COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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March 31, 2014

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

FROM: Mark J. Saladino
Treasurer and Tax Collector

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

The Report of Investments for the month of February 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 February 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, at (213) 974-2139.

MJS:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 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 FEBRUARY 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 FEBRUARY 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 FEBRUARY 28, 2014

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 02/28/14		
At Cost	$ 22,753,401,974	$ 132,318,858
At Market	$ 22,651,246,335	$ 129,997,566
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	17.28%	0.00%
United States Government and Agency Obligations	55.73%	57.76%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.79%	0.00%
Municipal Obligations	0.17%	3.64%
Corporate and Deposit Notes	1.03%	1.15%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.45%
1-60 days	37.92%	0.00%
61 days-1 year	15.53%	38.60%
Over 1 year	46.55%	61.40%
Weighted Average Days to Maturity	728	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 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 February 28, 2014:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	25.79%
Corporate and Deposit Notes	A-1+	P-1	0.59%
	AA-	Aa3	0.44%
Los Angeles County Securities	AA+	Aa2	0.17%
Negotiable Certificates of Deposit	A-1	P-1	16.62%
	AA-	Aa3	0.66%
U.S. Agency Securities	AA+	Aaa	52.00%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.53%
U.S. Treasury Bills	AA+	Aaa	2.20%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	37.45%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.15%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.64%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	57.70%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2014

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 2/28/14	$ 22,753,401,974
Market Value at 2/28/14	$ 22,651,246,335
Average Daily Balance	$ -
Gains and Losses:	
For the Month	$ 232,908
For the Past 12 Months	$ 1,749,854
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,905,056
Earnings for the Past 12 Months	$ 153,180,449
Earnings Rate for the Month	0.78%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF FEBRUARY 28, 2014

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	53,777,391.08	
Bank of the West - Concentration	$	59,193,429.06	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	75,010,997.70	(B)
Union Bank- Concentration	$	2,255,610.91	
Wells Fargo - Concentration	$	2,322,896.29	
Total Ledger Balance for all Banks	$	192,560,325.04	

(A) $54.839 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) $75.000 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR FEBRUARY 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 February 2014

Total Deposits	$ 2,904,200,155.16
Total Disbursements	$ 4,444,131,587.98
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2014	1.34

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$ 6,176,607,000.00	$ 3,808,100,000.00	$ 4,419,700,000.00	$ 5,565,007,000.00
April	$ 2,465,876,000.00	$ 6,726,500,000.00	$ 5,138,200,000.00	$ 9,619,183,000.00
May	$ 1,153,455,000.00	$ 2,061,900,000.00	$ 4,942,500,000.00	$ 7,892,038,000.00
June	$ 891,000,000.00	$ 2,405,500,000.00	$ 5,347,300,000.00	$ 5,841,238,000.00
July	$ 150,000,000.00	$ 3,610,500,000.00	$ 4,968,800,000.00	$ 4,632,938,000.00
August	$ 75,000,000.00	$ 2,621,100,000.00	$ 4,349,400,000.00	$ 2,979,638,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of 1.5 years.

In February 2014, the Treasurer placed $330.657 million in the Bank of the West Money Market Plus Account and $125.000 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $54.839 million remained in the Bank of the West Money Market Plus Account and $75.000 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 FEBRUARY 2014
COMPLIANCE REPORT

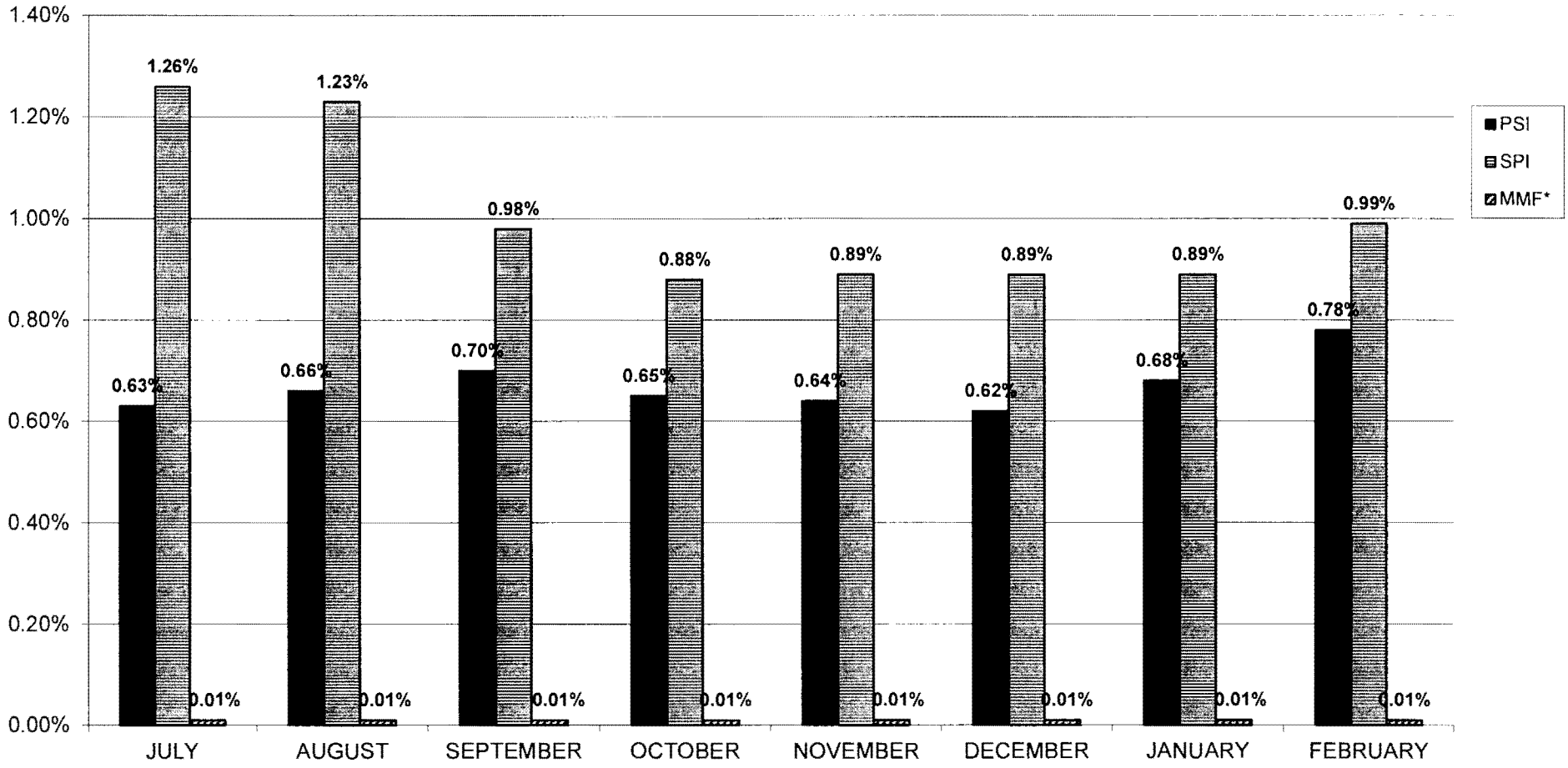
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2014

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 2/28/2014
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
02/01/14	24,297,644,271.61	132,547,761.79
02/02/14	24,297,644,271.61	132,547,761.79
02/03/14	23,816,512,124.58	132,547,761.79
02/04/14	23,749,123,095.12	132,547,761.79
02/05/14	23,415,929,097.06	132,547,761.79
02/06/14	23,376,907,827.88	132,547,761.79
02/07/14	23,250,892,901.48	132,547,761.79
02/08/14	23,250,892,901.48	132,547,761.79
02/09/14	23,250,892,901.48	132,547,761.79
02/10/14	23,164,584,010.48	132,547,761.79
02/11/14	23,124,572,114.70	132,547,761.79
02/12/14	23,105,557,594.43	132,547,761.79
02/13/14	23,120,271,294.17	132,547,761.79
02/14/14	23,025,670,252.16	132,547,761.79
02/15/14	23,025,670,252.16	132,547,761.79
02/16/14	23,025,670,252.16	132,547,761.79
02/17/14	23,025,670,252.16	132,547,761.79
02/18/14	22,885,354,696.70	132,547,761.79
02/19/14	22,946,341,941.70	132,547,761.79
02/20/14	22,657,859,800.54	132,547,761.79
02/21/14	22,630,692,493.99	132,547,761.79
02/22/14	22,630,692,493.99	132,547,761.79
02/23/14	22,630,692,493.99	132,547,761.79
02/24/14	22,545,686,232.87	132,547,761.79
02/25/14	22,471,289,944.47	132,547,761.79
02/26/14	22,406,289,770.85	132,547,761.79
02/27/14	22,792,247,156.28	132,547,761.79
02/28/14	22,753,401,974.07	132,318,858.10
	23,095,523,371.93	**132,539,586.66**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2013-14
ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of March 11, 2014.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 02/28/2014 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$13,269,955	$102,423
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	232,908	0
Amortization/Accretion	402,194	(1,904)
Prior Accrual Adjustment	0	0
Total Revenues	$13,905,056	$100,519
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,193
	$0	$3,193
NET INCOME	$13,905,056	$97,326

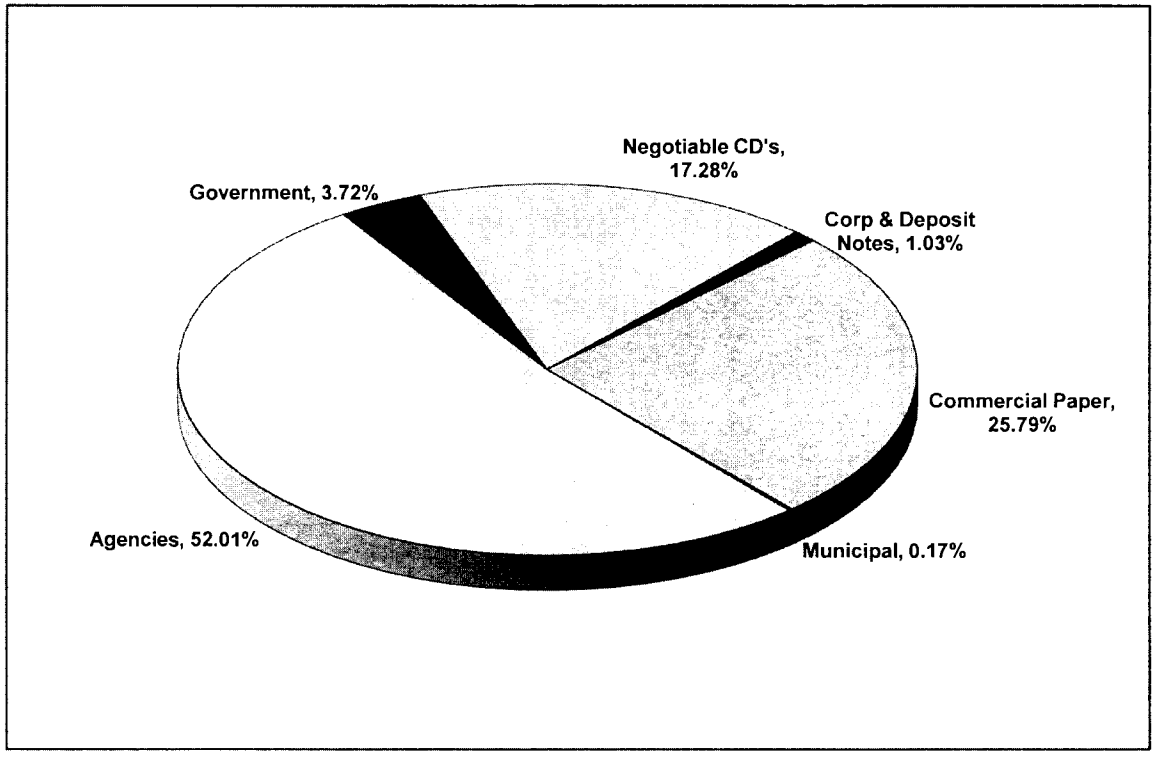
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of February 28, 2014
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	52.21%	
Los Angeles County and Related Entities	37.85%	
Consolidated Sanitation Districts		2.01%
Metropolitan Transportation Authority		2.00%
Miscellaneous Agencies Pooled Investments		2.20%
South Coast Air Quality Management District		2.10%
Miscellaneous		0.02%
Subtotal	90.06%	8.33%
County Bond Proceeds and Repayment Funds		1.61%
Grand Total	90.06%	9.94%

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



	In Thousands
Negotiable CD's	3,930,339
Corp & Deposit Notes	235,071
Bankers Acceptance	-
Commercial Paper	5,867,033
Municipal	39,000
Agencies	11,834,915
Other	-
Government	847,044
Total	$ 22,753,402

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: February 1, 2014 to February 28, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02/03/14	95222	BARTON CAPITAL LLC CP	0.1400	04/01/14	37,600,000.00	37,591,665.33	0.00	CITI	MFR
NTRD	CPD	02/03/14	95223	CREDIT AGRICOLE NA INC CP	0.1700	04/01/14	50,000,000.00	49,986,541.67	0.00	CITI	MS
NTRD	CPD	02/03/14	95224	ALPINE SECURITIZATION CORP CP	0.1000	03/07/14	30,000,000.00	29,997,333.33	0.00	CITI	LOOP
NTRD	CPD	02/03/14	95225	AUTOBAHN FUNDING CO LLC CP	0.1200	03/06/14	32,000,000.00	31,996,693.33	0.00	CITI	BLAY
NTRD	CPD	02/03/14	95226	ATLANTIC ASSET SEC LLC CP	0.1200	03/04/14	25,000,000.00	24,997,583.33	0.00	CITI	JPM
NTRD	CPD	02/03/14	95227	ABBEY NATIONAL NA LLC CP	0.1100	03/13/14	25,000,000.00	24,997,097.22	0.00	CITI	MFR
NTRD	CPD	02/03/14	95228	ABBEY NATIONAL NA LLC CP	0.1300	03/21/14	25,000,000.00	24,995,847.22	0.00	CITI	MFR
NTRD	CPD	02/04/14	95232	CANCARA ASSET SEC LLC CP	0.1200	03/14/14	50,000,000.00	49,993,666.67	0.00	CITI	MS
NTRD	CPD	02/04/14	95233	AUTOBAHN FUNDING CO LLC CP	0.1200	03/07/14	20,000,000.00	19,997,933.33	0.00	CITI	BLAY
NTRD	CPD	02/04/14	95234	ABBEY NATIONAL NA LLC CP	0.1100	03/13/14	50,000,000.00	49,994,347.22	0.00	CITI	MFR
NTRD	CPD	02/04/14	95235	ALPINE SECURITIZATION CORP CP	0.1100	03/05/14	50,000,000.00	49,995,569.44	0.00	CITI	BLAY
NTRD	CPD	02/04/14	95236	CANCARA ASSET SEC LLC CP	0.1400	04/03/14	25,000,000.00	24,994,361.11	0.00	CITI	MS
NTRD	CPD	02/05/14	95240	CANCARA ASSET SEC LLC CP	0.1400	04/01/14	20,000,000.00	19,995,722.22	0.00	CITI	MS
NTRD	CPD	02/05/14	95241	AUTOBAHN FUNDING CO LLC CP	0.1200	03/06/14	30,000,000.00	29,997,100.00	0.00	CITI	MS
NTRD	CPD	02/05/14	95242	AUTOBAHN FUNDING CO LLC CP	0.1200	03/04/14	15,000,000.00	14,998,650.00	0.00	CITI	BLAY
NTRD	CPD	02/05/14	95243	ATLANTIC ASSET SEC LLC CP	0.1200	03/04/14	25,000,000.00	24,997,750.00	0.00	CITI	JPM
NTRD	CPD	02/05/14	95244	CANCARA ASSET SEC LLC CP	0.1200	02/28/14	4,540,000.00	4,539,651.93	0.00	CITI	JPM
NTRD	CPD	02/05/14	95245	ATLANTIC ASSET SEC LLC CP	0.1200	03/07/14	25,000,000.00	24,997,500.00	0.00	CITI	MS
NTRD	CPD	02/05/14	95246	ABBEY NATIONAL NA LLC CP	0.1000	03/03/14	25,000,000.00	24,998,194.44	0.00	CITI	MFR
NTRD	CPD	02/05/14	95247	AUTOBAHN FUNDING CO LLC CP	0.1300	03/10/14	50,000,000.00	49,994,041.67	0.00	CITI	BLAY
NTRD	CPD	02/06/14	95249	ALPINE SECURITIZATION CORP CP	0.1000	03/07/14	25,000,000.00	24,997,986.11	0.00	CITI	MFR
NTRD	CPD	02/06/14	95250	AUTOBAHN FUNDING CO LLC CP	0.1200	03/11/14	17,000,000.00	16,998,130.00	0.00	CITI	BLAY
NTRD	CPD	02/06/14	95251	AUTOBAHN FUNDING CO LLC CP	0.1400	04/01/14	33,000,000.00	32,993,070.00	0.00	CITI	BLAY
NTRD	CPD	02/06/14	95252	ATLANTIC ASSET SEC LLC CP	0.1200	03/14/14	27,000,000.00	26,996,760.00	0.00	CITI	MS
NTRD	CPD	02/06/14	95253	ATLANTIC ASSET SEC LLC CP	0.1200	03/06/14	25,000,000.00	24,997,666.67	0.00	CITI	JPM
NTRD	CPD	02/06/14	95254	ABBEY NATIONAL NA LLC CP	0.1000	03/03/14	25,000,000.00	24,998,263.89	0.00	CITI	MFR
NTRD	CPD	02/06/14	95255	ALPINE SECURITIZATION CORP CP	0.1100	03/07/14	50,000,000.00	49,995,569.44	0.00	CITI	BLAY
NTRD	CPD	02/06/14	95256	CANCARA ASSET SEC LLC CP	0.1100	03/07/14	25,000,000.00	24,997,784.72	0.00	CITI	MS
NTRD	CPD	02/06/14	95257	ABBEY NATIONAL NA LLC CP	0.1000	03/04/14	25,000,000.00	24,998,194.44	0.00	CITI	MFR
NTRD	CPD	02/07/14	95259	CANCARA ASSET SEC LLC CP	0.1100	03/06/14	50,000,000.00	49,995,875.00	0.00	CITI	MS
NTRD	CPD	02/07/14	95260	BARTON CAPITAL LLC CP	0.1100	03/20/14	50,000,000.00	49,993,736.11	0.00	CITI	BLAY
NTRD	CPD	02/07/14	95261	CREDIT AGRICOLE NA INC. CP	0.1000	03/06/14	50,000,000.00	49,996,250.00	0.00	CITI	MFR
NTRD	CPD	02/07/14	95262	ATLANTIC ASSET SEC LLC CP	0.1200	03/14/14	23,000,000.00	22,997,316.67	0.00	CITI	MS
NTRD	CPD	02/07/14	95263	ABBEY NATIONAL NA LLC CP	0.1300	03/20/14	25,000,000.00	24,996,298.61	0.00	CITI	MFR
NTRD	CPD	02/10/14	95265	ATLANTIC ASSET SEC LLC CP	0.1200	03/06/14	25,000,000.00	24,998,000.00	0.00	CITI	JPM
NTRD	CPD	02/10/14	95266	ALPINE SECURITIZATION CORP CP	0.1100	03/10/14	40,000,000.00	39,996,577.78	0.00	CITI	BLAY
NTRD	CPD	02/10/14	95267	ABBEY NATIONAL NA LLC CP	0.1100	03/11/14	50,000,000.00	49,995,569.44	0.00	CITI	MFR
NTRD	CPD	02/10/14	95268	ALPINE SECURITIZATION CORP CP	0.1100	03/13/14	19,000,000.00	18,998,200.28	0.00	CITI	BLAY

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NTRD	CPD	02/10/14	95269	ATLANTIC ASSET SEC LLC CP	0.1200	03/12/14	37,000,000.00	36,996,300.00	0.00	CITI	MS
NTRD	CPD	02/11/14	95271	ALPINE SECURITIZATION CORP CP	0.1000	03/12/14	50,000,000.00	49,995,972.22	0.00	CITI	MFR
NTRD	CPD	02/11/14	95272	ATLANTIC ASSET SEC LLC CP	0.1200	03/13/14	25,000,000.00	24,997,500.00	0.00	CITI	MS
NTRD	CPD	02/11/14	95273	ALPINE SECURITIZATION CORP CP	0.1000	03/14/14	25,000,000.00	24,997,847.22	0.00	CITI	LOOP
NTRD	CPD	02/11/14	95274	ABBEY NATIONAL NA LLC CP	0.1100	03/11/14	25,000,000.00	24,997,861.11	0.00	CITI	MFR
NTRD	CPD	02/11/14	95275	ALPINE SECURITIZATION CORP CP	0.1100	03/12/14	25,000,000.00	24,997,784.72	0.00	CITI	BLAY
NTRD	CPD	02/11/14	95276	AUTOBAHN FUNDING CO LLC CP	0.1200	03/13/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	02/12/14	95278	AUTOBAHN FUNDING CO LLC CP	0.1200	03/18/14	17,000,000.00	16,998,073.33	0.00	CITI	MS
NTRD	CPD	02/12/14	95279	ATLANTIC ASSET SEC LLC CP	0.1300	03/17/14	38,000,000.00	37,995,471.67	0.00	CITI	JPMC
NTRD	CPD	02/12/14	95280	SALISBURY REC CO LLC CP	0.1500	04/16/14	27,000,000.00	26,992,912.50	0.00	CITI	MS
NTRD	CPD	02/12/14	95281	SHEFFIELD RECEIVABLES CORP CP	0.1100	03/19/14	48,000,000.00	47,994,866.67	0.00	CITI	BLAY
NTRD	CPD	02/12/14	95282	ALPINE SECURITIZATION CORP CP	0.1100	03/14/14	38,000,000.00	37,996,516.67	0.00	CITI	BLAY
NTRD	CPD	02/13/14	95285	BARTON CAPITAL LLC CP	0.1400	04/14/14	25,000,000.00	24,994,166.67	0.00	CITI	MFR
NTRD	CPD	02/13/14	95286	ATLANTIC ASSET SEC LLC CP	0.1200	03/18/14	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	02/13/14	95287	ALPINE SECURITIZATION CORP CP	0.1100	03/14/14	25,000,000.00	24,997,784.72	0.00	CITI	LOOP
NTRD	CPD	02/13/14	95288	ALPINE SECURITIZATION CORP CP	0.1100	03/21/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	02/13/14	95289	SHEFFIELD RECEIVABLES CORP CP	0.1100	03/18/14	30,000,000.00	29,996,975.00	0.00	CITI	BLAY
NTRD	CPD	02/13/14	95290	ABBEY NATIONAL NA LLC CP	0.1200	03/17/14	40,000,000.00	39,995,733.33	0.00	CITI	MFR
NTRD	CPD	02/13/14	95291	ING U.S. FUNDING LLC CP	0.1800	04/25/14	25,000,000.00	24,991,125.00	0.00	CITI	INGF
NTRD	CPD	02/14/14	95294	AUTOBAHN FUNDING CO LLC CP	0.1200	03/19/14	50,000,000.00	49,994,500.00	0.00	CITI	BLAY
NTRD	CPD	02/14/14	95295	AUTOBAHN FUNDING CO LLC CP	0.1200	03/18/14	40,000,000.00	39,995,733.33	0.00	CITI	BLAY
NTRD	CPD	02/14/14	95296	ATLANTIC ASSET SEC LLC CP	0.1300	03/20/14	50,000,000.00	49,993,861.11	0.00	CITI	JPM
NTRD	CPD	02/14/14	95297	ALPINE SECURITIZATION CORP CP	0.1100	03/17/14	25,000,000.00	24,997,631.94	0.00	CITI	LOOP
NTRD	CPD	02/14/14	95298	ALPINE SECURITIZATION CORP CP	0.1100	03/18/14	25,000,000.00	24,997,555.56	0.00	CITI	LOOP
NTRD	CPD	02/14/14	95300	BARTON CAPITAL LLC CP	0.1500	04/10/14	30,800,000.00	30,792,941.67	0.00	CITI	GPS
NTRD	CPD	02/14/14	95301	ATLANTIC ASSET SEC LLC CP	0.1200	03/18/14	25,000,000.00	24,997,333.33	0.00	CITI	MS
NTRD	CPD	02/14/14	95302	ABBEY NATIONAL NA LLC CP	0.1200	03/21/14	25,000,000.00	24,997,083.33	0.00	CITI	MFR
NTRD	CPD	02/18/14	95304	REGENCY MAREKTS NO. 1 LLC CP	0.1400	03/18/14	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	02/18/14	95305	REGENCY MAREKTS NO. 1 LLC CP	0.1400	03/19/14	22,270,000.00	22,267,488.44	0.00	CITI	MS
NTRD	CPD	02/18/14	95306	REGENCY MAREKTS NO. 1 LLC CP	0.1300	03/17/14	25,000,000.00	24,997,562.50	0.00	CITI	BLAY
NTRD	CPD	02/18/14	95307	ATLANTIC ASSET SEC LLC CP	0.1300	03/19/14	25,000,000.00	24,997,381.94	0.00	CITI	JPM
NTRD	CPD	02/18/14	95308	ALPINE SECURITIZATION CORP CP	0.1100	03/19/14	25,000,000.00	24,997,784.72	0.00	CITI	LOOP
NTRD	CPD	02/18/14	95309	AUTOBAHN FUNDING CO LLC CP	0.1200	03/19/14	25,000,000.00	24,997,583.33	0.00	CITI	MS
NTRD	CPD	02/18/14	95310	AUTOBAHN FUNDING CO LLC CP	0.1200	03/20/14	25,000,000.00	24,997,500.00	0.00	CITI	BLAY
NTRD	CPD	02/18/14	95311	ABBEY NATIONAL NA LLC CP	0.1200	03/21/14	25,000,000.00	24,997,416.67	0.00	CITI	MFR
NTRD	CPD	02/19/14	95314	ATLANTIC ASSET SEC LLC CP	0.1200	03/21/14	25,000,000.00	24,997,500.00	0.00	CITI	MS
NTRD	CPD	02/19/14	95315	ATLANTIC ASSET SEC LLC CP	0.1200	03/20/14	25,000,000.00	24,997,583.33	0.00	CITI	BLAY
NTRD	CPD	02/19/14	95316	DEUTSCHE BANK FINANCIAL LLC CP	0.2000	04/30/14	15,000,000.00	14,994,166.67	0.00	CITI	BLAY

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NTRD	CPD	02/19/14	95317	SHEFFIELD RECEIVABLES CORP CP	0.1300	03/24/14	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	02/19/14	95318	AUTOBAHN FUNDING CO LLC CP	0.1200	03/21/14	37,000,000.00	36,996,300.00	0.00	CITI	BLAY
NTRD	CPD	02/19/14	95319	AUTOBAHN FUNDING CO LLC CP	0.1200	03/21/14	15,000,000.00	14,998,500.00	0.00	CITI	BLAY
NTRD	CPD	02/19/14	95320	ABBEY NATIONAL NA LLC CP	0.1200	03/20/14	25,000,000.00	24,997,583.33	0.00	CITI	MFR
NTRD	CPD	02/19/14	95321	ABBEY NATIONAL NA LLC CP	0.1200	03/21/14	25,000,000.00	24,997,500.00	0.00	CITI	MFR
NTRD	CPD	02/20/14	95324	SHEFFIELD RECEIVABLES CORP CP	0.1200	03/27/14	15,000,000.00	14,998,250.00	0.00	CITI	BLAY
NTRD	CPD	02/20/14	95325	AUTOBAHN FUNDING CO LLC CP	0.1200	03/25/14	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	02/20/14	95326	BARTON CAPITAL LLC CP	0.1800	05/20/14	50,000,000.00	49,977,750.00	0.00	CITI	BLAY
NTRD	CPD	02/21/14	95329	MONT BLANC CAPITAL CORP CP	0.1750	05/20/14	14,755,000.00	14,748,688.14	0.00	CITI	BLAY
NTRD	CPD	02/21/14	95330	REGENCY MARKETS NO. 1 LLC CP	0.1400	03/20/14	11,250,000.00	11,248,818.75	0.00	CITI	JPM
NTRD	CPD	02/21/14	95331	ATLANTIC ASSET SEC LLC CP	0.1200	03/26/14	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	02/21/14	95332	SALISBURY REC CO LLC CP	0.1800	05/20/14	25,000,000.00	24,989,000.00	0.00	CITI	BLAY
NTRD	CPD	02/21/14	95333	ABBEY NATIONAL NA LLC CP	0.1100	03/21/14	50,000,000.00	49,995,722.22	0.00	CITI	MFR
NTRD	CPD	02/21/14	95334	ALPINE SECURITIZATION CORP CP	0.1100	03/28/14	35,000,000.00	34,996,256.94	0.00	CITI	BLAY
NTRD	CPD	02/21/14	95335	CANCARA ASSET SEC LLC CP	0.1100	03/25/14	25,000,000.00	24,997,555.56	0.00	CITI	JPM
NTRD	CPD	02/24/14	95337	AUTOBAHN FUNDING CO LLC CP	0.1200	03/26/14	40,000,000.00	39,996,000.00	0.00	CITI	MS
NTRD	CPD	02/24/14	95338	AUTOBAHN FUNDING CO LLC CP	0.1200	03/27/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	02/24/14	95339	CANCARA ASSET SEC LLC CP	0.1300	04/25/14	15,000,000.00	14,996,750.00	0.00	CITI	LOOP
NTRD	CPD	02/24/14	95340	ATLANTIC ASSET SEC LLC CP	0.1200	03/25/14	25,000,000.00	24,997,583.33	0.00	CITI	JPM
NTRD	CPD	02/24/14	95341	ABBEY NATIONAL NA LLC CP	0.1200	03/25/14	25,000,000.00	24,997,583.33	0.00	CITI	MFR
NTRD	CPD	02/25/14	95343	AUTOBAHN FUNDING CO LLC CP	0.1200	03/28/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAY
NTRD	CPD	02/25/14	95344	ING U.S. FUNDING LLC CP	0.1400	04/07/14	20,000,000.00	19,996,811.11	0.00	CITI	BLAY
NTRD	CPD	02/25/14	95345	REGENCY MAREKTS NO. 1 LLC CP	0.1400	03/25/14	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	02/25/14	95346	AUTOBAHN FUNDING CO LLC CP	0.1200	03/27/14	35,000,000.00	34,996,500.00	0.00	CITI	MS
NTRD	CPD	02/25/14	95347	ATLANTIC ASSET SEC LLC CP	0.1300	04/04/14	25,000,000.00	24,996,569.44	0.00	CITI	JPM
NTRD	CPD	02/25/14	95348	AUTOBAHN FUNDING CO LLC CP	0.1200	04/03/14	25,000,000.00	24,996,916.67	0.00	CITI	BLAY
NTRD	CPD	02/25/14	95351	CANCARA ASSET SEC LLC CP	0.1200	04/02/14	25,000,000.00	24,997,000.00	0.00	CITI	MS
NTRD	CPD	02/25/14	95352	ABBEY NATIONAL NA LLC CP	0.1300	03/27/14	25,000,000.00	24,997,291.67	0.00	CITI	MFR
NTRD	CPD	02/26/14	95355	AUTOBAHN FUNDING CO LLC CP	0.1200	04/01/14	25,000,000.00	24,997,166.67	0.00	CITI	BLAY
NTRD	CPD	02/26/14	95356	ATLANTIC ASSET SEC LLC CP	0.1300	04/04/14	50,000,000.00	49,993,319.44	0.00	CITI	JPM
NTRD	CPD	02/26/14	95357	ABBEY NATIONAL NA LLC CP	0.1300	04/08/14	25,000,000.00	24,996,298.61	0.00	CITI	MFR
NTRD	CPD	02/26/14	95358	ABBEY NATIONAL NA LLC CP	0.1300	04/11/14	25,000,000.00	24,996,027.78	0.00	CITI	MFR
NTRD	CPD	02/27/14	95360	BARTON CAPITAL LLC CP	0.1900	05/20/14	25,000,000.00	24,989,180.56	0.00	CITI	MS
NTRD	CPD	02/27/14	95361	ABBEY NATIONAL NA LLC CP	0.1200	04/01/14	50,000,000.00	49,994,500.00	0.00	CITI	MFR
NTRD	CPD	02/27/14	95362	AUTOBAHN FUNDING CO LLC CP	0.1200	03/28/14	20,000,000.00	19,998,066.67	0.00	CITI	BLAY
NTRD	CPD	02/27/14	95363	SHEFFIELD RECEIVABLES CORP CP	0.1400	04/17/14	50,000,000.00	49,990,472.22	0.00	CITI	BLAY
NTRD	CPD	02/27/14	95364	CANCARA ASSET SEC LLC CP	0.1200	04/04/14	25,000,000.00	24,997,000.00	0.00	CITI	MS
NTRD	CPD	02/27/14	95365	SHEFFIELD RECEIVABLES CORP CP	0.1500	04/17/14	25,000,000.00	24,994,895.83	0.00	CITI	BCI

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NTRD	CPD	02/27/14	95366	ATLANTIC ASSET SEC LLC CP	0.1300	04/01/14	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	02/27/14	95367	CANCARA ASSET SEC LLC CP	0.1300	04/02/14	50,000,000.00	49,993,861.11	0.00	CITI	MS
NTRD	CPD	02/27/14	95369	ATLANTIC ASSET SEC LLC CP	0.1300	04/03/14	40,000,000.00	39,994,944.44	0.00	CITI	MS
NTRD	CPD	02/27/14	95370	CANCARA ASSET SEC LLC CP	0.1150	04/03/14	50,000,000.00	49,994,409.72	0.00	CITI	BLAY
NTRD	CPD	02/28/14	95376	CANCARA ASSET SEC LLC CP	0.1100	03/25/14	25,000,000.00	24,998,090.28	0.00	CITI	JPM
NTRD	CPD	02/28/14	95377	ALPINE SECURITIZATION CORP CP	0.1100	04/03/14	50,000,000.00	49,994,805.56	0.00	CITI	BLAY
NTRD	CPD	02/28/14	95378	ALPINE SECURITIZATION CORP CP	0.1100	04/04/14	18,150,000.00	18,148,058.96	0.00	CITI	BLAY
NTRD	CPD	02/28/14	95379	AUTOBAHN FUNDING CO LLC CP	0.1200	04/04/14	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	02/28/14	95380	AUTOBAHN FUNDING CO LLC CP	0.1200	04/04/14	40,000,000.00	39,995,333.33	0.00	CITI	BLAY
NTRD	CPD	02/28/14	95381	ATLANTIC ASSET SEC LLC CP	0.1300	04/01/14	50,000,000.00	49,994,222.22	0.00	CITI	MS
NTRD	CPD	02/28/14	95382	ATLANTIC ASSET SEC LLC CP	0.1300	04/04/14	50,000,000.00	49,993,680.56	0.00	CITI	MS
NTRD	CPD	02/28/14	95383	CANCARA ASSET SEC LLC CP	0.1100	03/27/14	45,000,000.00	44,996,287.50	0.00	CITI	MFR
NTRD	CPD	02/28/14	95389	ABBEY NATIONAL NA LLC CP	0.1300	04/07/14	50,000,000.00	49,993,138.89	0.00	CITI	MFR
NTRD	CPD	02/28/14	95390	ING U.S. FUNDING LLC CP	0.1400	05/01/14	25,000,000.00	24,993,972.22	0.00	CITI	BLAY
NTRD	CPD	02/28/14	95391	ATLANTIC ASSET SEC LLC CP	0.1300	04/04/14	24,326,000.00	24,322,925.46	0.00	CITI	MS
	CPD Total						4,106,691,000.00	4,106,163,196.97	0.00		
NTRD	MCSA	02/21/14	95158	FHLB (CALLABLE)	1.7000	02/21/19	6,950,000.00	6,950,000.00	0.00	CITI	MFR
	MCSA Total						6,950,000.00	6,950,000.00	0.00		
NTRD	NCD1	02/25/14	95353	UNION BANK OF CALIFORNIA NA CD	0.1400	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						50,000,000.00	50,000,000.00	0.00		
NTRD	YANK1	02/03/14	95229	CREDIT AGRICOLE CIB NY CD	0.1800	04/18/14	50,000,000.00	50,001,027.42	0.00	CITI	MFR
NTRD	YANK1	02/04/14	95237	CREDIT AGRICOLE CIB NY CD	0.1800	04/01/14	50,000,000.00	50,000,777.57	0.00	CITI	MFR
NTRD	YANK1	02/04/14	95238	CREDIT AGRICOLE CIB NY CD	0.1800	04/01/14	50,000,000.00	50,000,777.57	0.00	CITI	MFR
NTRD	YANK1	02/12/14	95283	CREDIT AGRICOLE CIB NY CD	0.1700	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/13/14	95292	BNP PARIBAS SF CD	0.1700	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	02/14/14	95299	SOCIETE GENERALE NY CD	0.1300	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/19/14	95322	SOCIETE GENERALE NY CD	0.2200	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/20/14	95313	DNB BANK ASA NY CD	0.1600	05/20/14	50,000,000.00	49,999,999.82	444.44	CITI	RBCCM
NTRD	YANK1	02/21/14	95328	SVENSKA HANDELSBANKEN NY CD	0.1550	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	02/25/14	95349	SOCIETE GENERALE NY CD	0.2200	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/25/14	95350	TORONTO DOMINION BANK NY CD	0.1050	04/02/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	02/27/14	95371	SVENSKA HANDELSBANKEN NY CD	0.1600	05/21/14	50,000,000.00	50,000,575.71	1,333.33	CITI	MS
NTRD	YANK1	02/27/14	95372	DNB BANK ASA NY CD	0.1500	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/27/14	95373	BANK OF NOVA SCOTIA HOUSTON CD	0.1500	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/27/14	95368	BNP PARIBAS SF CD	0.2100	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	02/28/14	95384	BNP PARIBAS SF CD	0.1100	03/31/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	02/28/14	95385	BANK OF MONTREAL CHICAGO CD	0.2100	05/27/14	33,700,000.00	33,704,934.15	18,282.25	CITI	RBCCM
NTRD	YANK1	02/28/14	95386	LLOYDS TSB BANK PLC NY CD	0.1700	06/30/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/28/14	95387	TORONTO DOMINION BANK NY CD	0.1050	05/01/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	02/28/14	95388	NORDEA BANK FINLAND PLC NY CD	0.1550	05/20/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	02/28/14	95392	DEUTSCHE BANK AG NY CD	0.2300	05/29/14	50,000,000.00	50,001,249.31	0.00	CITI	MFR
NTRD	YANK1	02/28/14	95393	DEUTSCHE BANK AG NY CD	0.2300	05/29/14	30,000,000.00	30,000,749.59	0.00	CITI	MFR
	YANK1 Total						1,063,700,000.00	1,063,710,091.14	20,060.02		
				PSI Total			**5,227,341,000.00**	**5,226,823,288.11**	**20,060.02**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: February 2014 to February 28, 2014
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/28/14	NTRD	90290	FNMA 1.20 (CALLABLE)	Call	100.000000	50,000,000.00	50,000,000.00	100,000.00	50,100,000.00	0.00
02/28/14	NTRD	90351	FNMA 1.20 (CALLABLE)	Call	100.000000	33,645,000.00	33,645,000.00	67,290.00	33,712,290.00	0.00
			FNMA Total			83,645,000.00	83,645,000.00	167,290.00	83,812,290.00	0.00
	NTRD Total					**83,645,000.00**	**83,645,000.00**	**167,290.00**	**83,812,290.00**	**0.00**
02/04/14	TRADE	94756	USTN 1.25	Sell	99.296875	50,000,000.00	49,648,437.50	113,324.18	49,761,761.68	112,547.62
02/04/14	TRADE	94757	USTN 1.25	Sell	99.312500	50,000,000.00	49,656,250.00	113,324.18	49,769,574.18	120,360.12
			USTN Total			100,000,000.00	99,304,687.50	226,648.36	99,531,335.86	232,907.74
	TRADE Total					**100,000,000.00**	**99,304,687.50**	**226,648.36**	**99,531,335.86**	**232,907.74**
			PSI Total			**183,645,000.00**	**182,949,687.50**	**393,938.36**	**183,343,625.86**	**232,907.74**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: February 2014 to February 28, 2014
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
02/28/14	SANIT	89211	FHLMC 0.75 (CALLABLE)	Call	100.00000	227,000.00	227,000.00	0.00	227,000.00	0.00
			FHLMC Total			227,000.00	227,000.00	0.00	227,000.00	0.00
	SANIT Total					**227,000.00**	**227,000.00**	**0.00**	**227,000.00**	**0.00**
			SPI Total			**227,000.00**	**227,000.00**	**0.00**	**227,000.00**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of February 28, 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	3,930,339,046.11	3,929,923,156.50	(415,889.61)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	5,867,032,602.67	5,866,990,311.06	(42,291.61)	0.00	0.00	0.00
Governments	847,044,410.75	848,232,685.00	1,188,274.25	85,476.22	97,696.88	12,220.66
Agencies	11,834,914,985.37	11,731,765,062.80	(103,149,922.57)	76,349,120.97	73,998,418.64	(2,350,702.33)
Municipals	39,000,000.00	39,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	235,070,929.17	235,335,120.00	264,190.83	1,518,157.58	1,535,347.50	17,189.92
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,556,103.34	49,556,103.34	0.00
TOTAL	$22,753,401,974.07	$22,651,246,335.36	($102,155,638.71)	$132,318,858.11	$129,997,566.36	($2,321,291.75)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.17% of the PSI Portfolio.

Los Angeles County Treasurer

Market Pricing Exceptions

As of February 28, 2014

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC	99.950000
91282	WESTPAC BANKING CORP NY	99.950000
91255	BANK OF NOVA SCOTIA HOU	99.950000
93072	WESTPAC BANKING CORP NY	99.950000
95384	BNP PARIBAS SF CD	99.998278
95386	LLOYDS TSB BANK PLC NY CD	99.976297
95388	NORDEA BANK FINLAND PLC NY CD	99.983134
95387	TORONTO DOMINION BANK NY CD	99.987087

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.58600	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.58600	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.58600	06/30/15	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.58600	06/30/15	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	94260	LACCAL BANS	0.58600	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
		BAN Total					39,000,000.00	39,000,000.00	39,000,000.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.49585	06/26/14	50,000,000.00	50,000,000.00	50,014,200.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.89685	09/28/15	50,000,000.00	50,078,378.08	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.22130	03/05/15	25,000,000.00	25,000,000.00	25,005,000.00
		CNFL Total					125,000,000.00	125,078,378.08	124,994,200.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.04685	12/29/14	35,000,000.00	35,000,000.00	35,101,395.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,093,100.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,755,350.00
		CNFRQ Total					85,000,000.00	85,000,000.00	84,949,845.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,992,551.09	25,391,075.00
		CNFX Total					25,000,000.00	24,992,551.09	25,391,075.00
PSI	NTRD	CPD	94625	SALISBURY REC CO LLC CP	0.20000	03/14/14	12,000,000.00	11,999,133.33	11,999,355.60
PSI	NTRD	CPD	94706	SALISBURY REC CO LLC CP	0.17000	03/04/14	15,000,000.00	14,999,787.50	14,999,800.50
PSI	NTRD	CPD	94727	SHEFFIELD RECEIVABLES CORP CP	0.18000	03/05/14	5,000,000.00	4,999,900.00	4,999,930.50
PSI	NTRD	CPD	94728	MONT BLANC CAPITAL CORP CP	0.20000	03/10/14	18,000,000.00	17,999,100.00	17,999,359.20
PSI	NTRD	CPD	94764	CANCARA ASSET SEC LLC CP	0.18000	03/05/14	20,000,000.00	19,999,600.00	19,999,666.00
PSI	NTRD	CPD	94786	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/07/14	40,000,000.00	39,998,933.33	39,999,224.00
PSI	NTRD	CPD	94839	CANCARA ASSET SEC LLC CP	0.17000	03/10/14	50,000,000.00	49,997,875.00	49,998,220.00
PSI	NTRD	CPD	94841	CAFCO LLC CP	0.16000	03/10/14	25,000,000.00	24,999,000.00	24,999,070.00
PSI	NTRD	CPD	94844	CIESCO LLC CP	0.17000	03/10/14	30,000,000.00	29,998,725.00	29,999,418.00
PSI	NTRD	CPD	94875	MONT BLANC CAPITAL CORP CP	0.18000	03/10/14	15,364,000.00	15,363,308.62	15,363,453.04
PSI	NTRD	CPD	94876	CIESCO LLC CP	0.16000	03/12/14	33,008,000.00	33,006,386.28	33,007,230.91
PSI	NTRD	CPD	94877	SALISBURY REC CO LLC CP	0.17000	03/05/14	22,850,000.00	22,849,568.39	22,849,618.41
PSI	NTRD	CPD	94909	CAFCO LLC CP	0.15000	03/06/14	6,800,000.00	6,799,858.33	6,799,852.44

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	95000	SHEFFIELD RECEIVABLES CORP CP	0.17000	03/19/14	24,000,000.00	23,997,960.00	23,998,392.00
PSI	NTRD	CPD	95016	ALPINE SECURITIZATION CORP CP	0.16000	03/26/14	16,040,000.00	16,038,217.78	16,038,424.87
PSI	NTRD	CPD	95020	CANCARA ASSET SEC LLC CP	0.18000	03/24/14	50,000,000.00	49,994,250.00	49,994,900.00
PSI	NTRD	CPD	95021	CANCARA ASSET SEC LLC CP	0.18000	03/24/14	5,000,000.00	4,999,425.00	4,999,490.00
PSI	NTRD	CPD	95033	CREDIT AGRICOLE NA INC. CP	0.19000	03/18/14	19,000,000.00	18,998,295.28	18,998,907.50
PSI	NTRD	CPD	95038	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	03/31/14	50,000,000.00	49,992,083.33	49,992,640.00
PSI	NTRD	CPD	95106	BARTON CAPITAL LLC CP	0.12000	03/03/14	50,000,000.00	49,999,666.67	49,999,710.00
PSI	NTRD	CPD	95117	BARTON CAPITAL LLC CP	0.11000	03/03/14	30,000,000.00	29,999,816.67	29,999,826.00
PSI	NTRD	CPD	95126	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	25,000,000.00	24,999,583.33	24,999,652.50
PSI	NTRD	CPD	95128	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,999,166.67	49,999,305.00
PSI	NTRD	CPD	95145	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/03/14	30,000,000.00	29,999,800.00	29,999,751.00
PSI	NTRD	CPD	95162	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/10/14	21,000,000.00	20,999,370.00	20,999,370.00
PSI	NTRD	CPD	95165	SALISBURY REC CO LLC CP	0.15000	03/11/14	5,100,000.00	5,099,787.50	5,099,797.53
PSI	NTRD	CPD	95166	SALISBURY REC CO LLC CP	0.14500	03/25/14	40,000,000.00	39,996,133.33	39,995,724.00
PSI	NTRD	CPD	95167	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/26/14	24,000,000.00	23,997,500.00	23,997,643.20
PSI	NTRD	CPD	95177	ATLANTIC ASSET SEC LLC CP	0.12000	03/03/14	40,000,000.00	39,999,733.33	39,999,668.00
PSI	NTRD	CPD	95181	CANCARA ASSET SEC LLC CP	0.14000	04/02/14	50,000,000.00	49,993,777.78	49,992,485.00
PSI	NTRD	CPD	95182	ALPINE SECURITIZATION CORP CP	0.11000	03/04/14	43,150,000.00	43,149,604.46	43,149,521.04
PSI	NTRD	CPD	95183	CANCARA ASSET SEC LLC CP	0.15000	04/02/14	50,000,000.00	49,993,333.33	49,992,485.00
PSI	NTRD	CPD	95185	CANCARA ASSET SEC LLC CP	0.13000	03/24/14	35,000,000.00	34,997,093.06	34,996,430.00
PSI	NTRD	CPD	95186	SALISBURY REC CO LLC CP	0.14000	03/25/14	50,000,000.00	49,995,333.34	49,994,655.00
PSI	NTRD	CPD	95187	SALISBURY REC CO LLC CP	0.14000	03/25/14	5,000,000.00	4,999,533.34	4,999,465.50
PSI	NTRD	CPD	95188	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,999,166.67	49,999,305.00
PSI	NTRD	CPD	95189	SHEFFIELD RECEIVABLES CORP CP	0.11000	03/06/14	10,000,000.00	9,999,847.22	9,999,833.00
PSI	NTRD	CPD	95190	CREDIT AGRICOLE NA INC CP	0.10000	03/03/14	50,000,000.00	49,999,722.22	49,999,585.00
PSI	NTRD	CPD	95191	ATLANTIC ASSET SEC LLC CP	0.14000	03/05/14	50,000,000.00	49,999,222.22	49,999,305.00
PSI	NTRD	CPD	95192	ALPINE SECURITIZATION CORP CP	0.11000	03/03/14	50,000,000.00	49,999,694.44	49,999,585.00
PSI	NTRD	CPD	95203	CANCARA ASSET SEC LLC CP	0.14000	04/01/14	50,000,000.00	49,993,972.22	49,992,755.00
PSI	NTRD	CPD	95204	AUTOBAHN FUNDING CO LLC CP	0.12000	03/04/14	35,000,000.00	34,999,650.00	34,999,534.50
PSI	NTRD	CPD	95205	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	25,000,000.00	24,999,583.33	24,999,652.50
PSI	NTRD	CPD	95206	ATLANTIC ASSET SEC LLC CP	0.13000	03/03/14	50,000,000.00	49,999,638.89	49,999,585.00
PSI	NTRD	CPD	95207	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,999,166.67	49,999,305.00
PSI	NTRD	CPD	95208	ABBEY NATIONAL NA LLC CP	0.11000	03/04/14	50,000,000.00	49,999,541.67	49,999,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	95212	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	25,000,000.00	24,999,583.33	24,999,500.00
PSI	NTRD	CPD	95213	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	15,000,000.00	14,999,750.00	14,999,700.00
PSI	NTRD	CPD	95214	ALPINE SECURITIZATION CORP CP	0.11000	03/06/14	25,000,000.00	24,999,618.06	24,999,582.50
PSI	NTRD	CPD	95215	BARTON CAPITAL LLC CP	0.11000	03/04/14	50,000,000.00	49,999,541.67	49,999,610.00
PSI	NTRD	CPD	95216	ATLANTIC ASSET SEC LLC CP	0.12000	03/07/14	25,000,000.00	24,999,500.00	24,999,515.00
PSI	NTRD	CPD	95217	CIESCO LLC CP	0.12000	03/17/14	50,000,000.00	49,997,333.33	49,998,345.00
PSI	NTRD	CPD	95218	CIESCO LLC CP	0.12000	03/17/14	50,000,000.00	49,997,333.33	49,998,345.00
PSI	NTRD	CPD	95219	ABBEY NATIONAL NA LLC CP	0.12000	03/03/14	50,000,000.00	49,999,666.67	49,999,625.00
PSI	NTRD	CPD	95222	BARTON CAPITAL LLC CP	0.14000	04/01/14	37,600,000.00	37,595,467.11	37,597,225.12
PSI	NTRD	CPD	95223	CREDIT AGRICOLE NA INC CP	0.17000	04/01/14	50,000,000.00	49,992,680.56	49,994,090.00
PSI	NTRD	CPD	95224	ALPINE SECURITIZATION CORP CP	0.10000	03/07/14	30,000,000.00	29,999,500.00	29,999,418.00
PSI	NTRD	CPD	95225	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	32,000,000.00	31,999,466.67	31,999,360.00
PSI	NTRD	CPD	95226	ATLANTIC ASSET SEC LLC CP	0.12000	03/04/14	25,000,000.00	24,999,750.00	24,999,722.50
PSI	NTRD	CPD	95227	ABBEY NATIONAL NA LLC CP	0.11000	03/13/14	25,000,000.00	24,999,083.33	24,999,115.00
PSI	NTRD	CPD	95228	ABBEY NATIONAL NA LLC CP	0.13000	03/21/14	25,000,000.00	24,998,194.44	24,998,250.00
PSI	NTRD	CPD	95232	CANCARA ASSET SEC LLC CP	0.12000	03/14/14	50,000,000.00	49,997,833.33	49,997,315.00
PSI	NTRD	CPD	95233	AUTOBAHN FUNDING CO LLC CP	0.12000	03/07/14	20,000,000.00	19,999,600.00	19,999,534.00
PSI	NTRD	CPD	95234	ABBEY NATIONAL NA LLC CP	0.11000	03/13/14	50,000,000.00	49,998,166.67	49,998,230.00
PSI	NTRD	CPD	95235	ALPINE SECURITIZATION CORP CP	0.11000	03/05/14	50,000,000.00	49,999,388.89	49,999,305.00
PSI	NTRD	CPD	95236	CANCARA ASSET SEC LLC CP	0.14000	04/03/14	25,000,000.00	24,996,791.67	24,996,105.00
PSI	NTRD	CPD	95240	CANCARA ASSET SEC LLC CP	0.14000	04/01/14	20,000,000.00	19,997,588.89	19,997,102.00
PSI	NTRD	CPD	95241	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	30,000,000.00	29,999,500.00	29,999,400.00
PSI	NTRD	CPD	95242	AUTOBAHN FUNDING CO LLC CP	0.12000	03/04/14	15,000,000.00	14,999,850.00	14,999,800.50
PSI	NTRD	CPD	95243	ATLANTIC ASSET SEC LLC CP	0.12000	03/04/14	25,000,000.00	24,999,750.00	24,999,722.50
PSI	NTRD	CPD	95245	ATLANTIC ASSET SEC LLC CP	0.12000	03/07/14	25,000,000.00	24,999,500.00	24,999,515.00
PSI	NTRD	CPD	95246	ABBEY NATIONAL NA LLC CP	0.10000	03/03/14	25,000,000.00	24,999,861.11	24,999,812.50
PSI	NTRD	CPD	95247	AUTOBAHN FUNDING CO LLC CP	0.13000	03/10/14	50,000,000.00	49,998,375.00	49,998,220.00
PSI	NTRD	CPD	95249	ALPINE SECURITIZATION CORP CP	0.10000	03/07/14	25,000,000.00	24,999,583.33	24,999,515.00
PSI	NTRD	CPD	95250	AUTOBAHN FUNDING CO LLC CP	0.12000	03/11/14	17,000,000.00	16,999,433.33	16,999,325.10
PSI	NTRD	CPD	95251	AUTOBAHN FUNDING CO LLC CP	0.14000	04/01/14	33,000,000.00	32,996,021.67	32,995,218.30
PSI	NTRD	CPD	95252	ATLANTIC ASSET SEC LLC CP	0.12000	03/14/14	27,000,000.00	26,998,830.00	26,998,760.70
PSI	NTRD	CPD	95253	ATLANTIC ASSET SEC LLC CP	0.12000	03/06/14	25,000,000.00	24,999,583.33	24,999,582.50
PSI	NTRD	CPD	95254	ABBEY NATIONAL NA LLC CP	0.10000	03/03/14	25,000,000.00	24,999,861.11	24,999,812.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	95255	ALPINE SECURITIZATION CORP CP	0.11000	03/07/14	50,000,000.00	49,999,083.33	49,999,030.00
PSI	NTRD	CPD	95256	CANCARA ASSET SEC LLC CP	0.11000	03/07/14	25,000,000.00	24,999,541.67	24,999,417.50
PSI	NTRD	CPD	95257	ABBEY NATIONAL NA LLC CP	0.10000	03/04/14	25,000,000.00	24,999,791.67	24,999,750.00
PSI	NTRD	CPD	95259	CANCARA ASSET SEC LLC CP	0.11000	03/06/14	50,000,000.00	49,999,236.11	49,999,000.00
PSI	NTRD	CPD	95260	BARTON CAPITAL LLC CP	0.11000	03/20/14	50,000,000.00	49,997,097.22	49,998,055.00
PSI	NTRD	CPD	95261	CREDIT AGRICOLE NA INC. CP	0.10000	03/06/14	50,000,000.00	49,999,305.56	49,999,165.00
PSI	NTRD	CPD	95262	ATLANTIC ASSET SEC LLC CP	0.12000	03/14/14	23,000,000.00	22,999,003.33	22,998,944.30
PSI	NTRD	CPD	95263	ABBEY NATIONAL NA LLC CP	0.13000	03/20/14	25,000,000.00	24,998,284.72	24,998,385.00
PSI	NTRD	CPD	95265	ATLANTIC ASSET SEC LLC CP	0.12000	03/06/14	25,000,000.00	24,999,583.33	24,999,582.50
PSI	NTRD	CPD	95266	ALPINE SECURITIZATION CORP CP	0.11000	03/10/14	40,000,000.00	39,998,900.00	39,998,800.00
PSI	NTRD	CPD	95267	ABBEY NATIONAL NA LLC CP	0.11000	03/11/14	50,000,000.00	49,998,472.22	49,998,550.00
PSI	NTRD	CPD	95268	ALPINE SECURITIZATION CORP CP	0.11000	03/13/14	19,000,000.00	18,999,303.33	18,999,211.50
PSI	NTRD	CPD	95269	ATLANTIC ASSET SEC LLC CP	0.12000	03/12/14	37,000,000.00	36,998,643.33	36,998,605.10
PSI	NTRD	CPD	95271	ALPINE SECURITIZATION CORP CP	0.10000	03/12/14	50,000,000.00	49,998,472.22	49,998,115.00
PSI	NTRD	CPD	95272	ATLANTIC ASSET SEC LLC CP	0.12000	03/13/14	25,000,000.00	24,999,000.00	24,998,962.50
PSI	NTRD	CPD	95273	ALPINE SECURITIZATION CORP CP	0.10000	03/14/14	25,000,000.00	24,999,097.22	24,998,852.50
PSI	NTRD	CPD	95274	ABBEY NATIONAL NA LLC CP	0.11000	03/11/14	25,000,000.00	24,999,236.11	24,999,275.00
PSI	NTRD	CPD	95275	ALPINE SECURITIZATION CORP CP	0.11000	03/12/14	25,000,000.00	24,999,159.72	24,999,057.50
PSI	NTRD	CPD	95276	AUTOBAHN FUNDING CO LLC CP	0.12000	03/13/14	50,000,000.00	49,998,000.00	49,997,565.00
PSI	NTRD	CPD	95278	AUTOBAHN FUNDING CO LLC CP	0.12000	03/18/14	17,000,000.00	16,999,036.66	16,998,767.50
PSI	NTRD	CPD	95279	ATLANTIC ASSET SEC LLC CP	0.13000	03/17/14	38,000,000.00	37,997,804.45	37,997,792.20
PSI	NTRD	CPD	95280	SALISBURY REC CO LLC CP	0.15000	04/16/14	27,000,000.00	26,994,825.00	26,993,619.90
PSI	NTRD	CPD	95281	SHEFFIELD RECEIVABLES CORP CP	0.11000	03/19/14	48,000,000.00	47,997,360.00	47,996,784.00
PSI	NTRD	CPD	95282	ALPINE SECURITIZATION CORP CP	0.11000	03/14/14	38,000,000.00	37,998,490.56	37,998,255.80
PSI	NTRD	CPD	95285	BARTON CAPITAL LLC CP	0.14000	04/14/14	25,000,000.00	24,995,722.22	24,996,875.00
PSI	NTRD	CPD	95286	ATLANTIC ASSET SEC LLC CP	0.12000	03/18/14	25,000,000.00	24,998,583.33	24,998,437.50
PSI	NTRD	CPD	95287	ALPINE SECURITIZATION CORP CP	0.11000	03/14/14	25,000,000.00	24,999,006.94	24,998,852.50
PSI	NTRD	CPD	95288	ALPINE SECURITIZATION CORP CP	0.11000	03/21/14	25,000,000.00	24,998,472.22	24,998,105.00
PSI	NTRD	CPD	95289	SHEFFIELD RECEIVABLES CORP CP	0.11000	03/18/14	30,000,000.00	29,998,441.67	29,998,125.00
PSI	NTRD	CPD	95290	ABBEY NATIONAL NA LLC CP	0.12000	03/17/14	40,000,000.00	39,997,866.66	39,997,992.00
PSI	NTRD	CPD	95291	ING U.S. FUNDING LLC CP	0.18000	04/25/14	25,000,000.00	24,993,125.00	24,993,582.50
PSI	NTRD	CPD	95294	AUTOBAHN FUNDING CO LLC CP	0.12000	03/19/14	50,000,000.00	49,997,000.00	49,996,120.00
PSI	NTRD	CPD	95295	AUTOBAHN FUNDING CO LLC CP	0.12000	03/18/14	40,000,000.00	39,997,733.33	39,997,100.00

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PSI	NTRD	CPD	95296	ATLANTIC ASSET SEC LLC CP	0.13000	03/20/14	50,000,000.00	49,996,569.44	49,996,445.00
PSI	NTRD	CPD	95297	ALPINE SECURITIZATION CORP CP	0.11000	03/17/14	25,000,000.00	24,998,777.78	24,998,547.50
PSI	NTRD	CPD	95298	ALPINE SECURITIZATION CORP CP	0.11000	03/18/14	25,000,000.00	24,998,701.39	24,998,437.50
PSI	NTRD	CPD	95300	BARTON CAPITAL LLC CP	0.15000	04/10/14	30,800,000.00	30,794,866.67	30,796,667.44
PSI	NTRD	CPD	95301	ATLANTIC ASSET SEC LLC CP	0.12000	03/18/14	25,000,000.00	24,998,583.33	24,998,437.50
PSI	NTRD	CPD	95302	ABBEY NATIONAL NA LLC CP	0.12000	03/21/14	25,000,000.00	24,998,333.33	24,998,250.00
PSI	NTRD	CPD	95304	REGENCY MARKETS NO. 1 LLC CP	0.14000	03/18/14	50,000,000.00	49,996,694.45	49,996,375.00
PSI	NTRD	CPD	95305	REGENCY MARKETS NO. 1 LLC CP	0.14000	03/19/14	22,270,000.00	22,268,441.10	22,268,271.85
PSI	NTRD	CPD	95306	REGENCY MARKETS NO. 1 LLC CP	0.13000	03/17/14	25,000,000.00	24,998,555.56	24,998,312.50
PSI	NTRD	CPD	95307	ATLANTIC ASSET SEC LLC CP	0.13000	03/19/14	25,000,000.00	24,998,375.00	24,998,325.00
PSI	NTRD	CPD	95308	ALPINE SECURITIZATION CORP CP	0.11000	03/19/14	25,000,000.00	24,998,625.00	24,998,325.00
PSI	NTRD	CPD	95309	AUTOBAHN FUNDING CO LLC CP	0.12000	03/19/14	25,000,000.00	24,998,500.00	24,998,060.00
PSI	NTRD	CPD	95310	AUTOBAHN FUNDING CO LLC CP	0.12000	03/20/14	25,000,000.00	24,998,416.67	24,997,945.00
PSI	NTRD	CPD	95311	ABBEY NATIONAL NA LLC CP	0.12000	03/21/14	25,000,000.00	24,998,333.34	24,998,250.00
PSI	NTRD	CPD	95314	ATLANTIC ASSET SEC LLC CP	0.12000	03/21/14	25,000,000.00	24,998,333.33	24,998,105.00
PSI	NTRD	CPD	95315	ATLANTIC ASSET SEC LLC CP	0.12000	03/20/14	25,000,000.00	24,998,416.66	24,998,222.50
PSI	NTRD	CPD	95316	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	04/30/14	15,000,000.00	14,995,000.00	14,994,382.50
PSI	NTRD	CPD	95317	SHEFFIELD RECEIVABLES CORP CP	0.13000	03/24/14	50,000,000.00	49,995,847.22	49,995,565.00
PSI	NTRD	CPD	95318	AUTOBAHN FUNDING CO LLC CP	0.12000	03/21/14	37,000,000.00	36,997,533.33	36,996,762.50
PSI	NTRD	CPD	95319	AUTOBAHN FUNDING CO LLC CP	0.12000	03/21/14	15,000,000.00	14,999,000.00	14,998,687.50
PSI	NTRD	CPD	95320	ABBEY NATIONAL NA LLC CP	0.12000	03/20/14	25,000,000.00	24,998,416.66	24,998,385.00
PSI	NTRD	CPD	95321	ABBEY NATIONAL NA LLC CP	0.12000	03/21/14	25,000,000.00	24,998,333.33	24,998,250.00
PSI	NTRD	CPD	95324	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/27/14	15,000,000.00	14,998,700.00	14,998,459.50
PSI	NTRD	CPD	95325	AUTOBAHN FUNDING CO LLC CP	0.12000	03/25/14	25,000,000.00	24,998,000.00	24,997,327.50
PSI	NTRD	CPD	95326	BARTON CAPITAL LLC CP	0.18000	05/20/14	50,000,000.00	49,980,000.00	49,984,815.00
PSI	NTRD	CPD	95329	MONT BLANC CAPITAL CORP CP	0.17500	05/20/14	14,755,000.00	14,749,261.95	14,748,460.58
PSI	NTRD	CPD	95330	REGENCY MARKETS NO. 1 LLC CP	0.14000	03/20/14	11,250,000.00	11,249,168.75	11,249,075.25
PSI	NTRD	CPD	95331	ATLANTIC ASSET SEC LLC CP	0.12000	03/26/14	25,000,000.00	24,997,916.67	24,997,545.00
PSI	NTRD	CPD	95332	SALISBURY REC CO LLC CP	0.18000	05/20/14	25,000,000.00	24,990,000.00	24,988,920.00
PSI	NTRD	CPD	95333	ABBEY NATIONAL NA LLC CP	0.11000	03/21/14	50,000,000.00	49,996,944.44	49,996,500.00
PSI	NTRD	CPD	95334	ALPINE SECURITIZATION CORP CP	0.11000	03/28/14	35,000,000.00	34,997,112.50	34,996,244.50
PSI	NTRD	CPD	95335	CANCARA ASSET SEC LLC CP	0.11000	03/25/14	25,000,000.00	24,998,166.67	24,997,327.50
PSI	NTRD	CPD	95337	AUTOBAHN FUNDING CO LLC CP	0.12000	03/26/14	40,000,000.00	39,996,666.67	39,995,492.00

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PSI	NTRD	CPD	95338	AUTOBAHN FUNDING CO LLC CP	0.12000	03/27/14	50,000,000.00	49,995,666.66	49,994,115.00
PSI	NTRD	CPD	95339	CANCARA ASSET SEC LLC CP	0.13000	04/25/14	15,000,000.00	14,997,020.83	14,995,636.50
PSI	NTRD	CPD	95340	ATLANTIC ASSET SEC LLC CP	0.12000	03/25/14	25,000,000.00	24,998,000.00	24,997,672.50
PSI	NTRD	CPD	95341	ABBEY NATIONAL NA LLC CP	0.12000	03/25/14	25,000,000.00	24,998,000.00	24,997,770.00
PSI	NTRD	CPD	95343	AUTOBAHN FUNDING CO LLC CP	0.12000	03/28/14	25,000,000.00	24,997,750.00	24,996,927.50
PSI	NTRD	CPD	95344	ING U.S. FUNDING LLC CP	0.14000	04/07/14	20,000,000.00	19,997,122.22	19,997,024.00
PSI	NTRD	CPD	95345	REGENCY MARKETS NO. 1 LLC CP	0.14000	03/25/14	50,000,000.00	49,995,333.34	49,994,655.00
PSI	NTRD	CPD	95346	AUTOBAHN FUNDING CO LLC CP	0.12000	03/27/14	35,000,000.00	34,996,966.67	34,995,880.50
PSI	NTRD	CPD	95347	ATLANTIC ASSET SEC LLC CP	0.13000	04/04/14	25,000,000.00	24,996,930.55	24,996,427.50
PSI	NTRD	CPD	95348	AUTOBAHN FUNDING CO LLC CP	0.12000	04/03/14	25,000,000.00	24,997,250.00	24,996,105.00
PSI	NTRD	CPD	95351	CANCARA ASSET SEC LLC CP	0.12000	04/02/14	25,000,000.00	24,997,333.33	24,996,242.50
PSI	NTRD	CPD	95352	ABBEY NATIONAL NA LLC CP	0.13000	03/27/14	25,000,000.00	24,997,652.78	24,997,492.50
PSI	NTRD	CPD	95355	AUTOBAHN FUNDING CO LLC CP	0.12000	04/01/14	25,000,000.00	24,997,416.67	24,996,377.50
PSI	NTRD	CPD	95356	ATLANTIC ASSET SEC LLC CP	0.13000	04/04/14	50,000,000.00	49,993,861.11	49,992,855.00
PSI	NTRD	CPD	95357	ABBEY NATIONAL NA LLC CP	0.13000	04/08/14	25,000,000.00	24,996,569.44	24,995,882.50
PSI	NTRD	CPD	95358	ABBEY NATIONAL NA LLC CP	0.13000	04/11/14	25,000,000.00	24,996,298.61	24,995,450.00
PSI	NTRD	CPD	95360	BARTON CAPITAL LLC CP	0.19000	05/20/14	25,000,000.00	24,989,444.45	24,992,407.50
PSI	NTRD	CPD	95361	ABBEY NATIONAL NA LLC CP	0.12000	04/01/14	50,000,000.00	49,994,833.33	49,993,645.00
PSI	NTRD	CPD	95362	AUTOBAHN FUNDING CO LLC CP	0.12000	03/28/14	20,000,000.00	19,998,200.00	19,997,542.00
PSI	NTRD	CPD	95363	SHEFFIELD RECEIVABLES CORP CP	0.14000	04/17/14	50,000,000.00	49,990,861.11	49,989,200.00
PSI	NTRD	CPD	95364	CANCARA ASSET SEC LLC CP	0.12000	04/04/14	25,000,000.00	24,997,166.67	24,995,940.00
PSI	NTRD	CPD	95365	SHEFFIELD RECEIVABLES CORP CP	0.15000	04/17/14	25,000,000.00	24,995,104.16	24,994,600.00
PSI	NTRD	CPD	95366	ATLANTIC ASSET SEC LLC CP	0.13000	04/01/14	50,000,000.00	49,994,402.78	49,993,645.00
PSI	NTRD	CPD	95367	CANCARA ASSET SEC LLC CP	0.13000	04/02/14	50,000,000.00	49,994,222.22	49,992,485.00
PSI	NTRD	CPD	95369	ATLANTIC ASSET SEC LLC CP	0.13000	04/03/14	40,000,000.00	39,995,233.33	39,994,524.00
PSI	NTRD	CPD	95370	CANCARA ASSET SEC LLC CP	0.11500	04/03/14	50,000,000.00	49,994,729.16	49,992,210.00
PSI	NTRD	CPD	95376	CANCARA ASSET SEC LLC CP	0.11000	03/25/14	25,000,000.00	24,998,166.67	24,997,327.50
PSI	NTRD	CPD	95377	ALPINE SECURITIZATION CORP CP	0.11000	04/03/14	50,000,000.00	49,994,958.34	49,993,155.00
PSI	NTRD	CPD	95378	ALPINE SECURITIZATION CORP CP	0.11000	04/04/14	18,150,000.00	18,148,114.42	18,147,406.37
PSI	NTRD	CPD	95379	AUTOBAHN FUNDING CO LLC CP	0.12000	04/04/14	50,000,000.00	49,994,333.34	49,991,880.00
PSI	NTRD	CPD	95380	AUTOBAHN FUNDING CO LLC CP	0.12000	04/04/14	40,000,000.00	39,995,466.66	39,993,504.00
PSI	NTRD	CPD	95381	ATLANTIC ASSET SEC LLC CP	0.13000	04/01/14	50,000,000.00	49,994,402.78	49,993,645.00
PSI	NTRD	CPD	95382	ATLANTIC ASSET SEC LLC CP	0.13000	04/04/14	50,000,000.00	49,993,861.12	49,992,855.00

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PSI	NTRD	CPD	95383	CANCARA ASSET SEC LLC CP	0.11000	03/27/14	45,000,000.00	44,996,425.00	44,994,703.50
PSI	NTRD	CPD	95389	ABBEY NATIONAL NA LLC CP	0.13000	04/07/14	50,000,000.00	49,993,319.45	49,992,030.00
PSI	NTRD	CPD	95390	ING U.S. FUNDING LLC CP	0.14000	05/01/14	25,000,000.00	24,994,069.44	24,992,595.00
PSI	NTRD	CPD	95391	ATLANTIC ASSET SEC LLC CP	0.13000	04/04/14	24,326,000.00	24,323,013.30	24,322,523.81
		CPD Total					5,867,463,000.00	5,867,032,602.67	5,866,990,311.06
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,991,737.40	25,001,250.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,975,212.21	25,001,250.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,604,550.08	20,626,031.25
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,112,927.17	35,092,817.12
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,389,993.52	18,157,451.20
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,984,247.86	26,745,012.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,425.80	24,840,350.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,966,353.83	24,407,050.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,146,227.50
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,030,100.79	26,816,961.55
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,392.06	23,090,867.54
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,418,327.20
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,745,872.60
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,955,273.89	49,594,400.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,001,348.46	31,770,172.64
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,438,575.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,957,157.60	49,337,300.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,970,021.93	49,540,250.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,513,095.02	36,199,060.68
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,855,907.30	44,676,136.88
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,068,588.20
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,693,167.34	23,288,680.00
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,190,696.56	44,478,541.80
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,881,788.52	49,028,800.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,645.37	147,086.40
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,444,300.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,979,438.61	24,444,300.00

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PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,640.99	10,364,383.20
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,444,300.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,258,175.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,258,175.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,258,175.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,824,343.80
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,465,886.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,969,153.89	24,692,550.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,602,202.70
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,622,846.09	27,750,584.80
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,071,311.85
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,544,381.85
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,133,690.07	14,628,658.20
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,987,511.87	24,098,375.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,477,896.00	41,931,172.50
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,978,468.74	19,311,760.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,303,225.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,962,040.73	24,143,400.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,962,040.73	24,143,400.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,962,040.73	24,143,400.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,599,950.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,973,593.24	24,578,750.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,684.62	19,695,420.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,481.93	16,741,107.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,137,500.61	24,406,550.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	19,955,360.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,472,100.00
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	7,982,144.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,134,041.20
PSI	NTRD	FFCB	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	12,501,225.00
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,835,437.53	8,805,883.24
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	14,982,105.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,993,212.00	9,988,070.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,384,013.80
PSI	NTRD	FFCB	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,988,917.03	25,002,425.00
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,390,093.69	24,547,628.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,513,820.12	16,642,131.40
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,977,820.37	25,161,450.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,979,594.74	23,148,534.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,981,279.61	20,110,936.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,886,053.31	14,982,647.32
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,073,170.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,073,170.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,073,170.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,740,892.00	11,841,000.50
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,468,581.95	23,647,239.58
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,093,750.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,093,750.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,455,967.47	32,443,950.00
PSI	NTRD	FFCB	94422	FFCB (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,982,207.01	18,996,124.00
PSI	NTRD	FFCB	94423	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,990,635.27	19,995,920.00
PSI	NTRD	FFCB	94424	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,990,635.27	19,995,920.00
PSI	NTRD	FFCB	94464	FFCB (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,031,725.00
PSI	NTRD	FFCB	94486	FFCB (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,823,826.18	15,855,094.62
PSI	NTRD	FFCB	94487	FFCB (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,448,328.17	9,466,998.40
PSI	NTRD	FFCB	94515	FFCB (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	25,135,850.00
PSI	NTRD	FFCB	94675	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,948,225.00
PSI	NTRD	FFCB	94676	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,948,225.00
PSI	NTRD	FFCB	94677	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,948,225.00
PSI	NTRD	FFCB	94678	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,948,225.00
PSI	NTRD	FFCB	94679	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,948,225.00
PSI	NTRD	FFCB	94720	FFCB (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,212,219.08
PSI	NTRD	FFCB	94758	FFCB (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,759,196.25
PSI	NTRD	FFCB	94759	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,026,275.00
PSI	NTRD	FFCB	94760	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,026,275.00
PSI	NTRD	FFCB	94761	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,026,275.00

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PSI	NTRD	FFCB	94762	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,026,275.00
PSI	NTRD	FFCB	94778	FFCB	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,787,752.25
PSI	NTRD	FFCB	94855	FFCB (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	28,029,428.00
PSI	NTRD	FFCB	94885	FFCB (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	28,137,070.49
PSI	NTRD	FFCB	94900	FFCB (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,970,291.10	25,170,300.00
PSI	NTRD	FFCB	94917	FFCB (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,083,842.51	23,105,646.80
PSI	NTRD	FFCB	95022	FFCB (CALLABLE)	1.74000	06/27/18	50,000,000.00	49,937,531.95	50,209,650.00
PSI	NTRD	FFCB	95023	FFCB (CALLABLE)	1.74000	06/27/18	29,040,000.00	29,003,718.56	29,161,764.72
		FFCB Total					2,356,651,000.00	2,353,422,757.40	2,331,842,075.11
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	39,784,622.39	39,802,643.63
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,200,204.25	19,682,817.05
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	43,829,881.20	44,243,848.47
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,003,285.21	13,009,035.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,367,454.31	51,314,850.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,227,317.63	9,400,880.52
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,111,773.01	50,333,150.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,162,529.33	25,551,425.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,250,865.79	51,026,800.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,946,792.86	45,259,515.00
PSI	NTRD	FHLB	90479	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,037,800.00
PSI	NTRD	FHLB	90480	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,037,800.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,586,594.39	26,526,264.80
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,710,019.48	29,642,602.30
PSI	NTRD	FHLB	90527	FHLB	0.37500	06/12/14	50,000,000.00	49,999,277.70	50,037,800.00
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,991,395.13	24,919,575.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,996,984.23	24,768,100.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,835,900.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,699,416.26
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,519,970.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,981,439.00	24,650,350.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,877,612.21
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,434,100.00

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PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,190,995.07	44,080,983.60
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,990,038.80	48,762,150.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,988,843.45	27,306,804.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,861,267.54	44,680,804.20
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,957,807.78	48,671,900.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,914,505.07	36,937,104.91
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,531,193.86
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,434,100.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,000,850.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,983,050.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,753,921.07	31,342,197.20
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,496,600.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,035,800.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,989,599.50	24,538,175.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,019,592.60
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,630,200.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,349,568.40
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,012,090.80
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,813,000.00
PSI	NTRD	FHLB	93553	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLB	93554	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLB	93555	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLB	93556	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	FHLB	93557	FHLB	0.12000	03/28/14	50,000,000.00	49,998,462.77	50,000,700.00
PSI	NTRD	FHLB	93558	FHLB	0.15000	05/01/14	24,000,000.00	24,000,000.00	24,001,920.00
PSI	NTRD	FHLB	93559	FHLB	0.12000	03/28/14	50,000,000.00	49,998,462.77	50,000,700.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,994,360.47	50,005,150.00
PSI	NTRD	FHLB	93561	FHLB	0.12000	03/28/14	50,000,000.00	49,998,462.77	50,000,700.00
PSI	NTRD	FHLB	93562	FHLB	0.12000	03/28/14	27,000,000.00	26,999,169.90	27,000,378.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,997,293.02	24,002,472.00
PSI	NTRD	FHLB	93889	FHLB (CALLABLE)	1.87500	09/05/18	25,000,000.00	24,977,423.33	25,002,500.00
PSI	NTRD	FHLB	93890	FHLB (CALLABLE)	1.87500	09/05/18	16,025,000.00	16,010,520.42	16,026,602.50
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,028,777.16	42,958,407.57

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PSI	NTRD	FHLB	94411	FHLB (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,082,938.23	22,163,797.40
PSI	NTRD	FHLB	94441	FHLB (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,988,239.32	24,949,700.00
PSI	NTRD	FHLB	94454	FHLB (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,339,494.50	23,146,367.40
PSI	NTRD	FHLB	94465	FHLB (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,461,812.53	19,472,588.06
PSI	NTRD	FHLB	94674	FHLB (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,648,306.70
PSI	NTRD	FHLB	94780	FHLB (CALLABLE)	1.76000	12/20/18	25,000,000.00	24,976,692.91	25,008,925.00
PSI	NTRD	FHLB	94854	FHLB (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,544,479.97	11,551,120.35
PSI	NTRD	FHLB	94991	FHLB (CALLABLE)	1.80000	12/27/18	35,085,000.00	34,983,434.11	35,037,670.34
PSI	NTRD	FHLB	95024	FHLB	0.12000	05/27/14	50,000,000.00	49,999,884.77	50,002,350.00
		FHLB Total					2,236,715,000.00	2,236,577,323.14	2,225,234,775.13
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,047,810.95	25,562,625.00
PSI	NTRD	FHLM	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,984,699.83	50,004,450.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,468,300.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,050,650.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,991,648.44	49,596,950.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,043,650.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,611,200.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,602,250.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,602,250.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,604,200.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,609,500.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,934,637.60
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,011,000.00
PSI	NTRD	FHLM	90485	FHLMC (CALLABLE)	1.12500	07/17/17	50,000,000.00	50,000,000.00	49,764,200.00
PSI	NTRD	FHLM	90489	FHLMC (CALLABLE)	1.15000	07/18/17	50,000,000.00	50,000,000.00	50,031,050.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,241,967.50	47,234,643.75
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,144,728.30	22,142,801.25
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,745,750.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,591,025.46
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,493,500.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,493,500.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,493,500.00

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PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,351,450.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,351,450.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,992,437.02	24,675,725.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,675,725.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,957,173.60
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	48,989,800.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,076,388.16
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,922,000.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,250,875.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,219,452.70
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,473,425.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,603,742.78
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,355,972.00
PSI	NTRD	FHLM	93567	FHLMC	0.14500	03/27/14	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	FHLM	93568	FHLMC	0.14500	03/27/14	15,000,000.00	15,000,000.00	15,000,345.00
PSI	NTRD	FHLM	94048	FHLMC (CALLABLE)	2.25000	09/26/18	20,000,000.00	20,000,000.00	20,027,660.00
PSI	NTRD	FHLM	94063	FHLMC (CALLABLE)	2.25000	09/20/18	15,000,000.00	14,998,633.08	15,015,180.00
PSI	NTRD	FHLM	94066	FHLMC (CALLABLE)	2.25000	09/20/18	10,100,000.00	10,097,699.01	10,110,221.20
PSI	NTRD	FHLM	94440	FHLMC (CALLABLE)	1.75000	11/27/18	27,470,000.00	27,470,000.00	27,445,277.00
PSI	NTRD	FHLM	94446	FHLMC (CALLABLE)	1.73000	11/19/18	25,000,000.00	25,000,000.00	24,986,275.00
PSI	NTRD	FHLM	94516	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	25,084,825.00
PSI	NTRD	FHLM	94517	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	25,084,825.00
PSI	NTRD	FHLM	94526	FHLMC (CALLABLE)	1.87500	12/04/18	25,000,000.00	25,000,000.00	25,086,925.00
PSI	NTRD	FHLM	94629	FHLMC (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,706,110.42	24,543,000.00
PSI	NTRD	FHLM	94695	FHLMC (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,914,924.92	17,872,946.00
PSI	NTRD	FHLM	94737	FHLMC (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,081,250.00
PSI	NTRD	FHLM	94738	FHLMC (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,088,375.00
PSI	NTRD	FHLM	94741	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,987,999.73	25,047,600.00
PSI	NTRD	FHLM	94743	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,971,167.76	25,047,600.00
PSI	NTRD	FHLM	94804	FHLMC (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,734,026.15	49,662,300.00
PSI	NTRD	FHLM	94805	FHLMC (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,142,844.38	4,136,869.59
PSI	NTRD	FHLM	94817	FHLMC (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	25,096,250.00
PSI	NTRD	FHLM	94930	FHLMC (CALLABLE)	1.87500	01/07/19	25,000,000.00	25,000,000.00	25,090,650.00

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PSI	NTRD	FHLM	94964	FHLMC (CALLABLE)	2.00000	01/07/19	25,000,000.00	25,000,000.00	25,113,750.00
PSI	NTRD	FHLM	94966	FHLMC (CALLABLE)	2.00000	01/15/19	25,000,000.00	25,000,000.00	25,123,575.00
PSI	NTRD	FHLM	94992	FHLMC (CALLABLE)	1.98000	12/27/18	50,000,000.00	50,000,000.00	50,282,750.00
PSI	NTRD	FHLM	95009	FHLMC (CALLABLE)	2.00000	01/16/19	25,000,000.00	24,973,088.96	25,117,400.00
PSI	NTRD	FHLM	95026	FHLMC (CALLABLE)	2.05000	01/07/19	25,000,000.00	25,000,000.00	25,119,275.00
		FHLM Total					1,985,840,000.00	1,984,904,786.45	1,973,861,086.09
PSI	NTRD	FHLMD	94643	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,960,916.66	49,983,500.00
PSI	NTRD	FHLMD	94644	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,960,916.66	49,983,500.00
PSI	NTRD	FHLMD	94645	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,960,916.66	49,983,500.00
PSI	NTRD	FHLMD	94646	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,960,916.66	49,983,500.00
PSI	NTRD	FHLMD	94806	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,973,819.45	49,992,100.00
PSI	NTRD	FHLMD	94807	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,973,819.45	49,992,100.00
PSI	NTRD	FHLMD	94808	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,973,819.45	49,992,100.00
PSI	NTRD	FHLMD	94896	FHLMC D/N	0.11000	05/16/14	50,000,000.00	49,988,236.11	49,996,900.00
PSI	NTRD	FHLMD	94897	FHLMC D/N	0.11000	05/16/14	26,000,000.00	25,993,882.78	25,998,388.00
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,939,583.33	49,968,150.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,939,583.33	49,968,150.00
PSI	NTRD	FHLMD	95006	FHLMC D/N	0.12000	06/23/14	50,000,000.00	49,980,833.33	49,995,350.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,938,750.00	49,967,700.00
		FHLMD Total					626,000,000.00	625,545,993.87	625,804,938.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,635,000.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,990,467.55	25,558,925.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,268,357.51	25,736,225.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,086,181.70	35,750,820.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,969,341.74	25,525,775.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,288,658.54	50,994,200.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,268,902.44	50,994,200.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	54,946,163.93	55,725,500.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	54,946,163.93	55,725,500.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,200,475.00	50,994,200.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,229,408.09	50,994,200.00

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PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,297,715.65	50,790,150.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,561,376.93	50,994,200.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,280,688.46	25,497,100.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,494,434.61	50,994,200.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,494,434.61	50,994,200.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,297,715.65	50,790,150.00
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,668,230.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,920.57	14,772,275.10
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,795,796.04	14,555,074.80
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,089,541.81	49,771,950.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,587,501.86	12,507,691.04
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,509,000.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,487,800.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,487,800.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,986,755.20	49,487,800.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,771,950.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,169,593.70
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,092,855.30
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,682,050.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,883,259.01	20,326,190.50
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,902,750.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,910,350.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,702,800.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,700,900.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,716,550.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,702,800.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,610,840.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,639,750.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,956,250.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,592,617.19	35,802,376.20
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,403,275.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,403,275.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,454,625.00

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PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,337,800.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,966,537.30	24,358,050.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,860,567.29	12,631,318.20
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,885,800.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,595,052.39	24,940,775.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,212,642.30	49,412,100.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,921,286.52	30,042,556.80
PSI	NTRD	FNMA	94739	FNMA (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,133,260.25	23,119,733.34
PSI	NTRD	FNMA	94742	FNMA (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,053,525.00
PSI	NTRD	FNMA	94777	FNMA (CALLABLE)	1.80000	07/17/18	15,000,000.00	15,000,000.00	14,998,425.00
PSI	NTRD	FNMA	94792	FNMA (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,535,934.00	24,594,125.00
PSI	NTRD	FNMA	94797	FNMA (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,701,560.93	42,565,027.15
PSI	NTRD	FNMA	94798	FNMA (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,101,014.36	46,107,261.00
PSI	NTRD	FNMA	94799	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,106,150.00
PSI	NTRD	FNMA	94800	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,106,150.00
PSI	NTRD	FNMA	94801	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,106,150.00
PSI	NTRD	FNMA	94856	FNMA (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,578,805.34	29,387,769.25
PSI	NTRD	FNMA	94990	FNMA	1.62500	11/27/18	50,000,000.00	49,604,369.15	50,106,150.00
		FNMA Total					2,342,994,000.00	2,352,840,907.85	2,343,750,212.38
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,948,541.67	49,976,200.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,948,541.67	49,976,200.00
PSI	NTRD	FNMD	94894	FNMA D/N	0.12000	06/30/14	50,000,000.00	49,979,833.33	49,995,050.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,948,541.67	49,976,200.00
PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,948,541.67	49,976,200.00
PSI	NTRD	FNMD	95008	FNMA D/N	0.12000	06/25/14	25,000,000.00	24,990,333.33	24,997,625.00
		FNMD Total					275,000,000.00	274,764,333.34	274,897,475.00
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,121,750.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,121,750.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.34585	06/25/15	50,000,000.00	50,000,000.00	49,845,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.34585	06/25/15	50,000,000.00	50,000,000.00	49,845,000.00

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		FRCDQ Total					100,000,000.00	100,000,000.00	99,690,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.12210	04/09/14	50,000,000.00	50,000,512.18	50,055,750.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.19040	01/12/15	21,500,000.00	21,610,723.50	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.54040	10/10/14	50,000,000.00	50,002,987.93	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.38860	04/27/15	50,000,000.00	50,005,709.77	49,975,000.00
		FRCDQ2 Total					171,500,000.00	171,619,933.38	171,495,000.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,038,800.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,034,350.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,861,000.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	48,929,600.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,074,500.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,074,500.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	47,925,100.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	1.00000	01/08/19	50,000,000.00	50,000,000.00	48,038,100.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	48,110,800.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	48,125,400.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,096,450.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	1.05000	01/25/19	50,000,000.00	50,000,000.00	48,086,900.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	48,075,200.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,096,450.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	48,128,350.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	1.00000	04/11/19	25,000,000.00	25,000,000.00	23,992,250.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	1.00000	04/17/19	25,000,000.00	25,000,000.00	23,932,775.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,798,450.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,798,450.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	1.00000	05/21/19	25,000,000.00	25,000,000.00	23,852,925.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	1.00000	05/21/19	25,000,000.00	25,000,000.00	23,852,925.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,798,450.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,786,700.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	1.00000	05/28/19	25,000,000.00	25,000,000.00	23,786,475.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	1.00000	05/22/19	50,000,000.00	50,000,000.00	47,595,250.00

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PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	1.00000	05/22/19	25,000,000.00	25,000,000.00	23,797,625.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	1.00000	05/22/19	25,000,000.00	25,000,000.00	23,797,625.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	1.50000	06/27/19	50,000,000.00	50,000,000.00	47,958,000.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	2.00000	07/11/19	25,000,000.00	25,000,000.00	24,377,575.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	2.00000	07/17/19	25,000,000.00	25,000,000.00	24,355,675.00
PSI	NTRD	MCPN	94630	FHLB (CALLABLE)	2.50000	12/12/18	25,000,000.00	25,000,000.00	24,669,900.00
PSI	NTRD	MCPN	94631	FHLB (CALLABLE)	3.75000	12/13/18	25,000,000.00	25,000,000.00	24,617,625.00
PSI	NTRD	MCPN	94680	FHLB (CALLABLE)	3.80000	12/19/18	25,000,000.00	25,000,000.00	24,599,700.00
PSI	NTRD	MCPN	94681	FHLB (CALLABLE)	3.75000	12/19/18	25,000,000.00	25,000,000.00	24,621,075.00
PSI	NTRD	MCPN	94696	FHLB (CALLABLE)	2.75000	12/17/18	25,000,000.00	25,000,000.00	24,685,050.00
PSI	NTRD	MCPN	94697	FHLB (CALLABLE)	2.75000	12/17/18	25,000,000.00	25,000,000.00	24,685,050.00
PSI	NTRD	MCPN	94698	FHLB (CALLABLE)	3.00000	12/18/18	25,000,000.00	24,995,199.89	24,671,675.00
PSI	NTRD	MCPN	94949	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	24,855,100.00
PSI	NTRD	MCPN	94950	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	24,855,100.00
PSI	NTRD	MCPN	94951	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	24,855,100.00
PSI	NTRD	MCPN	94965	FHLB (CALLABLE)	5.00000	01/07/19	25,000,000.00	25,000,000.00	24,967,900.00
		MCPN Total					1,450,000,000.00	1,449,995,199.89	1,403,259,925.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,736.04	49,381,300.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,345,248.14
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,942,100.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,618,250.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,872,400.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,967,800.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,882,250.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,578,775.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,764,114.00
PSI	NTRD	MCSA	94273	FHLMC (CALLABLE)	1.25000	10/30/18	28,000,000.00	28,000,000.00	28,016,912.00
PSI	NTRD	MCSA	94740	FHLMC (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,075,500.00
PSI	NTRD	MCSA	94763	FHLMC (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	25,068,625.00
PSI	NTRD	MCSA	95158	FHLB (CALLABLE)	1.70000	02/21/19	6,950,000.00	6,950,000.00	6,968,076.95
		MCSA Total					432,330,000.00	432,326,736.04	430,481,351.09

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PSI	NTRD	NCD1	94711	UNION BANK OF CALIFORNIA NA CD	0.18000	03/03/14	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	NCD1	94788	UNION BANK OF CALIFORNIA NA CD	0.18000	03/05/14	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	NCD1	94789	UNION BANK OF CALIFORNIA NA CD	0.18000	03/05/14	25,000,000.00	25,000,000.00	25,000,375.00
PSI	NTRD	NCD1	94842	UNION BANK OF CALIFORNIA NA CD	0.18000	03/07/14	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	NCD1	95001	UNION BANK OF CALIFORNIA NA CD	0.18000	03/26/14	50,000,000.00	50,000,000.00	50,003,950.00
PSI	NTRD	NCD1	95199	UNION BANK OF CALIFORNIA NA CD	0.13000	04/18/14	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	NCD1	95353	UNION BANK OF CALIFORNIA NA CD	0.14000	05/20/14	50,000,000.00	50,000,000.00	49,989,850.00
		NCD1 Total					325,000,000.00	325,000,000.00	324,997,775.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,196,875.00	50,558,590.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,098,437.50	25,279,295.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,416,658.75	50,959,000.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,401,489.12	50,959,000.00
		NOTE Total					175,000,000.00	174,113,460.37	177,755,885.00
PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,958,951.39	49,968,100.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,958,951.39	49,968,100.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,958,951.39	49,968,100.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,958,951.39	49,968,100.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,959,397.57	49,968,100.00
PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,959,397.57	49,968,100.00
PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,959,397.57	49,968,100.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,959,397.57	49,968,100.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,948,541.67	49,964,600.00
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,948,541.67	49,964,600.00
		TBIL Total					500,000,000.00	499,570,479.18	499,674,000.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	04/14/14	50,000,000.00	50,000,000.00	50,011,850.00
PSI	NTRD	YANK1	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	50,007,450.00
PSI	NTRD	YANK1	94444	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	YANK1	94445	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	15,000,000.00	15,000,000.00	15,000,750.00
PSI	NTRD	YANK1	94614	UBS AG STAMFORD CT CD	0.19000	04/07/14	50,000,000.00	50,000,513.15	50,002,600.00
PSI	NTRD	YANK1	94656	BARCLAYS BANK PLC NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	YANK1	94692	NORDEA BANK FINLAND PLC NY CD	0.17500	03/25/14	50,000,000.00	50,000,000.00	50,002,600.00
PSI	NTRD	YANK1	94693	NORDEA BANK FINLAND PLC NY CD	0.17500	03/25/14	25,000,000.00	25,000,000.00	25,001,300.00
PSI	NTRD	YANK1	94731	SVENSKA HANDELSBANKEN NY CD	0.15500	03/05/14	50,000,000.00	50,000,027.77	50,000,150.00
PSI	NTRD	YANK1	94732	NORDEA BANK FINLAND PLC NY CD	0.17500	04/04/14	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	YANK1	94733	RABOBANK NEDERLAND NV NY CD	0.22000	06/02/14	50,000,000.00	50,000,000.00	50,009,100.00
PSI	NTRD	YANK1	94795	UBS AG STAMFORD CT CD	0.16000	04/15/14	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	94796	SVENSKA HANDELSBANKEN NY CD	0.15500	03/05/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	94802	DNB BANK ASA NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	94809	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	50,000,000.00	50,000,000.00	50,011,800.00
PSI	NTRD	YANK1	94810	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	25,000,000.00	25,000,000.00	25,005,900.00
PSI	NTRD	YANK1	94811	BANK OF NOVA SCOTIA HOUSTON CD	0.12000	03/07/14	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	94812	LLOYDS TSB BANK PLC NY CD	0.14000	03/05/14	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	94813	NORDEA BANK FINLAND PLC NY CD	0.17000	04/03/14	50,000,000.00	50,000,458.09	50,001,400.00
PSI	NTRD	YANK1	94814	AU & NZ BANKING GRP NY CD	0.17500	06/06/14	35,000,000.00	35,000,000.00	35,000,455.00
PSI	NTRD	YANK1	94827	NORDEA BANK FINLAND PLC NY CD	0.18500	04/01/14	50,000,000.00	50,000,000.00	50,001,950.00
PSI	NTRD	YANK1	94843	SVENSKA HANDELSBANKEN NY CD	0.16000	03/10/14	50,000,000.00	50,000,062.48	50,000,400.00
PSI	NTRD	YANK1	94847	BARCLAYS BANK PLC NY CD	0.18000	03/12/14	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	94864	DNB BANK ASA NY CD	0.13000	03/14/14	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	94866	LLOYDS TSB BANK PLC NY CD	0.14000	03/11/14	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	94882	DNB BANK ASA NY CD	0.13000	03/11/14	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	YANK1	94916	RABOBANK NEDERLAND NV NY CD	0.17000	03/17/14	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	94918	RABOBANK NEDERLAND NV NY CD	0.17000	03/20/14	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	94941	COMMONWEALTH BK OF AU NY CD	0.18000	06/30/14	50,000,000.00	50,001,679.03	49,996,600.00
PSI	NTRD	YANK1	94981	SVENSKA HANDELSBANKEN NY CD	0.17000	03/24/14	50,000,000.00	50,000,319.32	50,001,300.00
PSI	NTRD	YANK1	94989	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	03/24/14	50,000,000.00	50,000,000.00	50,004,300.00
PSI	NTRD	YANK1	95002	DEUTSCHE BANK AG NY CD	0.27000	04/28/14	50,000,000.00	50,003,213.47	50,003,250.00
PSI	NTRD	YANK1	95003	DEUTSCHE BANK AG NY CD	0.27000	04/28/14	20,000,000.00	20,001,285.38	20,001,300.00
PSI	NTRD	YANK1	95017	SVENSKA HANDELSBANKEN NY CD	0.17000	03/31/14	50,000,000.00	50,000,416.49	50,001,700.00
PSI	NTRD	YANK1	95018	BANK OF MONTREAL CHICAGO CD	0.13000	03/26/14	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	95131	CREDIT AGRICOLE CIB NY CD	0.17000	03/03/14	50,000,000.00	50,000,027.77	50,000,200.00
PSI	NTRD	YANK1	95171	DEUTSCHE BANK AG NY CD	0.19000	03/31/14	50,000,000.00	50,000,416.53	50,000,850.00
PSI	NTRD	YANK1	95172	TORONTO DOMINION BANK NY CD	0.13500	03/31/14	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	YANK1	95179	TORONTO DOMINION BANK NY CD	0.11500	03/03/14	50,000,000.00	50,000,000.00	50,000,050.00

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PSI	NTRD	YANK1	95193	TORONTO DOMINION BANK NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	95194	BARCLAYS BANK PLC NY CD	0.18000	06/30/14	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	95195	BANK OF NOVA SCOTIA HOUSTON CD	0.19000	06/30/14	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	95196	LLOYDS TSB BANK PLC NY CD	0.12000	04/18/14	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	95197	LLOYDS TSB BANK PLC NY CD	0.12000	04/18/14	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	95198	DEUTSCHE BANK AG NY CD	0.19000	03/31/14	50,000,000.00	50,000,416.54	50,000,850.00
PSI	NTRD	YANK1	95200	BANK OF MONTREAL CHICAGO CD	0.12000	04/18/14	50,000,000.00	50,000,666.51	50,000,000.00
PSI	NTRD	YANK1	95209	BNP PARIBAS SF CD	0.17000	04/18/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95220	SOCIETE GENERALE NY CD	0.17000	04/18/14	50,000,000.00	50,000,666.44	50,002,000.00
PSI	NTRD	YANK1	95229	CREDIT AGRICOLE CIB NY CD	0.18000	04/18/14	50,000,000.00	50,000,666.43	50,002,000.00
PSI	NTRD	YANK1	95237	CREDIT AGRICOLE CIB NY CD	0.18000	04/01/14	50,000,000.00	50,000,430.44	50,001,300.00
PSI	NTRD	YANK1	95238	CREDIT AGRICOLE CIB NY CD	0.18000	04/01/14	50,000,000.00	50,000,430.44	50,001,300.00
PSI	NTRD	YANK1	95283	CREDIT AGRICOLE CIB NY CD	0.17000	04/18/14	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	95292	BNP PARIBAS SF CD	0.17000	04/18/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95299	SOCIETE GENERALE NY CD	0.13000	04/18/14	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	95313	DNB BANK ASA NY CD	0.16000	05/20/14	50,000,000.00	49,999,999.84	49,997,750.00
PSI	NTRD	YANK1	95322	SOCIETE GENERALE NY CD	0.22000	05/20/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	95328	SVENSKA HANDELSBANKEN NY CD	0.15500	05/20/14	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	95349	SOCIETE GENERALE NY CD	0.22000	05/20/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	95350	TORONTO DOMINION BANK NY CD	0.10500	04/02/14	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	95368	BNP PARIBAS SF CD	0.21000	05/20/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	95371	SVENSKA HANDELSBANKEN NY CD	0.16000	05/21/14	50,000,000.00	50,000,561.84	49,998,850.00
PSI	NTRD	YANK1	95372	DNB BANK ASA NY CD	0.15000	05/20/14	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	95373	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	05/20/14	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	95384	BNP PARIBAS SF CD	0.11000	03/31/14	50,000,000.00	50,000,000.00	49,999,139.00
PSI	NTRD	YANK1	95385	BANK OF MONTREAL CHICAGO CD	0.21000	05/27/14	33,700,000.00	33,704,878.08	33,705,729.00
PSI	NTRD	YANK1	95386	LLOYDS TSB BANK PLC NY CD	0.17000	06/30/14	50,000,000.00	50,000,000.00	49,988,148.50
PSI	NTRD	YANK1	95387	TORONTO DOMINION BANK NY CD	0.10500	05/01/14	50,000,000.00	50,000,000.00	49,993,543.50
PSI	NTRD	YANK1	95388	NORDEA BANK FINLAND PLC NY CD	0.15500	05/20/14	50,000,000.00	50,000,000.00	49,991,566.50
PSI	NTRD	YANK1	95392	DEUTSCHE BANK AG NY CD	0.23000	05/29/14	50,000,000.00	50,001,235.43	49,997,500.00
PSI	NTRD	YANK1	95393	DEUTSCHE BANK AG NY CD	0.23000	05/29/14	30,000,000.00	30,000,741.26	29,998,500.00
		YANK1 Total					3,333,700,000.00	3,333,719,112.73	3,333,740,381.50
	NTRD Total						22,502,193,000.00	22,505,504,555.48	22,406,932,060.36

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				NTRD Historical Cost				**22,522,856,109.23**	
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,743,000.00	49,007,650.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,793,947.39	24,503,825.00
		FNMA Total					75,000,000.00	74,536,947.39	73,511,475.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,622,715.78	48,800,800.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,622,715.78	48,800,800.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,515,323.69	48,800,800.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,599,715.95	24,400,400.00
		NOTE Total					175,000,000.00	173,360,471.20	170,802,800.00
	TRADE Total						250,000,000.00	247,897,418.59	244,314,275.00
				TRADE Historical Cost				**247,507,887.50**	
				PSI Total			**22,752,193,000.00**	**22,753,401,974.07**	**22,651,246,335.36**
				PSI Historical Cost				**22,770,363,996.73**	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,518,157.58	1,535,347.50
		CNFX Total					1,500,000.00	1,518,157.58	1,535,347.50
	BLPSI - BLP SCHOOLS SELF INS AUTHORITY Total						1,500,000.00	1,518,157.58	1,535,347.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,476.22	97,696.88
		BOND Total					85,000.00	85,476.22	97,696.88
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,476.22	97,696.88
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,000,580.00
		FFCB Total					10,000,000.00	10,000,000.00	9,000,580.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,138.50	752,807.84
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,214,904.00
		FHLB Total					8,818,225.81	8,817,138.50	7,967,711.84
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,588.79	1,332,535.50
		FHLM Total					1,500,000.00	1,493,588.79	1,332,535.50
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,874.55	5,630,436.00
		FNMA Total					6,000,000.00	5,994,874.55	5,630,436.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,813,229.00
		MCSA Total					3,000,000.00	3,000,000.00	2,813,229.00
	PHHPA - PH HABITAT PRESERVATION AUTH Total						29,318,225.81	29,305,601.84	26,744,492.34
SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,901.61	128,522.03
		FFCB Total					130,000.00	129,901.61	128,522.03
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	467,747.59

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		FHLM Total					476,000.00	476,000.00	467,747.59
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,617.52	1,557,211.80
		FNMA Total					1,573,000.00	1,572,617.52	1,557,211.80
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.75000	10/17/17	570,000.00	570,000.00	569,138.16
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,397,243.40
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	600,006.00
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,565.90
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.60000	12/14/17	800,000.00	800,000.00	793,528.80
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	186,636.62
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	199,368.00
SPI	SANIT	MCSA	94275	FHLMC (CALLABLE)	1.25000	10/30/18	1,000,000.00	1,000,000.00	1,000,638.00
		MCSA Total					4,865,000.00	4,865,000.00	4,853,124.88
	SANIT - SANITATION DISTRICT Total						7,044,000.00	7,043,519.13	7,006,606.30
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/14	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/14	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/14	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/14	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/14	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/14	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/14	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/14	218,395.70	218,395.70	218,395.70

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SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/14	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/14	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/14	178,298.59	178,298.59	178,298.59
5PI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/14	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/14	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/14	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/14	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/14	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/14	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/14	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/14	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/14	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/14	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/14	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/14	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/14	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/14	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/14	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/14	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/14	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/14	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/14	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/14	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/14	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/14	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/14	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/14	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/14	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/14	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/14	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/14	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/14	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/14	54,470.06	54,470.06	54,470.06

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SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/14	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/14	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/14	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/14	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/14	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/14	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/14	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/14	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/14	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/14	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/14	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/14	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/14	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/14	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/14	25,351.54	25,351.54	25,351.54
		CTDQ Total					39,371,015.98	39,371,015.98	39,371,015.98
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,371,015.98	39,371,015.98	39,371,015.98
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,101,000.00
		FFCB Total					10,000,000.00	10,000,000.00	10,101,000.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,101,000.00
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,022,660.00
		FHLM Total					10,000,000.00	10,000,000.00	10,022,660.00
	SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	10,022,660.00
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,101,000.00
		FFCB Total					10,000,000.00	10,000,000.00	10,101,000.00
	SCP6F - SCAQMD MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,101,000.00
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,022,660.00
		FHLM Total					10,000,000.00	10,000,000.00	10,022,660.00
	SCP6U - SCAQMD FUND 58 MITTIGATION FEE FUND Total						10,000,000.00	10,000,000.00	10,022,660.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						79,371,015.98	79,371,015.98	79,618,335.98
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/14	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/14	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/14	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/14	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/14	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/14	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/14	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/14	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/14	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/14	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/14	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/14	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/14	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/14	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/14	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/14	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/14	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/14	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/14	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/14	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/14	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/14	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/14	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/14	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/14	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/14	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/14	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/14	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/14	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/14	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/14	139,856.90	139,856.90	139,856.90

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Specific Purpose Investments
Attachment X

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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Maturity	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/14	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/14	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/14	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/14	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/14	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/14	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/14	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/14	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/14	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/14	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/14	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/14	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/14	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/14	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/14	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/14	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/14	6,533.70	6,533.70	6,533.70
		CTDQ Total					10,146,851.96	10,146,851.96	10,146,851.96
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,146,851.96	10,146,851.96	10,146,851.96
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/14	24.70	24.70	24.70
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/14	24.62	24.62	24.62
		CTDQ Total					38,235.40	38,235.40	38,235.40
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,235.40	38,235.40	38,235.40
				SPI Total			**132,313,329.15**	**132,318,858.11**	**129,997,566.36**
				SPI Historical Cost				**132,382,584.54**	

TRUSTEE & MANAGED FUNDS
AS OF 02/28/14
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/14
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	411,012.12
03/08/06	CCTSA TOBACCO BONDS 2006	28,482,969.19
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	730,829.73
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	2,690,470.63
12/21/11	LAC-CAL 2011 SERIES A	2,029,420.23
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$34,344,701.90

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/14
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	15,437,108.66
03/21/12	DISNEY PROJECT, 2012	4,201,787.24
12/02/02	MASTER REFUNDING 2002B	1,784,913.62
03/02/05	MASTER REFUNDING 2005A	22,388,002.04
12/13/06	MASTER REFUNDING 2006 A & B	32,493,155.97
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	227,710,648.24
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	78,293,725.34
04/09/13	COMMERCIAL PAPER 2013	3,979,737.70
01/05/06	CALABASAS LANDFILL 2005	2,805,115.47
	U.S. BANK - TRUSTEE TOTAL	$389,094,194.28

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/14
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
90456	TOYOTA MOTOR CR CORP MTN FRN	0.50	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,078,378.08	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.22	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**125,000,000.00**	**125,078,378.08**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.05	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**85,000,000.00**	**85,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
89760	NORDEA BK FINLAND PLC NY FRCD	1.12	04/09/14	50,000,000.00	50,000,512.18	Cpn rate=Qtrly US$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.54	10/10/14	50,000,000.00	50,002,987.93	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.19	01/12/15	21,500,000.00	21,610,723.50	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.39	04/27/15	50,000,000.00	50,005,709.77	Cpn rate=Qtrly US$LIBOR+15bp.
FRCDQ2 Totals				**171,500,000.00**	**171,619,933.38**	
	CORPORATE AND AGENCY ISSUED TOTAL			**531,500,000.00**	**531,698,311.46**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.59	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.59	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.59	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
94260	LACCAL BANS	0.59	06/30/16	7,000,000.00	7,000,000.00	
BAN Totals				**39,000,000.00**	**39,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**39,000,000.00**	**39,000,000.00**	
NTRD - PSI NON-TRADING Total				**570,500,000.00**	**570,698,311.46**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 2/28/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of February 28, 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	3,930,339,046.11	67.71	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	5,867,032,602.67	20.54	DAYS	0.00	0.00	DAYS
GOVERNMENTS	673,683,939.55	309.91	DAYS	173,360,471.20	1,522.00	DAYS
AGENCIES	11,760,378,037.98	1,315.94	DAYS	74,536,947.39	1,543.00	DAYS
MUNICIPALS	39,000,000.00	393.59	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	235,070,929.17	403.53	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$22,505,504,555.48	719.00	DAYS	$247,897,418.59	1,528.31	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of February 28, 2014

Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	03/01/14 - 03/30/14	$5,876,607,000.00	25.83	25.83	$5,876,423,649.60	25.83	25.83
31 to 60 Days	03/31/14 - 04/29/14	$2,750,876,000.00	12.09	37.92	$2,750,704,172.47	12.09	37.92
61 to 90 Days	04/30/14 - 05/29/14	$1,168,455,000.00	5.14	43.06	$1,168,387,195.95	5.13	43.05
91 to 120 Days	05/30/14 - 06/28/14	$484,000,000.00	2.13	45.19	$484,073,870.86	2.13	45.18
121 to 180 Days	06/29/14 - 08/27/14	$557,000,000.00	2.45	47.64	$556,902,970.71	2.45	47.63
181 to 270 Days	08/28/14 - 11/25/14	$968,530,000.00	4.26	51.90	$968,439,410.79	4.26	51.89
271 to 365 Days	11/26/14 - 02/28/15	$356,500,000.00	1.57	53.47	$356,318,274.59	1.56	53.45
1 to 1.5 YEARS	03/01/15 - 08/29/15	$368,205,000.00	1.62	55.09	$369,319,909.26	1.62	55.07
1.5 to 2 YEARS	08/30/15 - 02/28/16	$285,000,000.00	1.25	56.34	$284,152,857.22	1.25	56.32
2 to 3 YEARS	02/28/16 - 02/28/17	$701,895,000.00	3.08	59.42	$715,119,202.74	3.14	59.46
3 to 4 YEARS	02/28/17 - 02/28/18	$3,051,947,000.00	13.41	72.83	$3,050,090,058.23	13.40	72.86
4 to 5 YEARS	02/28/18 - 02/28/19	$5,038,278,000.00	22.14	94.97	$5,030,017,248.20	22.11	94.97
5 to 10 YEARS	02/28/19 - 02/28/24	$1,144,900,000.00	5.03	100.00	$1,143,453,153.45	5.03	100.00
Portfolio Total:		**$22,752,193,000.00**			**$22,753,401,974.07**		
BLPSI							
181 to 270 Days	08/28/14 - 11/25/14	$1,500,000.00	100.00	100.00	$1,518,157.58	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,518,157.58**		
GF							
5 to 10 YEARS	02/28/19 - 02/28/24	$4,810,000.00	100.00	100.00	$4,810,000.00	$100.00	$100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
2 to 3 YEARS	02/28/16 - 02/28/17	$85,000.00	100.00	100.00	$85,476.22	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,476.22**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of February 28, 2014
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PHHPA							
10 + YEARS	02/28/24 - 02/28/64	$29,318,225.81	100.00	100.00	$29,305,601.84	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,305,601.84**		
SANIT							
3 to 4 YEARS	02/28/17 - 02/28/18	$3,795,000.00	53.88	53.88	$3,794,901.61	53.88	53.88
4 to 5 YEARS	02/28/18 - 02/28/19	$3,249,000.00	46.12	100.00	$3,248,617.52	46.12	100.00
Portfolio Total:		**$7,044,000.00**			**$7,043,519.13**		
SCAQM							
271 to 365 Days	11/26/14 - 02/28/15	$39,371,015.98	100.00	100.00	$39,371,015.98	100.00	100.00
Portfolio Total:		**$39,371,015.98**			**$39,371,015.98**		
SCP61							
2 to 3 YEARS	02/28/16 - 02/28/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	02/28/16 - 02/28/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
2 to 3 YEARS	02/28/16 - 02/28/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		

Los Angeles County Treasurer

Inventory Report - Totals Section

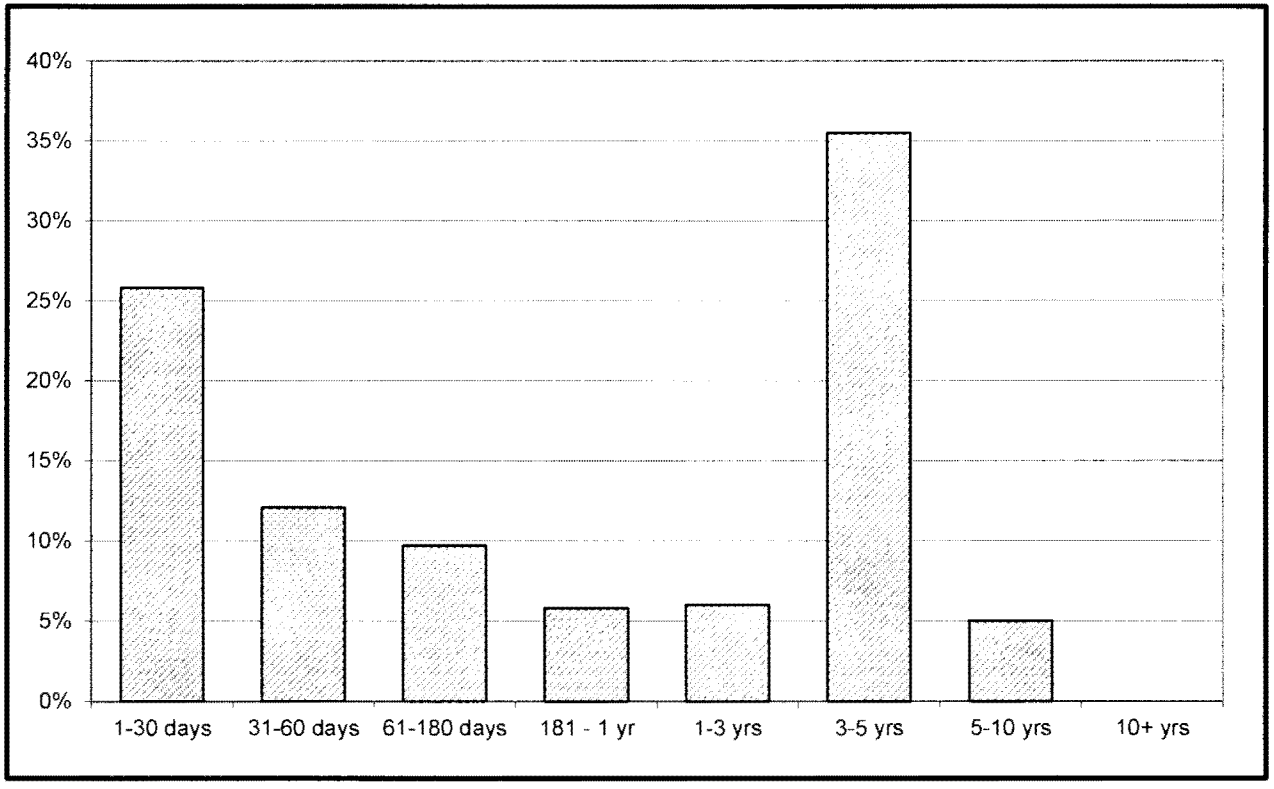
Maturity Range Grouping

As of February 28, 2014

Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SCP6U							
2 to 3 YEARS	02/28/16 - 02/28/17	$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	11/26/14 - 02/28/15	$10,146,851.96	100.00	100.00	$10,146,851.96	100.00	100.00
Portfolio Total:		**$10,146,851.96**			**$10,146,851.96**		
WASIA							
271 to 365 Days	11/26/14 - 02/28/15	$38,235.40	100.00	100.00	$38,235.40	100.00	100.00
Portfolio Total:		**$38,235.40**			**$38,235.40**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 5,876,424	25.83%
31 - 60 days	2,750,704	12.09%
61 - 180 days	2,209,364	9.71%
181 - 1 yr	1,324,758	5.82%
1 - 3 yrs	1,368,592	6.01%
3 - 5 yrs	8,080,107	35.51%
5 - 10 yrs	1,143,453	5.03%
10+ yrs	-	0.00%
	$ 22,753,402	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 02/28/2014
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	January 2014	January 2013	Change
Average Daily Portfolio ($)	54,485,102	58,322,531	-3,837,429
Accrued Earnings ($)	11,304	14,858	-3,554
Effective Yield (%)	0.244	0.300	-0.056
Average Life-Month End (In Days)	221	226	-5
Total Security Transactions			
Amount ($)	19,922,033	19,895,419	+26,614
Number	399	398	+1
Total Time Deposit Transactions			
Amount ($)	3,651,800	4,226,800	-575,000
Number	127	141	-14
Average Workday Investment Activity ($)	1,122,563	1,148,677	-26,114
Prescribed Demand Account Balances For Services ($)	2,159,368	1,474,327	+685,041

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

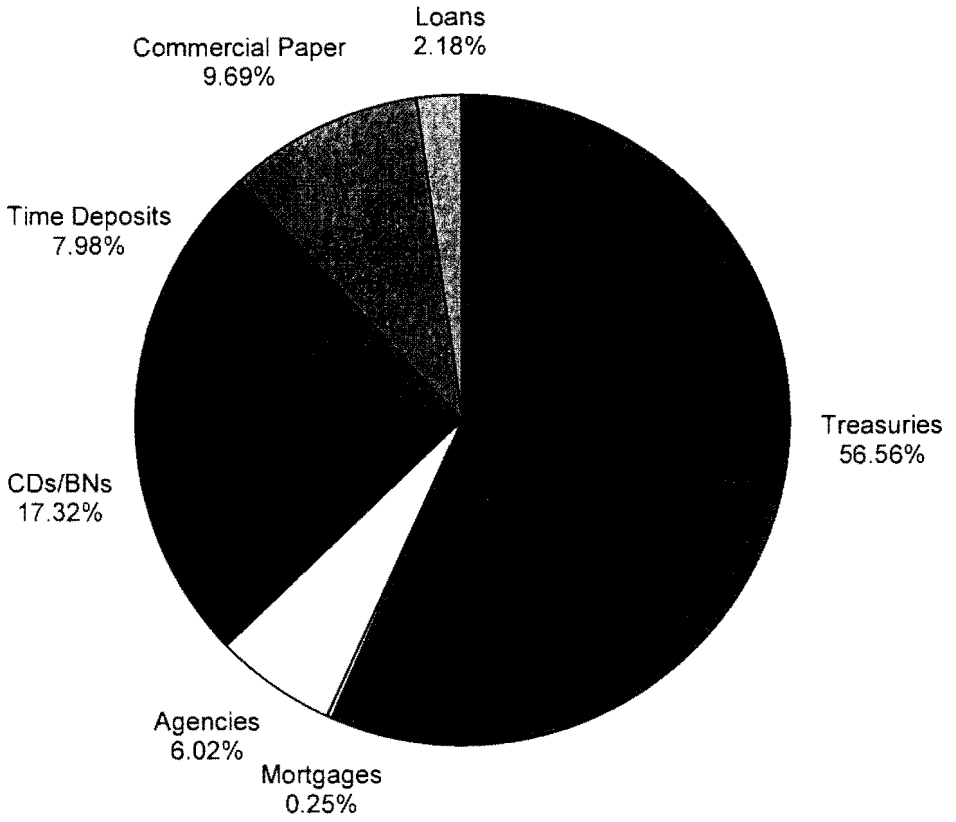
January 31, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	14,582,930	25.58	+1.25
Bonds	0	0.00	0
Notes	17,663,911	30.98	+1.04
Strips	0	0.00	0
Total Government	32,246,841	56.56	+2.29
Agency Debentures	1,984,774	3.48	+0.63
Certificates of Deposit	9,775,138	17.15	+1.67
Bank Notes	100,000	0.17	+0.17
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,298,933	2.28	+0.03
Time Deposits	4,547,640	7.98	+0.23
GNMAs	0	0.00	0
Commercial Paper	5,523,280	9.69	+4.23
FHLMC/Remics	140,682	0.25	0
Corporate Bonds	0	0.00	0
AB 55 Loans	358,340	0.63	+0.02
GF Loans	885,900	1.55	-9.27
NOW Accounts	0	0.00	0
Other	149,896	0.26	0
Reversed Repurchases	0	0.00	0
Total (All Types)	57,011,424	100.00	

INVESTMENT ACTIVITY

	January 2014		December 2013	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	399	19,922,033	374	18,639,958
Other	1	3,800	16	335,487
Time Deposits	127	3,651,800	84	1,888,500
Total	527	23,577,633	474	20,863,945
PMIA Monthly Average Effective Yield (%)	0.244		0.264	
Year to Date Yield Last Day of Month (%)	0.262		0.265	

Pooled Money Investment Account
Portfolio Composition
$57.0 Billion
01/31/14



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/14	REDEMPTIONS								
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	261	79,750.00	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	261	79,750.00	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	261	79,750.00	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	261	79,750.00	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	262	80,055.56	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	262	80,055.56	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	262	80,055.56	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	262	80,055.56	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	262	80,055.56	0.223
	CD	WELLS FGO	0.220	01/02/14	0.220	50,000	262	80,055.56	0.223
	CP	BNP FIN		01/02/14	0.100	50,000	17	2,361.11	0.101
	CP	BNP FIN		01/02/14	0.100	50,000	17	2,361.11	0.101
	CP	BNP FIN		01/02/14	0.100	50,000	17	2,361.11	0.101
	CP	BNP FIN		01/02/14	0.100	50,000	17	2,361.11	0.101
	CP	BNP FIN		01/02/14	0.110	50,000	21	3,208.33	0.112
	CP	BNP FIN		01/02/14	0.110	50,000	21	3,208.33	0.112
	CP	TD USA		01/02/14	0.120	50,000	23	3,833.33	0.122
	CP	TD USA		01/02/14	0.120	50,000	23	3,833.33	0.122
	DN	FHLB		01/02/14	0.100	50,000	258	35,833.33	0.101
	DN	FHLB		01/02/14	0.100	50,000	258	35,833.33	0.101
	YCD	TOKYO-MIT	0.130	01/02/14	0.130	50,000	15	2,708.33	0.132
	YCD	TOKYO-MIT	0.130	01/02/14	0.130	50,000	15	2,708.33	0.132
	YCD	MONTREAL	0.070	01/02/14	0.070	50,000	17	1,652.78	0.071
	YCD	MONTREAL	0.070	01/02/14	0.070	50,000	17	1,652.78	0.071
	YCD	SUMITOMO	0.120	01/02/14	0.120	50,000	17	2,833.33	0.122
	YCD	SUMITOMO	0.120	01/02/14	0.120	50,000	17	2,833.33	0.122
	YCD	SUMITOMO	0.120	01/02/14	0.120	50,000	17	2,833.33	0.122
	YCD	SUMITOMO	0.120	01/02/14	0.120	50,000	17	2,833.33	0.122
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000	21	4,083.33	0.142
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	01/02/14	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	01/02/14	0.140	50,000	21	4,083.33	0.142
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000	22	4,888.89	0.162
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000	22	4,888.89	0.162
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000	22	4,888.89	0.162
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000	22	4,888.89	0.162
	YCD	MONTREAL	0.110	01/02/14	0.110	50,000	38	5,805.56	0.112
	YCD	MONTREAL	0.110	01/02/14	0.110	50,000	38	5,805.56	0.112

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/14	**PURCHASES**								
	CP	TOYOTA		03/21/14	0.120	50,000			
	YCD	TOKYO-MIT	0.160	02/03/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	02/03/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	02/03/14	0.160	50,000			
	YCD	SCOTIA	0.190	04/01/14	0.160	50,000			
01/03/14	**NO REDEMPTIONS**								
01/03/14	**PURCHASES**								
	CP	GE CO		03/26/14	0.100	50,000			
	CP	GE CO		03/26/14	0.100	50,000			
	CP	TOYOTA		03/26/14	0.130	50,000			
	CP	TOYOTA		03/26/14	0.130	50,000			
	YCD	TOKYO-MIT	0.140	01/27/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	01/27/14	0.140	50,000			
	YCD	SUMITOMO	0.150	01/29/14	0.150	50,000			
	YCD	SUMITOMO	0.150	01/29/14	0.150	50,000			
01/06/14	**REDEMPTIONS**								
	CP	BNP FIN		01/06/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		01/06/14	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		01/06/14	0.100	50,000	14	1,944.44	0.101
	YCD	NORINCHUK	0.120	01/06/14	0.120	50,000	18	3,000.00	0.122
	YCD	NORINCHUK	0.120	01/06/14	0.120	50,000	18	3,000.00	0.122
	YCD	NORINCHUK	0.140	01/06/14	0.140	50,000	24	4,666.67	0.142
	YCD	NORINCHUK	0.140	01/06/14	0.140	50,000	24	4,666.67	0.142
01/06/14	**PURCHASES**								
	CP	BNP FIN		01/29/14	0.100	50,000			
	CP	BNP FIN		01/29/14	0.100	50,000			
	CP	BNP FIN		01/29/14	0.100	50,000			
	CP	GE CO		03/26/14	0.100	50,000			
	CP	GE CO		03/26/14	0.100	50,000			
	CP	GE CO		03/26/14	0.100	50,000			
	YCD	NORINCHUK	0.130	01/27/14	0.130	50,000			
	YCD	NORINCHUK	0.130	01/27/14	0.130	50,000			
	YCD	SUMITOMO	0.140	01/27/14	0.140	50,000			
	YCD	SUMITOMO	0.140	01/27/14	0.140	50,000			
	YCD	MONTREAL	0.140	03/10/14	0.140	50,000			
	YCD	MONTREAL	0.140	03/10/14	0.140	50,000			
	YCD	RABOBANK	0.220	06/30/14	0.220	50,000			
	YCD	RABOBANK	0.220	06/30/14	0.220	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/07/14	**NO REDEMPTIONS**								
01/07/14	**PURCHASES**								
	CP	TOYOTA		03/21/14	0.120	25,000			
	CP	TOYOTA		03/21/14	0.120	50,000			
01/08/14	**NO REDEMPTIONS**								
01/08/14	**PURCHASES**								
	TR	NOTE	0.250	10/31/15	0.335	50,000			
	TR	NOTE	0.250	10/31/15	0.335	50,000			
	YCD	TOKYO-MIT	0.160	02/10/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	02/10/14	0.160	50,000			
	YCD	TORONTO	0.100	02/28/14	0.100	50,000			
	YCD	TORONTO	0.100	02/28/14	0.100	50,000			
	YCD	TORONTO	0.100	02/28/14	0.100	50,000			
	YCD	MONTREAL	0.130	03/03/14	0.130	50,000			
	YCD	MONTREAL	0.130	03/03/14	0.130	50,000			
	YCD	MONTREAL	0.130	03/03/14	0.130	50,000			
01/09/14	**REDEMPTIONS**								
	TR	BILL		01/09/14	0.135	50,000	356	66,750.00	0.137
	TR	BILL		01/09/14	0.135	50,000	356	66,750.00	0.137
	TR	BILL		01/09/14	0.135	50,000	356	66,750.00	0.137
	TR	BILL		01/09/14	0.135	50,000	356	66,750.00	0.137
	TR	BILL		01/09/14	0.138	50,000	357	68,177.08	0.140
	TR	BILL		01/09/14	0.138	50,000	357	68,177.08	0.140
	TR	BILL		01/09/14	0.138	50,000	357	68,177.08	0.140
	TR	BILL		01/09/14	0.138	50,000	357	68,177.08	0.140
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.135	50,000	358	67,125.00	0.137
	TR	BILL		01/09/14	0.136	50,000	358	67,746.53	0.138
	TR	BILL		01/09/14	0.136	50,000	358	67,746.53	0.138
	TR	BILL		01/09/14	0.136	50,000	358	67,746.53	0.138
	TR	BILL		01/09/14	0.136	50,000	358	67,746.53	0.138
	TR	BILL		01/09/14	0.130	50,000	363	65,541.67	0.132
	TR	BILL		01/09/14	0.130	50,000	363	65,541.67	0.132
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/09/14	**REDEMPTIONS (Continued)**								
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/09/14	0.125	50,000	364	63,194.44	0.127
01/09/14	**PURCHASES**								
	CD	UNIONBANK	0.080	02/28/14	0.080	50,000			
	CD	UNIONBANK	0.080	02/28/14	0.080	50,000			
	CP	TD USA		02/28/14	0.100	50,000			
	CP	TD USA		02/28/14	0.100	50,000			
	CP	GE CO		03/26/14	0.100	50,000			
	CP	TOYOTA		04/02/14	0.130	50,000			
	CP	TOYOTA		04/02/14	0.130	50,000			
	TR	BILL		01/08/15	0.123	50,000			
	TR	BILL		01/08/15	0.123	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	BILL		01/08/15	0.125	50,000			
	TR	NOTE	0.250	01/15/15	0.158	50,000			
	TR	NOTE	0.250	01/15/15	0.158	50,000			
	TR	NOTE	0.250	10/31/15	0.337	50,000			
	TR	NOTE	0.250	10/31/15	0.337	50,000			
	TR	NOTE	0.250	11/30/15	0.362	50,000			
	TR	NOTE	0.250	11/30/15	0.362	50,000			
	YCD	SUMITOMO	0.140	01/29/14	0.140	50,000			
	YCD	SUMITOMO	0.140	01/29/14	0.140	50,000			
	YCD	NORINCHUK	0.130	01/31/14	0.130	50,000			
	YCD	NORINCHUK	0.130	01/31/14	0.130	50,000			
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000			
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000			
01/10/14	**NO REDEMPTIONS**								
01/10/14	**PURCHASES**								
	CP	BNP FIN		02/03/14	0.110	50,000			
	CP	BNP FIN		02/03/14	0.110	50,000			
	CP	BNP FIN		02/03/14	0.110	50,000			
	CP	BNP FIN		02/03/14	0.110	50,000			
	CP	BNP FIN		02/03/14	0.110	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/13/14	**NO REDEMPTIONS**								
01/13/14	**PURCHASES**								
	YCD	ANZ	0.185	07/14/14	0.185	50,000			
	YCD	ANZ	0.185	07/14/14	0.185	50,000			
01/14/14	**NO REDEMPTIONS**								
01/14/14	**PURCHASES**								
	CP	BARCLY US		01/29/14	0.090	50,000			
	CP	BARCLY US		01/29/14	0.090	50,000			
	CP	BARCLY US		01/29/14	0.090	50,000			
	CP	BARCLY US		01/29/14	0.090	50,000			
	CP	TD USA		02/19/14	0.105	50,000			
	CP	TD USA		02/19/14	0.105	50,000			
	TR	BILL		01/08/15	0.105	50,000			
	TR	BILL		01/08/15	0.105	50,000			
	TR	BILL		01/08/15	0.105	50,000			
	TR	BILL		01/08/15	0.106	50,000			
	TR	BILL		01/08/15	0.106	50,000			
	TR	NOTE	0.250	02/28/15	0.170	50,000			
	TR	NOTE	0.250	02/28/15	0.170	50,000			
	TR	NOTE	0.250	02/28/15	0.170	50,000			
	TR	NOTE	0.250	02/28/15	0.170	50,000			
	YCD	SUMITOMO	0.120	01/29/14	0.120	50,000			
	YCD	SUMITOMO	0.120	01/29/14	0.120	50,000			
	YCD	NORINCHUK	0.130	02/03/14	0.130	50,000			
	YCD	NORINCHUK	0.130	02/03/14	0.130	50,000			
01/15/14	**REDEMPTIONS**								
	TR	NOTE	1.000	01/15/14	1.316	50,000	1,070	1,917,213.40	1.316
	TR	NOTE	1.000	01/15/14	1.316	50,000	1,070	1,917,213.40	1.316
	TR	NOTE	1.000	01/15/14	1.316	50,000	1,070	1,917,213.40	1.316
	TR	NOTE	1.000	01/15/14	1.316	50,000	1,070	1,917,213.40	1.316
	TR	NOTE	1.000	01/15/14	1.333	50,000	1,070	1,940,650.90	1.333
	TR	NOTE	1.000	01/15/14	1.333	50,000	1,070	1,940,650.90	1.333
	TR	NOTE	1.000	01/15/14	1.333	50,000	1,070	1,940,650.90	1.333
	TR	NOTE	1.000	01/15/14	1.333	50,000	1,070	1,940,650.90	1.333
	TR	NOTE	1.000	01/15/14	1.355	50,000	1,070	1,971,900.00	1.355
	TR	NOTE	1.000	01/15/14	1.355	50,000	1,070	1,971,900.00	1.355
01/15/14	**PURCHASES**								
	CD	BOWEST	0.200	07/17/14	0.200	50,000			
	CD	BOWEST	0.200	07/17/14	0.200	50,000			
	CP	BNP FIN		02/10/14	0.100	50,000			
	CP	BNP FIN		02/10/14	0.100	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/15/14	**PURCHASES (Continued)**								
	CP	BNP FIN		02/10/14	0.100	50,000			
	CP	BNP FIN		02/10/14	0.100	50,000			
	CP	GECC		03/26/14	0.070	50,000			
	CP	GECC		03/26/14	0.070	50,000			
	CP	GECC		03/26/14	0.070	50,000			
	CP	TOYOTA		03/26/14	0.110	50,000			
	CP	TOYOTA		03/26/14	0.110	50,000			
	CP	TD USA		07/01/14	0.150	50,000			
	CP	TD USA		07/01/14	0.150	50,000			
	DEB	FHLB	0.170	01/15/15	0.170	50,000			
	DEB	FHLB	0.170	01/15/15	0.170	50,000			
	DN	IBRD		07/01/14	0.100	50,000			
	DN	IBRD		07/01/14	0.100	50,000			
	DN	IBRD		07/01/14	0.100	50,000			
	DN	IBRD		07/01/14	0.100	50,000			
	TR	NOTE	0.250	12/15/15	0.359	50,000			
	TR	NOTE	0.250	12/15/15	0.359	50,000			
01/16/14	**NO REDEMPTIONS**								
01/16/14	**PURCHASES**								
	CP	BARCLY US		01/29/14	0.090	50,000			
	CP	BARCLY US		01/29/14	0.090	50,000			
	CP	BARCLY US		02/10/14	0.090	50,000			
	CP	BARCLY US		02/10/14	0.090	50,000			
	CP	TD USA		02/28/14	0.110	50,000			
	CP	TD USA		02/28/14	0.110	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	YCD	NORINCHUK	0.150	02/28/14	0.150	50,000			
	YCD	NORINCHUK	0.150	02/28/14	0.150	50,000			
	YCD	NORINCHUK	0.150	02/28/14	0.150	50,000			
	YCD	NORINCHUK	0.150	02/28/14	0.150	50,000			
	YCD	SUMITOMO	0.160	02/28/14	0.160	50,000			
	YCD	SUMITOMO	0.160	02/28/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	02/28/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	02/28/14	0.160	50,000			
01/17/14	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/17/14	**PURCHASES**								
	CP	GECC		03/26/14	0.070	50,000			
	CP	TOYOTA		03/26/14	0.110	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	BILL		01/08/15	0.103	50,000			
	TR	NOTE	0.250	02/28/15	0.166	50,000			
	TR	NOTE	0.250	02/28/15	0.166	50,000			
	TR	NOTE	0.250	02/28/15	0.166	50,000			
	TR	NOTE	0.250	02/28/15	0.166	50,000			
	YCD	TORONTO	0.100	02/28/14	0.100	50,000			
	YCD	TORONTO	0.100	02/28/14	0.100	50,000			
	YCD	CIBC	0.080	04/01/14	0.080	50,000			
	YCD	CIBC	0.080	04/01/14	0.080	50,000			
	YCD	NAT AUB	0.150	05/30/14	0.150	50,000			
	YCD	NAT AUB	0.150	05/30/14	0.150	50,000			
01/21/14	**REDEMPTIONS**								
	CP	BNP FIN		01/21/14	0.090	50,000	25	3,125.00	0.091
	CP	BNP FIN		01/21/14	0.090	50,000	25	3,125.00	0.091
	CP	BNP FIN		01/21/14	0.090	50,000	26	3,250.00	0.091
	CP	BNP FIN		01/21/14	0.090	50,000	26	3,250.00	0.091
	CP	BNP FIN		01/21/14	0.090	50,000	26	3,250.00	0.091
	CP	BNP FIN		01/21/14	0.090	50,000	26	3,250.00	0.091
	CP	GECC		01/21/14	0.050	50,000	36	2,500.00	0.051
	CP	GECC		01/21/14	0.050	50,000	36	2,500.00	0.051
	CP	GECC		01/21/14	0.050	50,000	36	2,500.00	0.051
	CP	GECC		01/21/14	0.050	50,000	36	2,500.00	0.051
01/21/14	**NO PURCHASES**								
01/22/14	**NO REDEMPTIONS**								
01/22/14	**PURCHASES**								
	CP	TD USA		02/28/14	0.110	50,000			
	CP	GECC		03/26/14	0.070	50,000			
	CP	TOYOTA		05/02/14	0.140	50,000			
	CP	TOYOTA		05/02/14	0.140	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	YCD	TOKYO-MIT	0.150	03/03/14	0.150	50,000			
	YCD	TOKYO-MIT	0.150	03/03/14	0.150	50,000			
	YCD	SUMITOMO	0.260	03/03/14	0.170	50,000			
	YCD	SUMITOMO	0.260	03/03/14	0.170	50,000			
	YCD	NORDEA	0.150	05/02/14	0.150	50,000			
	YCD	NORDEA	0.150	05/02/14	0.150	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/23/14	**REDEMPTIONS**								
	CP	TOYOTA		01/23/14	0.080	50,000	79	8,777.78	0.081
	CP	TOYOTA		01/23/14	0.080	50,000	79	8,777.78	0.081
01/23/14	**PURCHASES**								
	CP	GE CO		02/19/14	0.040	50,000			
	CP	GE CO		02/19/14	0.040	50,000			
	CP	TOYOTA		05/02/14	0.140	50,000			
	CP	TOYOTA		05/02/14	0.140	50,000			
	CP	TOYOTA		05/02/14	0.140	50,000			
	CP	TOYOTA		07/01/14	0.190	50,000			
	CP	TOYOTA		07/01/14	0.190	50,000			
	DN	IBRD		07/01/14	0.090	50,000			
	DN	IBRD		07/01/14	0.090	50,000			
	DN	IBRD		07/01/14	0.090	50,000			
	DN	IBRD		07/01/14	0.090	50,000			
	DN	IBRD		07/24/14	0.095	50,000			
	DN	IBRD		07/24/14	0.095	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	YCD	RABO BANK	0.190	07/24/14	0.190	50,000			
	YCD	RABO BANK	0.190	07/24/14	0.190	50,000			
01/24/14	**NO REDEMPTIONS**								
01/24/14	**PURCHASES**								
	DEB	FHLB	0.100	07/17/14	0.100	50,000			
	DEB	FHLB	0.100	07/17/14	0.100	50,000			
	DEB	FHLB	0.100	07/17/14	0.100	50,000			
	DEB	FHLB	0.100	07/17/14	0.100	50,000			
	DEB	FHLB	0.100	07/17/14	0.100	50,000			
01/27/14	**REDEMPTIONS**								
	CP	CIBC HLD		01/27/14	0.050	50,000	28	1,944.44	0.051
	CP	CIBC HLD		01/27/14	0.050	50,000	28	1,944.44	0.051
	YCD	NORINCHUK	0.130	01/27/14	0.130	50,000	21	3,791.67	0.132
	YCD	NORINCHUK	0.130	01/27/14	0.130	50,000	21	3,791.67	0.132
	YCD	SUMITOMO	0.140	01/27/14	0.140	50,000	21	4,083.33	0.142
	YCD	SUMITOMO	0.140	01/27/14	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	01/27/14	0.140	50,000	24	4,666.67	0.142
	YCD	TOKYO-MIT	0.140	01/27/14	0.140	50,000	24	4,666.67	0.142
	YCD	TOKYO-MIT	0.160	01/27/14	0.160	50,000	31	6,888.89	0.162

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/27/14	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.160	01/27/14	0.160	50,000	31	6,888.89	0.162
01/27/14	**PURCHASES**								
	CP	BNP FIN		02/14/14	0.080	50,000			
	CP	BNP FIN		02/14/14	0.080	50,000			
	CP	BNP FIN		02/28/14	0.120	50,000			
	CP	BNP FIN		02/28/14	0.120	50,000			
	CP	GECC		06/30/14	0.170	50,000			
	CP	GECC		06/30/14	0.170	50,000			
	YCD	TOKYO-MIT	0.140	02/19/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	02/19/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	02/19/14	0.140	50,000			
	YCD	SUMITOMO	0.160	02/27/14	0.160	50,000			
	YCD	SUMITOMO	0.160	02/27/14	0.160	50,000			
	YCD	NORINCHUK	0.150	02/28/14	0.150	50,000			
	YCD	NORINCHUK	0.150	02/28/14	0.150	50,000			
01/28/14	**NO REDEMPTIONS**								
01/28/14	**PURCHASES**								
	BN	BOFA	0.210	05/30/14	0.210	50,000			
	BN	BOFA	0.210	05/30/14	0.210	50,000			
	CP	BARCLY US		02/19/14	0.090	50,000			
	CP	BARCLY US		02/19/14	0.090	50,000			
	CP	BARCLY US		02/27/14	0.090	50,000			
	CP	BARCLY US		02/27/14	0.090	50,000			
	CP	GE CO		02/28/14	0.040	50,000			
	CP	GE CO		02/28/14	0.040	50,000			
	CP	GECC		07/01/14	0.170	50,000			
	CP	GECC		07/01/14	0.170	50,000			
	CP	JPM LLC		07/24/14	0.250	50,000			
	CP	JPM LLC		07/24/14	0.250	50,000			
	CP	JPM LLC		07/24/14	0.250	50,000			
	CP	JPM LLC		07/24/14	0.250	50,000			
	CP	JPM LLC		07/24/14	0.250	50,000			
	DN	IBRD		07/24/14	0.110	50,000			
	DN	IBRD		07/24/14	0.110	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	TR	BILL		01/08/15	0.098	50,000			
	YCD	NORINCHUK	0.150	02/27/14	0.150	50,000			
	YCD	NORINCHUK	0.150	02/27/14	0.150	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/29/14	**REDEMPTIONS**								
	CP	BARCLY US		01/29/14	0.090	50,000	13	1,625.00	0.091
	CP	BARCLY US		01/29/14	0.090	50,000	13	1,625.00	0.091
	CP	BARCLY US		01/29/14	0.090	50,000	15	1,875.00	0.091
	CP	BARCLY US		01/29/14	0.090	50,000	15	1,875.00	0.091
	CP	BARCLY US		01/29/14	0.090	50,000	15	1,875.00	0.091
	CP	BARCLY US		01/29/14	0.090	50,000	15	1,875.00	0.091
	CP	BNP FIN		01/29/14	0.100	50,000	23	3,194.44	0.101
	CP	BNP FIN		01/29/14	0.100	50,000	23	3,194.44	0.101
	CP	BNP FIN		01/29/14	0.100	50,000	23	3,194.44	0.101
	CP	GECC		01/29/14	0.070	50,000	47	4,569.44	0.071
	CP	GECC		01/29/14	0.070	50,000	47	4,569.44	0.071
	DN	FHLMC		01/29/14	0.120	50,000	285	47,500.00	0.122
	DN	FHLMC		01/29/14	0.120	50,000	285	47,500.00	0.122
	DN	FHLMC		01/29/14	0.120	50,000	285	47,500.00	0.122
	DN	FHLMC		01/29/14	0.120	50,000	285	47,500.00	0.122
	DN	FHLMC		01/29/14	0.120	50,000	287	47,833.33	0.122
	DN	FHLMC		01/29/14	0.120	50,000	287	47,833.33	0.122
	DN	FHLMC		01/29/14	0.120	50,000	287	47,833.33	0.122
	DN	FHLMC		01/29/14	0.120	50,000	287	47,833.33	0.122
	DN	FHLMC		01/29/14	0.120	50,000	287	47,833.33	0.122
	DN	FHLMC		01/29/14	0.120	50,000	287	47,833.33	0.122
	YCD	SUMITOMO	0.120	01/29/14	0.120	50,000	15	2,500.00	0.122
	YCD	SUMITOMO	0.120	01/29/14	0.120	50,000	15	2,500.00	0.122
	YCD	SUMITOMO	0.140	01/29/14	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.140	01/29/14	0.140	50,000	20	3,888.89	0.142
	YCD	SUMITOMO	0.150	01/29/14	0.150	50,000	26	5,416.67	0.152
	YCD	SUMITOMO	0.150	01/29/14	0.150	50,000	26	5,416.67	0.152
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000	34	3,305.56	0.071
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000	34	3,305.56	0.071
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000	34	3,305.56	0.071
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000	34	3,305.56	0.071
	YCD	TORONTO	0.070	01/29/14	0.070	50,000	37	3,597.22	0.071
	YCD	TORONTO	0.070	01/29/14	0.070	50,000	37	3,597.22	0.071
01/29/14	**NO PURCHASES**								
01/30/14	**NO REDEMPTIONS**								
01/30/14	**PURCHASES**								
	CP	BARCLY US		01/31/14	0.080	50,000			
	CP	BARCLY US		01/31/14	0.080	50,000			
	CP	BARCLY US		02/03/14	0.050	50,000			
	CP	BARCLY US		02/03/14	0.050	50,000			
	CP	BARCLY US		02/03/14	0.050	50,000			
	CP	BARCLY US		02/03/14	0.050	50,000			
	CP	BARCLY US		02/03/14	0.050	50,000			
	CP	BNP FIN		02/03/14	0.060	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/30/14	**PURCHASES (Continued)**								
	CP	BNP FIN		02/03/14	0.060	50,000			
	CP	BNP FIN		02/03/14	0.060	50,000			
	CP	BNP FIN		02/03/14	0.060	50,000			
	CP	BNP FIN		02/03/14	0.060	50,000			
	CP	BNP FIN		02/03/14	0.060	50,000			
	TR	BILL		01/08/15	0.095	50,000			
	TR	BILL		01/08/15	0.095	50,000			
	TR	BILL		01/08/15	0.095	50,000			
	TR	BILL		01/08/15	0.095	50,000			
	YCD	SUMITOMO	0.100	02/07/14	0.100	50,000			
	YCD	SUMITOMO	0.100	02/07/14	0.100	50,000			
	YCD	NORINCHUK	0.100	02/10/14	0.100	50,000			
	YCD	NORINCHUK	0.100	02/10/14	0.100	50,000			
01/31/14	**REDEMPTIONS**								
	CP	BARCLY US		01/31/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		01/31/14	0.080	50,000	1	111.11	0.081
	CP	BNP FIN		01/31/14	0.170	50,000	32	7,555.56	0.172
	CP	BNP FIN		01/31/14	0.170	50,000	32	7,555.56	0.172
	CP	TOYOTA		01/31/14	0.120	50,000	71	11,833.33	0.122
	CP	TOYOTA		01/31/14	0.120	50,000	71	11,833.33	0.122
	CP	TOYOTA		01/31/14	0.120	50,000	71	11,833.33	0.122
	YCD	NORINCHUK	0.130	01/31/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	01/31/14	0.130	50,000	22	3,972.22	0.132

01/31/14 NO PURCHASES

Footnotes

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	08/29/13	0.090	5,000,000.00	02/27/14
New Omni Bank, NA	09/06/13	0.080	1,000,000.00	03/07/14
New Omni Bank, NA	09/13/13	0.070	2,000,000.00	03/14/14
New Omni Bank, NA	10/10/13	0.090	3,000,000.00	04/10/14
New Omni Bank, NA	10/11/13	0.090	2,000,000.00	04/10/14
New Omni Bank, NA	10/17/13	0.150	2,000,000.00	04/17/14
New Omni Bank, NA	10/24/13	0.100	2,000,000.00	04/24/14
New Omni Bank, NA	10/31/13	0.110	2,000,000.00	05/01/14
New Omni Bank, NA	11/07/13	0.110	2,000,000.00	05/08/14
New Omni Bank, NA	11/15/13	0.120	2,000,000.00	05/16/14
New Omni Bank, NA	01/23/14	0.080	2,000,000.00	07/24/14
ARCADIA				
American Plus Bank, NA	08/15/13	0.100	240,000.00	02/13/14
American Plus Bank, NA	12/16/13	0.100	2,000,000.00	03/19/14
BEVERLY HILLS				
Bank Leumi USA	10/23/13	0.120	30,000,000.00	04/23/14
BREA				
CapitalSource Bank	09/18/13	0.050	40,000,000.00	03/19/14
Pacific Western Bank	01/10/14	0.120	10,000,000.00	07/11/14
Pacific Western Bank	01/28/14	0.110	40,000,000.00	07/30/14
CHICO				
Tri Counties Bank	12/11/13	0.100	5,000,000.00	03/12/14
CITY OF INDUSTRY				
EverTrust Bank	11/22/13	0.120	20,000,000.00	05/23/14
EverTrust Bank	12/11/13	0.120	20,000,000.00	06/11/14
DIAMOND BAR				
Prospectors Federal Credit Union	09/12/13	0.080	4,000,000.00	03/13/14
ENCINO				
California United Bank	10/03/13	0.090	10,000,000.00	04/03/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	11/06/13	0.090	30,000,000.00	02/05/14
Westamerica Bank	01/10/14	0.100	40,000,000.00	07/11/14
Westamerica Bank	01/16/14	0.090	25,000,000.00	07/17/14
FOLSOM				
Folsom Lake Bank	12/04/13	0.110	3,000,000.00	03/05/14
Folsom Lake Bank	01/15/14	0.090	1,500,000.00	04/16/14
Folsom Lake Bank	01/31/14	0.120	3,500,000.00	08/01/14
FRESNO				
Central Valley Community Bank	08/28/13	0.100	5,000,000.00	02/26/14
Central Valley Community Bank	09/12/13	0.080	5,000,000.00	03/13/14
IRVINE				
CommerceWest Bank, NA	11/07/13	0.080	2,500,000.00	02/06/14
CommerceWest Bank, NA	12/13/13	0.100	5,000,000.00	03/14/14
CommerceWest Bank, NA	01/16/14	0.060	5,000,000.00	04/17/14
CommerceWest Bank, NA	01/31/14	0.080	2,500,000.00	05/02/14
First Foundation Bank	08/14/13	0.100	12,000,000.00	02/12/14
First Foundation Bank	09/05/13	0.070	12,000,000.00	03/06/14
First Foundation Bank	10/11/13	0.110	12,000,000.00	04/11/14
LAFAYETTE				
California Bank of Commerce	09/13/13	0.070	10,000,000.00	03/14/14
California Bank of Commerce	11/14/13	0.120	5,000,000.00	05/15/14
California Bank of Commerce	01/16/14	0.090	5,000,000.00	07/17/14
LODI				
Farmers & Merchants Bk Cen CA	12/04/13	0.080	35,000,000.00	03/05/14
Farmers & Merchants Bk Cen CA	12/11/13	0.080	20,000,000.00	03/12/14
Farmers & Merchants Bk Cen CA	10/18/13	0.150	35,000,000.00	04/18/14
Farmers & Merchants Bk Cen CA	01/23/14	0.060	35,000,000.00	04/24/14
LOS ANGELES				
1st Century Bank, NA	08/16/13	0.100	4,000,000.00	02/14/14
1st Century Bank, NA	11/01/13	0.070	16,000,000.00	02/14/14
1st Century Bank, NA	10/16/13	0.100	6,000,000.00	04/16/14
1st Century Bank, NA	10/25/13	0.100	12,000,000.00	04/16/14
BBCN Bank	12/04/13	0.080	90,000,000.00	03/05/14
BBCN Bank	09/13/13	0.070	75,000,000.00	03/14/14
BBCN Bank	01/09/14	0.080	90,000,000.00	04/10/14
BBCN Bank	10/16/13	0.100	45,000,000.00	04/16/14

TIME DEPOSITS

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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKDALE				
Oak Valley Community Bank	12/05/13	0.080	3,500,000.00	03/06/14
OAKLAND				
Community Bank of the Bay	12/06/13	0.140	5,000,000.00	06/06/14
Metropolitan Bank	08/29/13	0.120	1,000,000.00	02/27/14
Metropolitan Bank	12/12/13	0.140	4,500,000.00	06/12/14
Metropolitan Bank	01/10/14	0.120	1,500,000.00	07/11/14
Metropolitan Bank	01/16/14	0.110	1,000,000.00	07/17/14
Metropolitan Bank	01/31/14	0.110	2,000,000.00	08/01/14
ONTARIO				
Citizens Business Bank	11/06/13	0.070	50,000,000.00	02/05/14
Citizens Business Bank	08/15/13	0.120	30,000,000.00	02/13/14
Citizens Business Bank	12/06/13	0.090	25,000,000.00	03/07/14
Citizens Business Bank	12/11/13	0.080	25,000,000.00	03/12/14
Citizens Business Bank	01/10/14	0.070	50,000,000.00	04/11/14
Citizens Business Bank	01/24/14	0.060	30,000,000.00	04/25/14
Citizens Business Bank	01/30/14	0.080	30,000,000.00	05/01/14
PALOS VERDES ESTATES				
Malaga Bank, FSB	11/07/13	0.060	10,000,000.00	02/06/14
Malaga Bank, FSB	12/04/13	0.060	12,000,000.00	03/05/14
Malaga Bank, FSB	12/06/13	0.070	4,000,000.00	03/07/14
Malaga Bank, FSB	01/09/14	0.080	5,000,000.00	04/10/14
Malaga Bank, FSB	01/24/14	0.060	8,000,000.00	04/25/14
Malaga Bank, FSB	01/31/14	0.080	9,000,000.00	05/02/14
PASADENA				
Community Bank	08/16/13	0.120	25,000,000.00	02/14/14
Community Bank	09/18/13	0.070	35,000,000.00	03/19/14
Community Bank	10/04/13	0.090	25,000,000.00	04/04/14
Community Bank	11/06/13	0.130	30,000,000.00	05/07/14
Community Bank	12/11/13	0.140	30,000,000.00	06/11/14
Community Bank	01/15/14	0.100	25,000,000.00	07/16/14
East West Bank	08/09/13	0.120	75,000,000.00	02/07/14
East West Bank	10/25/13	0.120	50,000,000.00	04/25/14
East West Bank	01/16/14	0.110	50,000,000.00	07/17/14
East West Bank	01/22/14	0.110	125,000,000.00	07/23/14
Wescom Central Credit Union	09/26/13	0.110	50,000,000.00	03/27/14
Wescom Central Credit Union	01/28/14	0.120	50,000,000.00	07/30/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASO ROBLES				
Heritage Oaks Bank	12/11/13	0.100	25,000,000.00	03/12/14
PORTERVILLE				
Bank of the Sierra	11/07/13	0.110	15,000,000.00	02/06/14
Bank of the Sierra	11/14/13	0.120	10,000,000.00	02/13/14
Bank of the Sierra	12/05/13	0.110	25,000,000.00	03/06/14
Bank of the Sierra	01/09/14	0.110	5,000,000.00	04/10/14
Bank of the Sierra	01/10/14	0.110	5,000,000.00	04/10/14
Bank of the Sierra	01/10/14	0.110	20,000,000.00	04/25/14
RANCHO CORDOVA				
American River Bank	08/08/13	0.130	7,500,000.00	02/06/14
American River Bank	08/15/13	0.130	6,500,000.00	02/13/14
American River Bank	11/21/13	0.140	1,000,000.00	02/20/14
American River Bank	01/08/14	0.100	2,500,000.00	04/09/14
American River Bank	01/10/14	0.090	2,000,000.00	04/18/14
American River Bank	10/23/13	0.120	3,000,000.00	04/23/14
American River Bank	11/07/13	0.140	2,500,000.00	05/08/14
American River Bank	12/12/13	0.150	1,500,000.00	06/12/14
American River Bank	01/31/14	0.110	2,500,000.00	08/01/14
REDWOOD CITY				
Provident Credit Union	10/17/13	0.150	20,000,000.00	04/17/14
Provident Credit Union	10/28/13	0.100	40,000,000.00	04/30/14
Provident Credit Union	11/21/13	0.130	20,000,000.00	05/22/14
Provident Credit Union	12/13/13	0.120	20,000,000.00	06/13/14
Provident Credit Union	01/23/14	0.080	40,000,000.00	07/24/14
RICHMOND				
Mechanics Bank, The	08/15/13	0.120	20,000,000.00	02/13/14
Mechanics Bank, The	01/15/14	0.080	20,000,000.00	04/16/14
Mechanics Bank, The	01/23/14	0.080	20,000,000.00	04/24/14
ROCKLIN				
Five Star Bank	08/15/13	0.100	8,000,000.00	02/13/14
Five Star Bank	12/12/13	0.120	10,500,000.00	06/12/14
Five Star Bank	01/10/14	0.100	14,500,000.00	07/11/14
Five Star Bank	01/15/14	0.080	2,000,000.00	07/16/14
Five Star Bank	01/31/14	0.090	3,000,000.00	08/01/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	10/16/13	0.130	4,000,000.00	04/16/14
Pacific Alliance Bank	12/06/13	0.150	1,500,000.00	06/06/14
ROSEVILLE				
Community 1st Bank	09/20/13	0.090	2,000,000.00	03/21/14
Community 1st Bank	10/23/13	0.110	2,000,000.00	04/23/14
SACRAMENTO				
Bank of Sacramento	08/07/13	0.120	4,000,000.00	02/05/14
Bank of Sacramento	10/02/13	0.070	6,000,000.00	04/02/14
Bank of Sacramento	10/24/13	0.120	10,000,000.00	04/24/14
Comerica Bank	08/07/13	0.120	50,000,000.00	02/05/14
Comerica Bank	08/14/13	0.120	25,000,000.00	02/12/14
Comerica Bank	08/29/13	0.110	75,000,000.00	02/27/14
Comerica Bank	12/11/13	0.140	25,000,000.00	06/11/14
Comerica Bank	01/08/14	0.130	50,000,000.00	07/09/14
Comerica Bank	01/15/14	0.100	75,000,000.00	07/16/14
Merchants National Bank of Sacramento	10/09/13	0.070	2,000,000.00	04/09/14
Merchants National Bank of Sacramento	11/06/13	0.110	2,000,000.00	05/07/14
Merchants National Bank of Sacramento	11/20/13	0.120	2,000,000.00	05/21/14
Merchants National Bank of Sacramento	12/04/13	0.130	2,000,000.00	06/04/14
River City Bank	11/15/13	0.120	20,000,000.00	05/16/14
River City Bank	11/22/13	0.120	20,000,000.00	05/23/14
River City Bank	12/06/13	0.120	15,000,000.00	06/06/14
Umpqua Bank	11/14/13	0.140	50,000,000.00	05/15/14
SAN DIEGO				
Mission Federal Credit Union	10/16/13	0.080	10,000,000.00	04/16/14
San Diego County Credit Union	10/17/13	0.130	50,000,000.00	04/17/14
San Diego County Credit Union	10/30/13	0.090	50,000,000.00	04/30/14
San Diego County Credit Union	11/15/13	0.100	50,000,000.00	05/16/14
San Diego County Credit Union	12/18/13	0.090	50,000,000.00	06/18/14
San Diego County Credit Union	01/15/14	0.060	100,000,000.00	07/16/14
Torrey Pines Bank	11/14/13	0.120	15,000,000.00	05/15/14
Torrey Pines Bank	11/20/13	0.120	25,000,000.00	05/21/14
Torrey Pines Bank	12/20/13	0.120	50,000,000.00	06/20/14
Torrey Pines Bank	01/09/14	0.100	25,000,000.00	07/10/14
SAN FRANCISCO				
Trans Pacific National Bank	10/25/13	0.120	2,000,000.00	04/25/14
Trans Pacific National Bank	12/20/13	0.140	3,000,000.00	06/20/14
Union Bank, NA	12/05/13	0.110	150,000,000.00	03/06/14
Union Bank, NA	01/23/14	0.080	150,000,000.00	04/24/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	09/27/13	0.090	15,000,000.00	03/28/14
Heritage Bank of Commerce	11/15/13	0.140	13,000,000.00	05/16/14
Heritage Bank of Commerce	12/11/13	0.140	20,000,000.00	06/11/14
Heritage Bank of Commerce	01/23/14	0.100	50,000,000.00	07/24/14
SANTA ROSA				
Summit State Bank	09/06/13	0.100	12,000,000.00	03/07/14
Summit State Bank	09/20/13	0.090	7,000,000.00	03/21/14
Summit State Bank	10/17/13	0.170	9,000,000.00	04/17/14
Summit State Bank	11/06/13	0.130	8,000,000.00	05/07/14
Summit State Bank	01/15/14	0.100	5,000,000.00	07/16/14
Summit State Bank	01/24/14	0.110	3,500,000.00	07/25/14
Summit State Bank	01/29/14	0.110	4,000,000.00	07/30/14
SOUTH SAN FRANCISCO				
First National Bank of Northern California	09/11/13	0.080	15,000,000.00	03/12/14
First National Bank of Northern California	12/04/13	0.150	4,000,000.00	06/04/14
VACAVILLE				
Travis Credit Union	09/25/13	0.070	10,000,000.00	03/26/14
Travis Credit Union	01/09/14	0.100	40,000,000.00	07/10/14
WALNUT CREEK				
Bank of the West	09/04/13	0.100	66,000,000.00	03/05/14
Bank of the West	12/13/13	0.140	100,000,000.00	06/13/14
Bank of the West	01/30/14	0.110	134,000,000.00	07/31/14
WEST SACRAMENTO				
Community Business Bank	01/08/14	0.110	3,000,000.00	07/09/14
TOTAL TIME DEPOSITS January 2014			**4,547,640,000.00**	

BANK DEMAND DEPOSITS
January 2014
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BALANCES PER BANKS	WARRANTS OUTSTANDING
1	$ 1,908,005	$ 3,637,056
2	2,202,221	3,165,469
3	2,091,186	3,206,358
4	2,091,186	3,206,358
5	2,091,186	3,206,358
6	2,274,213	2,779,125
7	2,346,198	2,327,999
8	2,048,210	2,436,553
9	2,134,469	2,357,633
10	2,099,056	2,200,847
11	2,099,056	2,200,847
12	2,099,056	2,200,847
13	2,149,009	2,062,708
14	2,310,843	1,953,250
15	2,421,463	2,165,267
16	2,361,655	1,993,525
17	1,829,632	1,989,565
18	1,829,632	1,989,565
19	1,829,632	1,989,565
20	1,829,632	1,989,565
21	2,228,210	1,705,921
22	2,593,922	1,653,623
23	2,449,174	1,899,077
24	2,387,917	2,098,780
25	2,387,917	2,098,780
26	2,387,917	2,098,780
27	2,234,231	2,070,560
28	2,116,425	1,974,781
29	2,068,043	2,483,705
30	2,269,422	1,902,917
31	2,317,974	4,050,698
AVERAGE DOLLAR DAYS	2,176,990 a/	

a/ **The prescribed bank balance for January was $2,217,682. This consisted of $2,159,368 in compensating balances for services, balances for uncollected funds of $77,942 and a deduction of $19,628 for January 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 January 15, 2014, has determined and designated the amount of money available for deposit and investment as of January 8, 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 associactions, 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: 2,159,368,000

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)	1/13/2014	1/17/2014	$ 3,170,100,000	$ 3,265,411,000	$ 4,471,640,000	$ 7,737,051,000
(2)	1/20/2014	1/24/2014	$ 786,500,000	$ 4,051,911,000	$ 4,471,640,000	$ 8,523,551,000
(3)	1/27/2014	1/31/2014	$ 920,800,000	$ 4,972,711,000	$ 4,471,640,000	$ 9,444,351,000
(4)	2/3/2014	2/7/2014	$ (894,000,000)	$ 4,078,711,000	$ 4,471,640,000	$ 8,550,351,000
(5)	2/10/2014	2/14/2014	$ (1,907,000,000)	$ 2,171,711,000	$ 4,471,640,000	$ 6,643,351,000
(6)	2/17/2014	2/21/2014	$ 824,500,000	$ 2,996,211,000	$ 4,471,640,000	$ 7,467,851,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 2,159,368,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: January 15, 2014
* Government Code