCD	SE BANKEN	0.150	02/27/15	0.150	50,000			
	YCD	SE BANKEN	0.150	02/27/15	0.150	50,000			
	YCD	TORONTO	0.150	02/27/15	0.150	50,000			
	YCD	TORONTO	0.150	02/27/15	0.150	50,000			
	YCD	SVENSKA	0.170	02/27/15	0.170	50,000			
	YCD	SVENSKA	0.170	02/27/15	0.170	50,000			
	YCD	SVENSKA	0.170	03/02/15	0.170	50,000			
	YCD	SVENSKA	0.170	03/02/15	0.170	50,000			
	YCD	NORDEA	0.185	04/01/15	0.185	50,000			
	YCD	NORDEA	0.185	04/01/15	0.185	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/25/14	**PURCHASES (Continued)**								
	YCD	CB AUS	0.330	11/24/15	0.330	50,000			
	YCD	CB AUS	0.330	11/24/15	0.330	50,000			
11/26/14	**REDEMPTIONS**								
	CD	BOWEST	0.070	11/26/14	0.070	50,000	26	2,527.78	0.071
	CD	BOWEST	0.070	11/26/14	0.070	50,000	26	2,527.78	0.071
	CP	RABO USA		11/26/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		11/26/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		11/26/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		11/26/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		11/26/14	0.090	50,000	5	625.00	0.091
	CP	RABO USA		11/26/14	0.090	50,000	5	625.00	0.091
	CP	BNP FIN		11/26/14	0.120	50,000	54	9,000.00	0.122
	CP	BNP FIN		11/26/14	0.120	50,000	54	9,000.00	0.122
	CP	TOYOTA		11/26/14	0.110	50,000	64	9,777.78	0.112
	CP	TOYOTA		11/26/14	0.110	50,000	64	9,777.78	0.112
	YCD	SUMITOMO	0.140	11/26/14	0.140	50,000	26	5,055.56	0.142
	YCD	SUMITOMO	0.140	11/26/14	0.140	50,000	26	5,055.56	0.142
	YCD	TORONTO	0.120	11/26/14	0.120	50,000	50	8,333.33	0.122
	YCD	TORONTO	0.120	11/26/14	0.120	50,000	50	8,333.33	0.122
	YCD	TORONTO	0.120	11/26/14	0.120	50,000	50	8,333.33	0.122
	YCD	TORONTO	0.120	11/26/14	0.120	50,000	50	8,333.33	0.122
	YCD	MONTREAL	0.110	11/26/14	0.110	50,000	54	8,250.00	0.112
	YCD	MONTREAL	0.110	11/26/14	0.110	50,000	54	8,250.00	0.112
	YCD	MONTREAL	0.110	11/26/14	0.110	50,000	54	8,250.00	0.112
	YCD	MIZUHO	0.160	11/26/14	0.160	50,000	64	14,222.22	0.162
	YCD	MIZUHO	0.160	11/26/14	0.160	50,000	64	14,222.22	0.162
	YCD	MIZUHO	0.160	11/26/14	0.160	50,000	64	14,222.22	0.162
	YCD	MIZUHO	0.160	11/26/14	0.160	50,000	64	14,222.22	0.162
	YCD	WESTPAC	0.260	11/26/14	0.260	50,000	369	133,250.00	0.264
	YCD	WESTPAC	0.260	11/26/14	0.260	50,000	369	133,250.00	0.264
11/26/14	**PURCHASES**								
	CP	GE CO		12/26/14	0.070	50,000			
	CP	GE CO		12/26/14	0.070	50,000			
	CP	GECC		04/01/15	0.140	50,000			
	CP	GECC		04/01/15	0.140	50,000			
	CP	GECC		04/01/15	0.140	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	06/26/14	0.080	5,000,000.00	12/18/14
New Omni Bank, NA	07/09/14	0.080	1,000,000.00	01/07/15
New Omni Bank, NA	07/24/14	0.080	2,000,000.00	01/22/15
New Omni Bank, NA	08/28/14	0.080	1,500,000.00	02/26/15
New Omni Bank, NA	08/28/14	0.080	5,000,000.00	02/26/15
New Omni Bank, NA	09/05/14	0.080	1,000,000.00	03/06/15
New Omni Bank, NA	09/12/14	0.070	2,000,000.00	03/13/15
New Omni Bank, NA	10/16/14	0.060	2,000,000.00	04/16/15
New Omni Bank, NA	10/23/14	0.080	2,000,000.00	04/23/15
New Omni Bank, NA	10/30/14	0.090	2,000,000.00	04/30/15
New Omni Bank, NA	11/06/14	0.090	2,000,000.00	05/07/15
New Omni Bank, NA	11/14/14	0.090	2,000,000.00	05/15/15
AUBURN				
Community 1st Bank	08/01/14	0.120	3,000,000.00	01/30/15
Community 1st Bank	09/19/14	0.100	2,000,000.00	03/20/15
Community 1st Bank	10/22/14	0.100	2,000,000.00	04/22/15
BEVERLY HILLS				
Bank Leumi USA	11/04/14	0.060	20,000,000.00	02/04/15
Bank Leumi USA	10/22/14	0.100	30,000,000.00	04/22/15
BREA				
Pacific Western Bank	07/11/14	0.110	10,000,000.00	01/09/15
Pacific Western Bank	07/30/14	0.100	40,000,000.00	01/28/15
Pacific Western Bank	09/17/14	0.090	40,000,000.00	03/18/15
BUENA PARK				
Uniti Bank	09/05/14	0.070	3,000,000.00	12/05/14
CHICO				
Tri Counties Bank	09/10/14	0.070	5,000,000.00	12/10/14
DIAMOND BAR				
Prospectors Federal Credit Union	09/11/14	0.070	4,000,000.00	03/12/15
EL MONTE				
Cathay Bank	07/25/14	0.100	50,000,000.00	01/23/15
ENCINO				
California United Bank	10/02/14	0.070	10,000,000.00	04/02/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	07/11/14	0.110	25,000,000.00	01/09/15
Westamerica Bank	08/06/14	0.090	25,000,000.00	02/04/15
FOLSOM				
Folsom Lake Bank	08/01/14	0.120	3,500,000.00	01/30/15
Folsom Lake Bank	09/03/14	0.100	3,000,000.00	03/04/15
Folsom Lake Bank	10/15/14	0.080	1,500,000.00	04/15/15
SAFE Credit Union	09/05/14	0.110	5,000,000.00	03/06/15
Sierra Vista Bank	11/05/14	0.050	1,500,000.00	02/04/15
FRESNO				
Central Valley Community Bank	08/27/14	0.090	5,000,000.00	02/25/15
Central Valley Community Bank	09/11/14	0.090	5,000,000.00	03/12/15
IRVINE				
CommerceWest Bank, NA	08/01/14	0.090	2,500,000.00	01/30/15
CommerceWest Bank, NA	09/12/14	0.070	5,000,000.00	03/13/15
CommerceWest Bank, NA	10/16/14	0.060	5,000,000.00	04/16/15
CommerceWest Bank, NA	11/06/14	0.090	2,500,000.00	05/07/15
First Foundation Bank	06/06/14	0.100	10,000,000.00	12/05/14
First Foundation Bank	08/13/14	0.090	12,000,000.00	02/11/15
First Foundation Bank	09/04/14	0.090	12,000,000.00	03/05/15
First Foundation Bank	09/05/14	0.100	10,000,000.00	03/05/15
First Foundation Bank	10/10/14	0.090	12,000,000.00	04/10/15
LAFAYETTE				
California Bank of Commerce	07/17/14	0.090	5,000,000.00	01/15/15
California Bank of Commerce	09/12/14	0.070	10,000,000.00	03/13/15
California Bank of Commerce	11/13/14	0.080	5,000,000.00	05/14/15
LODI				
Farmers & Merchants Bk Cen CA	09/03/14	0.050	35,000,000.00	12/03/14
Farmers & Merchants Bk Cen CA	09/10/14	0.050	20,000,000.00	12/10/14
Farmers & Merchants Bk Cen CA	10/01/14	0.030	25,000,000.00	01/07/15
Farmers & Merchants Bk Cen CA	10/17/14	0.040	35,000,000.00	01/16/15
Farmers & Merchants Bk Cen CA	10/23/14	0.050	35,000,000.00	01/22/15
LOS ANGELES				
1st Century Bank, NA	10/15/14	0.060	18,000,000.00	01/14/15
1st Century Bank, NA	11/14/14	0.060	20,000,000.00	02/13/15
BBCN Bank	06/13/14	0.090	75,000,000.00	12/12/14
BBCN Bank	09/03/14	0.070	90,000,000.00	03/04/15
BBCN Bank	10/09/14	0.070	90,000,000.00	04/09/15
BBCN Bank	10/15/14	0.060	45,000,000.00	04/15/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	06/06/14	0.080	5,000,000.00	12/05/14
Commonwealth Business Bank	09/05/14	0.030	5,000,000.00	12/05/14
Commonwealth Business Bank	08/27/14	0.030	10,000,000.00	12/12/14
Commonwealth Business Bank	09/19/14	0.020	5,000,000.00	12/19/14
Commonwealth Business Bank	10/17/14	0.020	5,000,000.00	01/16/15
Commonwealth Business Bank	11/21/14	0.010	5,000,000.00	02/20/15
Commonwealth Business Bank	10/03/14	0.050	10,000,000.00	04/03/15
Commonwealth Business Bank	10/31/14	0.060	10,000,000.00	05/01/15
CTBC Bank	07/17/14	0.090	50,000,000.00	01/15/15
CTBC Bank	07/31/14	0.080	10,000,000.00	01/29/15
Hanmi Bank	08/07/14	0.080	30,000,000.00	02/05/15
Hanmi Bank	10/08/14	0.070	30,000,000.00	04/08/15
HSBC Bank USA, NA	11/12/14	0.110	25,000,000.00	05/13/15
Manufacturers Bank	09/11/14	0.040	50,000,000.00	12/11/14
Manufacturers Bank	10/10/14	0.030	100,000,000.00	01/09/15
Manufacturers Bank	10/17/14	0.040	50,000,000.00	01/16/15
Mission Valley Bank	10/15/14	0.080	7,000,000.00	04/15/15
Open Bank	06/12/14	0.090	5,000,000.00	12/11/14
Open Bank	07/09/14	0.080	2,000,000.00	01/07/15
Open Bank	08/13/14	0.070	10,000,000.00	02/11/15
Open Bank	09/12/14	0.070	5,000,000.00	03/13/15
Open Bank	09/19/14	0.070	2,000,000.00	03/20/15
Open Bank	09/23/14	0.060	10,000,000.00	03/25/15
Opus Bank	08/01/14	0.090	10,000,000.00	01/30/15
Pacific City Bank	06/12/14	0.090	10,000,000.00	12/11/14
Pacific City Bank	09/19/14	0.040	20,000,000.00	12/19/14
Pacific City Bank	10/10/14	0.030	30,000,000.00	01/09/15
Pacific City Bank	11/12/14	0.050	5,000,000.00	02/11/15
Pacific Commerce Bank	09/29/14	0.030	10,000,000.00	12/19/14
State Bank of India (California)	08/07/14	0.100	12,000,000.00	02/05/15
State Bank of India (California)	08/21/14	0.100	10,000,000.00	02/19/15
State Bank of India (California)	10/09/14	0.090	12,000,000.00	04/09/15
State Bank of India (California)	10/15/14	0.080	23,000,000.00	04/15/15
State Bank of India (California)	10/23/14	0.100	13,000,000.00	04/23/15
State Bank of India (California)	11/17/14	0.110	10,000,000.00	05/20/15
Wilshire Bank	08/28/14	0.060	50,000,000.00	12/04/14
Wilshire Bank	09/10/14	0.050	39,000,000.00	12/10/14
Wilshire Bank	10/10/14	0.030	78,000,000.00	01/09/15
Wilshire Bank	10/16/14	0.040	74,000,000.00	01/15/15
Wilshire Bank	11/14/14	0.040	30,000,000.00	02/13/15
MANHATTAN BEACH				
Kinecta Federal Credit Union	08/08/14	0.110	25,000,000.00	02/06/15
Kinecta Federal Credit Union	11/07/14	0.110	25,000,000.00	05/08/15
MONTEREY				
1st Capital Bank	09/11/14	0.060	5,000,000.00	12/11/14
1st Capital Bank	10/23/14	0.070	1,000,000.00	01/22/15
1st Capital Bank	10/29/14	0.060	8,000,000.00	01/28/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKDALE				
Oak Valley Community Bank	09/04/14	0.070	3,500,000.00	12/04/14
OAKLAND				
Community Bank of the Bay	06/06/14	0.100	5,000,000.00	12/05/14
Metropolitan Bank	06/12/14	0.110	4,500,000.00	12/11/14
Metropolitan Bank	07/11/14	0.110	1,500,000.00	01/09/15
Metropolitan Bank	07/17/14	0.110	1,000,000.00	01/15/15
Metropolitan Bank	08/01/14	0.110	2,000,000.00	01/30/15
Metropolitan Bank	08/28/14	0.100	1,000,000.00	02/26/15
ONTARIO				
Citizens Business Bank	09/05/14	0.050	25,000,000.00	12/05/14
Citizens Business Bank	09/10/14	0.050	25,000,000.00	12/10/14
Citizens Business Bank	10/08/14	0.040	40,000,000.00	01/07/15
Citizens Business Bank	10/22/14	0.050	50,000,000.00	01/21/15
Citizens Business Bank	10/31/14	0.050	30,000,000.00	01/30/15
Citizens Business Bank	11/05/14	0.030	30,000,000.00	02/04/15
Citizens Business Bank	11/12/14	0.050	50,000,000.00	02/11/15
Citizens Business Bank	11/19/14	0.040	30,000,000.00	02/18/15
PALOS VERDES ESTATES				
Malaga Bank, FSB	09/03/14	0.050	12,000,000.00	12/03/14
Malaga Bank, FSB	09/05/14	0.050	4,000,000.00	12/05/14
Malaga Bank, FSB	09/25/14	0.040	10,000,000.00	12/18/14
Malaga Bank, FSB	10/09/14	0.040	5,000,000.00	01/08/15
Malaga Bank, FSB	10/24/14	0.050	46,000,000.00	01/23/15
Malaga Bank, FSB	10/31/14	0.050	9,000,000.00	01/30/15
Malaga Bank, FSB	11/06/14	0.050	10,000,000.00	02/05/15
PASADENA				
American Plus Bank, NA	11/13/14	0.050	240,000.00	02/12/15
American Plus Bank, NA	09/17/14	0.070	2,000,000.00	03/18/15
Community Bank	06/11/14	0.100	30,000,000.00	12/10/14
Community Bank	07/16/14	0.100	25,000,000.00	01/14/15
Community Bank	08/15/14	0.100	25,000,000.00	02/13/15
Community Bank	09/17/14	0.090	35,000,000.00	03/18/15
Community Bank	10/03/14	0.090	25,000,000.00	04/03/15
Community Bank	11/05/14	0.100	30,000,000.00	05/06/15
East West Bank	07/17/14	0.110	50,000,000.00	01/15/15
East West Bank	07/23/14	0.100	125,000,000.00	01/21/15
East West Bank	08/08/14	0.100	75,000,000.00	02/06/15
East West Bank	10/24/14	0.100	50,000,000.00	04/24/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
EverTrust Bank	06/11/14	0.080	20,000,000.00	12/10/14
EverTrust Bank	08/20/14	0.080	10,000,000.00	02/18/15
EverTrust Bank	11/21/14	0.090	20,000,000.00	05/22/15
Wescom Central Credit Union	10/29/14	0.070	50,000,000.00	01/28/15
Wescom Central Credit Union	09/25/14	0.090	50,000,000.00	03/26/15
PASO ROBLES				
Heritage Oaks Bank	09/10/14	0.070	25,000,000.00	12/10/14
PORTERVILLE				
Bank of the Sierra	09/04/14	0.080	15,000,000.00	12/04/14
Bank of the Sierra	09/11/14	0.060	10,000,000.00	12/11/14
Bank of the Sierra	10/09/14	0.060	10,000,000.00	01/08/15
Bank of the Sierra	10/24/14	0.070	20,000,000.00	01/23/15
Bank of the Sierra	11/06/14	0.070	15,000,000.00	02/05/15
Bank of the Sierra	11/13/14	0.070	10,000,000.00	02/12/15
RANCHO CORDOVA				
American River Bank	06/12/14	0.110	1,500,000.00	12/11/14
American River Bank	08/07/14	0.100	7,500,000.00	02/05/15
American River Bank	11/06/14	0.070	2,500,000.00	02/05/15
American River Bank	10/08/14	0.090	2,500,000.00	04/08/15
American River Bank	10/17/14	0.090	2,000,000.00	04/17/15
American River Bank	10/22/14	0.090	3,000,000.00	04/22/15
American River Bank	10/31/14	0.100	2,500,000.00	05/01/15
American River Bank	11/13/14	0.100	6,500,000.00	05/14/15
American River Bank	11/20/14	0.120	1,000,000.00	05/21/15
REDWOOD CITY				
Provident Credit Union	06/13/14	0.090	20,000,000.00	12/12/14
Provident Credit Union	07/24/14	0.100	40,000,000.00	01/22/15
Provident Credit Union	08/20/14	0.100	20,000,000.00	02/18/15
Provident Credit Union	09/17/14	0.090	20,000,000.00	03/18/15
Provident Credit Union	10/16/14	0.080	20,000,000.00	04/16/15
Provident Credit Union	10/29/14	0.100	40,000,000.00	04/29/15
Provident Credit Union	11/20/14	0.120	20,000,000.00	05/21/15
RICHMOND				
Mechanics Bank, The	10/15/14	0.060	20,000,000.00	01/14/15
Mechanics Bank, The	10/23/14	0.070	20,000,000.00	01/22/15
Mechanics Bank, The	11/13/14	0.070	20,000,000.00	02/12/15
ROCKLIN				
Five Star Bank	10/15/14	0.060	2,000,000.00	04/15/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	10/15/14	0.080	4,000,000.00	04/15/15
ROSEVILLE				
Umpqua Bank	06/18/14	0.120	100,000,000.00	12/17/14
Umpqua Bank	09/25/14	0.090	20,000,000.00	03/26/15
Umpqua Bank	11/13/14	0.110	50,000,000.00	05/14/15
SACRAMENTO				
Bank of Sacramento	08/06/14	0.090	4,000,000.00	02/04/15
Bank of Sacramento	10/01/14	0.070	6,000,000.00	04/01/15
Bank of Sacramento	10/23/14	0.100	10,000,000.00	04/23/15
Comerica Bank	06/11/14	0.100	25,000,000.00	12/10/14
Comerica Bank	07/09/14	0.100	50,000,000.00	01/07/15
Comerica Bank	07/16/14	0.100	75,000,000.00	01/14/15
Comerica Bank	08/06/14	0.090	50,000,000.00	02/04/15
Comerica Bank	08/13/14	0.090	25,000,000.00	02/11/15
Comerica Bank	08/28/14	0.100	75,000,000.00	02/26/15
Merchants National Bank of Sacramento	06/04/14	0.080	2,000,000.00	12/03/14
Merchants National Bank of Sacramento	11/19/14	0.040	2,000,000.00	02/18/15
Merchants National Bank of Sacramento	10/08/14	0.070	2,000,000.00	04/08/15
Merchants National Bank of Sacramento	10/29/14	0.080	2,000,000.00	04/29/15
Merchants National Bank of Sacramento	11/05/14	0.080	2,000,000.00	05/06/15
River City Bank	06/06/14	0.100	15,000,000.00	12/05/14
River City Bank	11/14/14	0.110	20,000,000.00	05/15/15
River City Bank	11/21/14	0.110	35,000,000.00	05/22/15
SAN DIEGO				
Mission Federal Credit Union	10/15/14	0.040	10,000,000.00	01/14/15
Mission Federal Credit Union	11/17/14	0.090	10,000,000.00	05/20/15
San Diego County Credit Union	06/18/14	0.070	50,000,000.00	12/17/14
San Diego County Credit Union	07/16/14	0.060	100,000,000.00	01/14/15
San Diego County Credit Union	10/16/14	0.040	50,000,000.00	04/16/15
San Diego County Credit Union	10/29/14	0.060	50,000,000.00	04/29/15
San Diego County Credit Union	11/14/14	0.070	50,000,000.00	05/15/15
Western Alliance Bank	06/20/14	0.100	50,000,000.00	12/19/14
Western Alliance Bank	07/10/14	0.110	25,000,000.00	01/08/15
Western Alliance Bank	09/12/14	0.090	50,000,000.00	03/13/15
Western Alliance Bank	11/13/14	0.100	15,000,000.00	05/14/15
Western Alliance Bank	11/19/14	0.110	25,000,000.00	05/20/15
SAN FRANCISCO				
MUFG Union Bank, NA	09/04/14	0.100	150,000,000.00	03/05/15
Presidio Bank	08/06/14	0.070	10,000,000.00	02/04/15
Presidio Bank	08/21/14	0.080	10,000,000.00	02/19/15
Trans Pacific National Bank	09/19/14	0.060	3,000,000.00	12/19/14
Trans Pacific National Bank	10/24/14	0.070	2,000,000.00	01/23/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	06/11/14	0.100	20,000,000.00	12/10/14
Heritage Bank of Commerce	07/24/14	0.100	50,000,000.00	01/22/15
Heritage Bank of Commerce	09/26/14	0.080	15,000,000.00	03/27/15
Heritage Bank of Commerce	11/14/14	0.110	13,000,000.00	05/15/15
SAN RAMON				
Bank of the West	07/31/14	0.100	134,000,000.00	01/29/15
Bank of the West	09/03/14	0.090	66,000,000.00	03/04/15
Bank of the West	09/12/14	0.090	100,000,000.00	03/13/15
SANTA ROSA				
Summit State Bank	07/16/14	0.100	5,000,000.00	01/14/15
Summit State Bank	07/25/14	0.100	3,500,000.00	01/23/15
Summit State Bank	07/30/14	0.100	4,000,000.00	01/28/15
Summit State Bank	09/05/14	0.100	12,000,000.00	03/06/15
Summit State Bank	09/19/14	0.090	7,000,000.00	03/20/15
Summit State Bank	10/16/14	0.080	9,000,000.00	04/16/15
Summit State Bank	11/05/14	0.100	8,000,000.00	05/06/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/04/14	0.100	4,000,000.00	12/03/14
First National Bank of Northern California	09/10/14	0.090	15,000,000.00	03/11/15
VACAVILLE				
Travis Credit Union	07/10/14	0.090	50,000,000.00	01/08/15
WEST SACRAMENTO				
Community Business Bank	07/09/14	0.080	3,000,000.00	01/07/15
TOTAL TIME DEPOSITS NOVEMBER 2014			**4,986,240,000.00**	

BANK DEMAND DEPOSITS
NOVEMBER 2014
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,802,521	$ 3,654,102
2	1,802,521	3,654,102
3	2,126,019	3,177,096
4	2,018,963	2,978,705
5	2,089,090	3,231,817
6	1,900,592	2,908,883
7	1,676,369	2,677,556
8	1,676,369	2,677,556
9	1,676,369	2,677,556
10	2,067,909	2,568,796
11	2,067,909	2,568,796
12	2,099,286	2,196,577
13	2,100,355	1,719,366
14	2,226,267	2,298,731
15	2,226,267	2,298,731
16	2,226,267	2,302,671
17	2,052,360	2,146,539
18	2,010,402	1,963,282
19	1,925,018	2,159,573
20	1,950,531	1,961,036
21	1,887,230	2,065,231
22	1,887,230	2,065,231
23	1,887,230	2,065,231
24	1,972,915	1,997,844
25	2,029,436	2,282,659
26	1,459,094	2,224,686
27	1,459,094	2,224,686
28	2,080,594	2,224,686
29	2,080,594	2,224,686
30	2,080,594	2,229,064

AVERAGE DOLLAR DAYS 1,951,513 a/

a/ The prescribed bank balance for November was $1,903,486. This consisted of $1,827,556 in compensating balances for services, balances for uncollected funds of $78,383 and a deduction of $2,453 for November 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 November 19, 2014, has determined and designated the amount of money available for deposit and investment as of November 12, 2014, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,827,556,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	11/17/2014	11/21/2014	$ 1,108,600,000	$ (3,925,334,000)	$ 4,966,240,000	$ 1,040,906,000
(2)	11/24/2014	11/28/2014	$ (1,211,500,000)	$ (5,136,834,000)	$ 4,966,240,000	$ (170,594,000)
(3)	12/1/2014	12/5/2014	$ (1,415,800,000)	$ (6,552,634,000)	$ 4,966,240,000	$ (1,586,394,000)
(4)	12/8/2014	12/12/2014	$ 1,511,200,000	$ (5,041,434,000)	$ 4,966,240,000	$ (75,194,000)

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 $ 1,827,556,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: November 19, 2014
* Government Code