COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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PROPERTY TAX PORTAL
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April 1, 2015

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

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF FEBRUARY 2015**

The Report of Investments for the month of February 2015 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 2015 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

JK:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR FEBRUARY 2015

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 2015

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 2015

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, 2015

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 2/28/15		
At Cost	$ 23,996,859,186	$ 225,180,076
At Market	$ 24,019,095,225	$ 225,161,638
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	15.94%	0.00%
United States Government and Agency Obligations	49.68%	79.09%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	32.90%	0.00%
Municipal Obligations	0.11%	2.14%
Corporate and Deposit Notes	1.37%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	18.77%
1-60 days	43.90%	0.00%
61 days-1 year	14.34%	18.77%
Over 1 year	41.76%	81.23%
Weighted Average Days to Maturity	554	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF FEBRUARY 28, 2015

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, 2015:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	32.90%
Corporate and Deposit Notes	A-1+	P-1	0.81%
	AA-	Aa3	0.56%
Los Angeles County Securities	AA+	Aa2	0.11%
Negotiable Certificates of Deposit	A-1	P-1	15.73%
	AA-	Aa2	0.21%
U.S. Agency Securities	AA+	Aaa	46.98%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.41%
U.S. Treasury Bills	AA+	Aaa	2.29%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	18.77%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	2.14%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	79.05%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.04%
			100.00%

POOLED SURPLUS EARNINGS REPORT

FEBRUARY 28, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 2/28/15	$ 23,996,859,186
Market Value at 2/28/15	$ 24,019,095,225
Average Daily Balance	$ 23,511,188,921
Gains and Losses:	
For the Month	$ 277,887
For the Past 12 Months	$ 1,450,842
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,583,312
Earnings for the Past 12 Months	$ 162,229,704
Earnings Rate for the Month	0.75%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF FEBRUARY 28, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	47,926,926.07	
Bank of the West - Concentration	$	32,656,860.43	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	50,095,937.55	(B)
Union Bank- Concentration	$	1,213,056.59	
Wells Fargo - Concentration	$	761,815.49	
Total Ledger Balance for all Banks	$	132,654,596.13	

(A) $29.722 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) $50.000 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR FEBRUARY 2015
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 2015

Total Deposits	$ 3,767,155,412.07
Total Disbursements	$ 4,196,410,225.56
Discretionary Funds Liquidity Withdrawal Ratio:	
As of February 28, 2015	1.43

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
March	$ 6,917,064,000.00	$ 4,488,700,000.00	$ 3,994,800,000.00	$ 7,410,964,000.00
April	$ 3,761,787,000.00	$ 6,899,300,000.00	$ 5,311,400,000.00	$ 12,760,651,000.00
May	$ 445,000,000.00	$ 1,641,500,000.00	$ 5,158,700,000.00	$ 9,688,451,000.00
June	$ 694,045,000.00	$ 2,119,800,000.00	$ 5,815,700,000.00	$ 6,686,596,000.00
July	$ 25,000,000.00	$ 3,119,700,000.00	$ 5,255,600,000.00	$ 4,575,696,000.00
August	$ 75,000,000.00	$ 2,756,200,000.00	$ 4,569,600,000.00	$ 2,837,296,000.00

TREASURER'S INVESTMENT STRATEGY

SCHEDULE E

Two portfolios are maintained by the Los Angeles County Treasurer.

The Pooled Surplus Investment (PSI) Portfolio is used to account for all pooled investments. The PSI strategy is to maintain principal and to provide sufficient cash to meet expenditure needs. The cash flow needs of our pool members are monitored daily to ensure that sufficient liquidity is maintained to meet the needs of participants. A review of the PSI Portfolio's cash flow projections at the preparation date of this report indicates that longer average days to maturity may be prudent. As yields increase in the two to three year maturity range, the average days to maturity will be prudently increased to the target of a range between 1 and 2 years.

In February 2015, the Treasurer placed $165.220 million in the Bank of the West Money Market Plus Account and $273.561 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $29.722 million remained in the Bank of the West Money Market Plus Account and $50.000 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 2015
COMPLIANCE REPORT

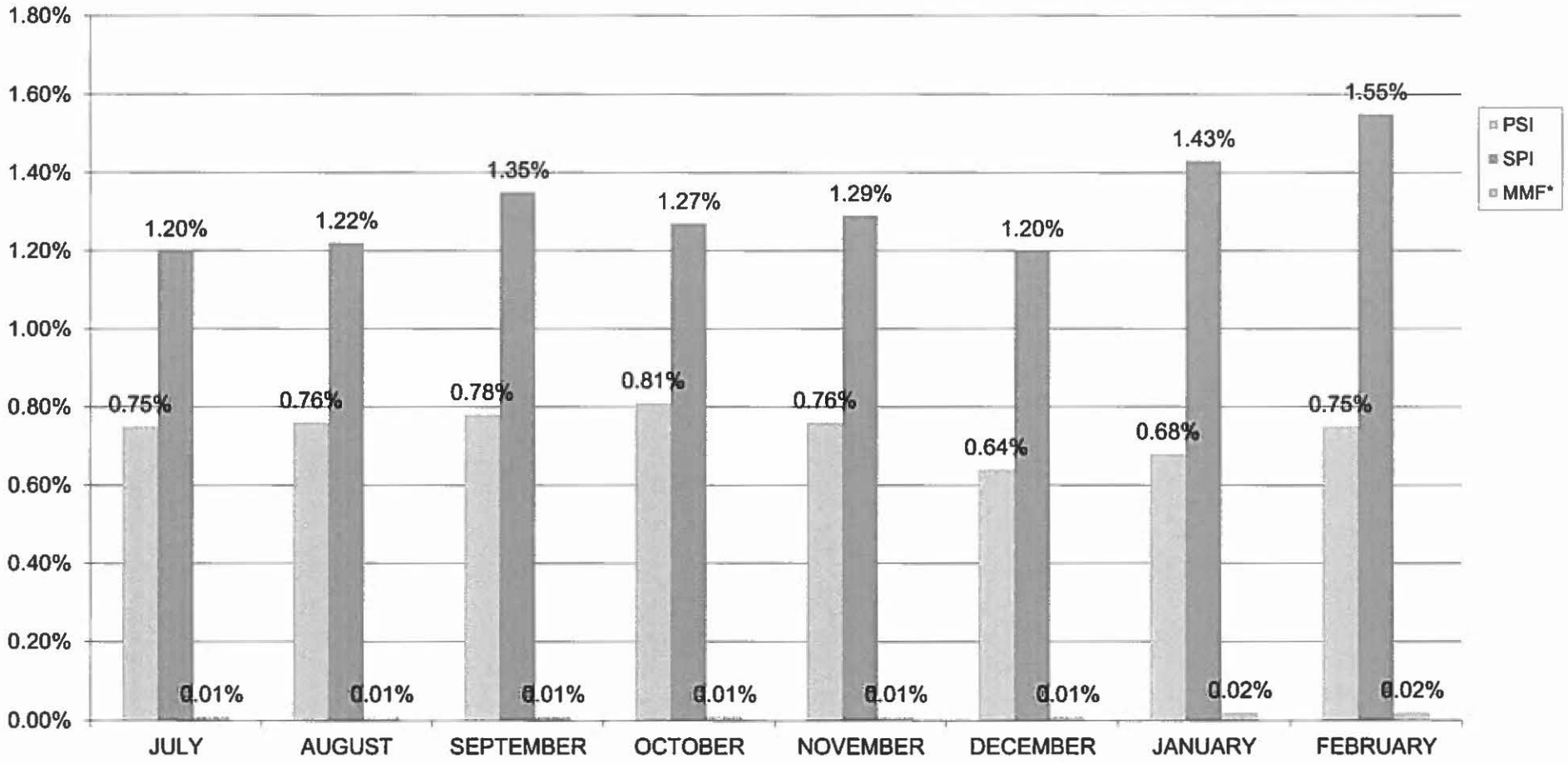
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of February 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 2/28/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
2/1/2015	24,404,700,920.81	139,919,996.63
2/2/2015	23,995,717,662.96	139,919,996.63
2/3/2015	23,984,201,418.80	132,919,996.63
2/4/2015	23,996,984,628.94	132,919,996.63
2/5/2015	23,743,447,205.63	132,919,996.63
2/6/2015	23,584,162,045.40	132,919,996.63
2/7/2015	23,584,162,045.40	132,919,996.63
2/8/2015	23,584,162,045.40	132,919,996.63
2/9/2015	23,519,143,170.40	132,919,996.63
2/10/2015	23,440,121,877.07	132,919,996.63
2/11/2015	23,410,097,543.73	132,919,996.63
2/12/2015	23,356,083,342.76	132,919,996.63
2/13/2015	23,294,543,442.92	132,919,996.63
2/14/2015	23,294,543,442.92	132,919,996.63
2/15/2015	23,294,543,442.92	132,919,996.63
2/16/2015	23,294,543,442.92	132,919,996.63
2/17/2015	23,099,541,341.61	132,919,996.63
2/18/2015	23,284,653,946.23	132,919,996.63
2/19/2015	23,572,077,896.23	132,919,996.63
2/20/2015	23,302,075,605.45	132,919,996.63
2/21/2015	23,277,075,605.45	132,919,996.63
2/22/2015	23,277,075,605.45	132,919,996.63
2/23/2015	23,221,881,317.61	132,919,996.63
2/24/2015	23,116,863,598.16	132,919,996.63
2/25/2015	23,050,841,136.68	132,919,996.63
2/26/2015	23,336,823,891.29	132,919,996.63
2/27/2015	23,996,362,967.98	225,179,996.63
2/28/2015	23,996,859,185.82	225,180,076.36
	23,511,188,920.61	**140,009,999.48**

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



* Source: Money Fund Report as of March 17, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 2/28/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,585,919	$166,808
Gains (Losses) on Sales of Non-Trading Securities.	61,924	0
Gains (Losses) on Sales of Trading Securities.	215,963	0
Amortization/Accretion	719,506	80
Prior Accrual Adjustment	0	0
Total Revenues	$13,583,312	$166,888
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,613
	$0	$3,613
NET INCOME	$13,583,312	$163,275

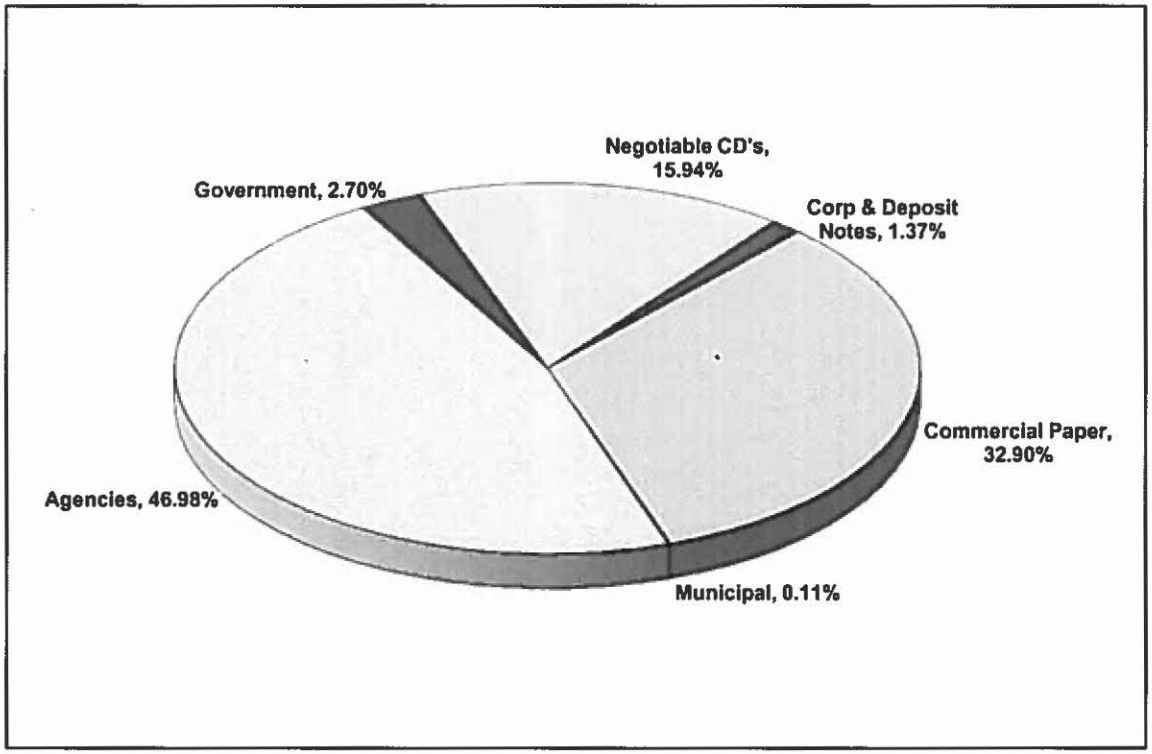
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of February 28, 2015
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.59%	
Los Angeles County and Related Entities	39.45%	
Consolidated Sanitation Districts		2.88%
Metropolitan Transportation Authority		1.39%
Miscellaneous Agencies Pooled Investments		2.25%
South Coast Air Quality Management District		2.04%
Miscellaneous		0.02%
Subtotal	90.04%	8.58%
County Bond Proceeds and Repayment Funds		1.38%
Grand Total	90.04%	9.96%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF FEBRUARY 2015
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,825,013
Corp & Deposit Notes	329,996
Bankers Acceptance	-
Commercial Paper	7,893,843
Municipal	27,000
Agencies	11,272,057
Other	-
Government	648,950
Total	$ 23,996,859

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, 2015 to February 28, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	02/02/15	97858	CREDIT AGRICOLE CIB NY BR CP	0.1200	03/06/15	50,000,000.00	49,994,666.67	0.00	CITI	MFR
NTRD	CPD	02/02/15	97859	CREDIT AGRICOLE CIB NY BR CP	0.1200	03/09/15	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	02/02/15	97860	NATIXIS NY BRANCH CP	0.1300	03/05/15	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	02/02/15	97861	SALISBURY REC CO LLC CP	0.1700	04/20/15	35,000,000.00	34,987,273.61	0.00	CITI	MS
NTRD	CPD	02/02/15	97862	CREDIT AGRICOLE CIB NY BR CP	0.1200	03/10/15	50,000,000.00	49,994,000.00	0.00	CITI	MFR
NTRD	CPD	02/02/15	97853	AUTOBAHN FUNDING CO LLC CP	0.1300	03/12/15	25,000,000.00	24,996,569.44	0.00	CITI	CRSU
NTRD	CPD	02/02/15	97854	CANCARA ASSET SEC LLC CP	0.1800	03/19/15	9,440,000.00	9,437,876.00	0.00	CITI	JPM
NTRD	CPD	02/02/15	97855	AUTOBAHN FUNDING CO LLC CP	0.1300	03/05/15	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	02/02/15	97856	ATLANTIC ASSET SEC LLC CP	0.1300	03/02/15	50,000,000.00	49,994,944.44	0.00	CITI	BLAYBV
NTRD	CPD	02/03/15	97868	CREDIT AGRICOLE CIB NY BR CP	0.1200	03/06/15	31,644,000.00	31,640,730.12	0.00	CITI	MFR
NTRD	CPD	02/03/15	97864	CREDIT AGRICOLE CIB NY BR CP	0.1300	03/06/15	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	02/03/15	97865	BARTON CAPITAL LLC CP	0.1500	04/08/15	32,800,000.00	32,791,253.33	0.00	CITI	BLAYBV
NTRD	CPD	02/03/15	97866	ABBEY NATIONAL NA LLC CP	0.1200	02/27/15	50,000,000.00	49,996,000.00	0.00	CITI	MFR
NTRD	CPD	02/04/15	97869	CANCARA ASSET SEC LLC CP	0.1500	03/09/15	50,000,000.00	49,993,125.00	0.00	CITI	BLAYBV
NTRD	CPD	02/04/15	97876	CREDIT AGRICOLE CIB NY BR CP	0.1300	03/12/15	50,000,000.00	49,993,500.00	0.00	CITI	MFR
NTRD	CPD	02/04/15	97877	AUTOBAHN FUNDING CO LLC CP	0.1300	03/10/15	25,000,000.00	24,996,930.56	0.00	CITI	MS
NTRD	CPD	02/04/15	97878	ATLANTIC ASSET SEC LLC CP	0.1300	03/09/15	25,000,000.00	24,997,020.83	0.00	CITI	BLAYBV
NTRD	CPD	02/04/15	97880	NATIXIS NY BRANCH CP	0.1300	03/06/15	38,000,000.00	37,995,883.33	0.00	CITI	JPM
NTRD	CPD	02/05/15	97882	CANCARA ASSET SEC LLC CP	0.1500	03/10/15	50,000,000.00	49,993,125.00	0.00	CITI	BLAYBV
NTRD	CPD	02/05/15	97883	AUTOBAHN FUNDING CO LLC CP	0.1300	03/09/15	16,000,000.00	15,998,151.11	0.00	CITI	CRSU
NTRD	CPD	02/05/15	97885	CANCARA ASSET SEC LLC CP	0.1500	03/13/15	50,000,000.00	49,992,500.00	0.00	CITI	MS
NTRD	CPD	02/05/15	97886	ABBEY NATIONAL NA LLC CP	0.1600	04/01/15	50,000,000.00	49,987,777.78	0.00	CITI	MFR
NTRD	CPD	02/05/15	97887	SALISBURY REC CO LLC CP	0.1450	03/12/15	50,000,000.00	49,992,951.39	0.00	CITI	KEYBANC
NTRD	CPD	02/05/15	97872	COCA COLA CO. CP	0.1300	05/11/15	25,000,000.00	24,991,423.61	0.00	CITI	MFR
NTRD	CPD	02/05/15	97875	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/09/15	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	02/06/15	97889	ATLANTIC ASSET SEC LLC CP	0.1300	03/11/15	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	02/06/15	97891	NATIXIS NY BRANCH CP	0.1300	03/13/15	50,000,000.00	49,993,680.56	0.00	CITI	BLAYBV
NTRD	CPD	02/06/15	97892	CREDIT AGRICOLE CIB NY BR CP	0.1300	03/11/15	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	02/06/15	97893	SALISBURY REC CO LLC CP	0.1500	03/11/15	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	02/06/15	97895	ABBEY NATIONAL NA LLC CP	0.1600	04/02/15	50,000,000.00	49,987,777.78	0.00	CITI	MFR
NTRD	CPD	02/06/15	97870	CANCARA ASSET SEC LLC CP	0.1500	03/20/15	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	02/06/15	97871	CANCARA ASSET SEC LLC CP	0.1500	03/10/15	50,000,000.00	49,993,333.33	0.00	CITI	MS
NTRD	CPD	02/09/15	97896	SALISBURY REC CO LLC CP	0.1500	03/13/15	50,000,000.00	49,993,333.33	0.00	CITI	KEYBANC

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NTRD	CPD	02/09/15	97897	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/11/15	25,000,000.00	24,996,875.00	0.00	CITI	MS
NTRD	CPD	02/09/15	97898	CANCARA ASSET SEC LLC CP	0.1500	03/12/15	50,000,000.00	49,993,541.67	0.00	CITI	LOOP
NTRD	CPD	02/09/15	97899	SALISBURY REC CO LLC CP	0.1500	03/18/15	30,000,000.00	29,995,375.00	0.00	CITI	MS
NTRD	CPD	02/09/15	97900	CANCARA ASSET SEC LLC CP	0.1600	03/16/15	50,000,000.00	49,992,222.22	0.00	CITI	MS
NTRD	CPD	02/10/15	97901	AUTOBAHN FUNDING CO LLC CP	0.1500	04/01/15	12,000,000.00	11,997,500.00	0.00	CITI	CRSU
NTRD	CPD	02/10/15	97907	SALISBURY REC CO LLC CP	0.1500	03/18/15	25,000,000.00	24,996,250.00	0.00	CITI	BLAYBV
NTRD	CPD	02/10/15	97908	SALISBURY REC CO LLC CP	0.1500	03/16/15	50,000,000.00	49,992,916.67	0.00	CITI	KEYBANC
NTRD	CPD	02/10/15	97911	ABBEY NATIONAL NA LLC CP	0.1500	04/01/15	50,000,000.00	49,989,583.33	0.00	CITI	MFR
NTRD	CPD	02/10/15	97912	SALISBURY REC CO LLC CP	0.1500	03/16/15	32,000,000.00	31,995,466.67	0.00	CITI	BLAYBV
NTRD	CPD	02/11/15	97914	SALISBURY REC CO LLC CP	0.1500	03/16/15	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	02/11/15	97915	ATLANTIC ASSET SEC LLC CP	0.1400	03/18/15	50,000,000.00	49,993,194.44	0.00	CITI	JPM
NTRD	CPD	02/11/15	97916	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/18/15	30,000,000.00	29,995,625.00	0.00	CITI	BLAYBV
NTRD	CPD	02/11/15	97917	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/19/15	40,000,000.00	39,994,000.00	0.00	CITI	BLAYBV
NTRD	CPD	02/11/15	97909	SALISBURY REC CO LLC CP	0.1500	03/12/15	25,000,000.00	24,996,979.17	0.00	CITI	KEYBANC
NTRD	CPD	02/11/15	97910	SALISBURY REC CO LLC CP	0.1500	03/30/15	25,000,000.00	24,995,104.17	0.00	CITI	KEYBANC
NTRD	CPD	02/12/15	97918	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/19/15	50,000,000.00	49,992,708.33	0.00	CITI	BLAYBV
NTRD	CPD	02/12/15	97920	SALISBURY REC CO LLC CP	0.1500	03/18/15	40,000,000.00	39,994,333.33	0.00	CITI	MS
NTRD	CPD	02/12/15	97922	SALISBURY REC CO LLC CP	0.1500	03/20/15	30,000,000.00	29,995,500.00	0.00	CITI	MS
NTRD	CPD	02/12/15	97923	ABBEY NATIONAL NA LLC CP	0.1500	04/03/15	35,000,000.00	34,992,708.33	0.00	CITI	MFR
NTRD	CPD	02/13/15	97925	SALISBURY RECEIVABLES CO LLC CP	0.1800	03/19/15	50,000,000.00	49,991,500.00	0.00	CITI	JPM
NTRD	CPD	02/13/15	97926	SALISBURY RECEIVABLES CO LLC CP	0.1800	03/19/15	25,000,000.00	24,995,750.00	0.00	CITI	JPM
NTRD	CPD	02/13/15	97927	SALISBURY RECEIVABLES CO LLC CP	0.1700	03/23/15	33,000,000.00	32,994,078.33	0.00	CITI	BLAY
NTRD	CPD	02/13/15	97928	CANCARA ASSET SEC LLC CP	0.1600	03/24/15	50,000,000.00	49,991,333.33	0.00	CITI	JPM
NTRD	CPD	02/13/15	97929	SALISBURY RECEIVABLES CO LLC CP	0.2100	04/15/15	50,000,000.00	49,982,208.33	0.00	CITI	BLAY
NTRD	CPD	02/13/15	97930	SALISBURY RECEIVABLES CO LLC CP	0.1700	03/20/15	50,000,000.00	49,991,736.11	0.00	CITI	MFR
NTRD	CPD	02/13/15	97931	SALISBURY RECEIVABLES CO LLC CP	0.1700	03/20/15	20,000,000.00	19,996,694.44	0.00	CITI	MFR
NTRD	CPD	02/13/15	97932	SALISBURY RECEIVABLES CO LLC CP	0.2100	04/20/15	50,000,000.00	49,980,750.00	0.00	CITI	MS
NTRD	CPD	02/13/15	97933	SALISBURY RECEIVABLES CO LLC CP	0.2100	04/13/15	25,000,000.00	24,991,395.83	0.00	CITI	MS
NTRD	CPD	02/17/15	97935	SALISBURY RECEIVABLES CO LLC CP	0.1800	03/20/15	40,000,000.00	39,993,800.00	0.00	CITI	BLAYBV
NTRD	CPD	02/17/15	97937	REGENCY MARKETS NO. 1 LLC	0.1500	03/16/15	25,000,000.00	24,997,187.50	0.00	CITI	MS
NTRD	CPD	02/17/15	97938	CANCARA ASSET SEC LLC CP	0.1600	03/25/15	35,000,000.00	34,994,400.00	0.00	CITI	JPM
NTRD	CPD	02/18/15	97940	SALISBURY REC CO LLC CP	0.1800	03/23/15	50,000,000.00	49,991,750.00	0.00	CITI	MS
NTRD	CPD	02/18/15	97942	SALISBURY REC CO LLC CP	0.1800	03/24/15	33,000,000.00	32,994,390.00	0.00	CITI	LOOP

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NTRD	CPD	02/18/15	97943	AUTOBAHN FUNDING CO LLC CP	0.1400	03/25/15	50,000,000.00	49,993,194.44	0.00	CITI	CRSU
NTRD	CPD	02/18/15	97944	SHEFFIELD RECEIVABLES CORP CP	0.1700	04/21/15	25,000,000.00	24,992,680.56	0.00	CITI	GPS
NTRD	CPD	02/18/15	97945	ABBEY NATIONAL NA LLC CP	0.1200	04/06/15	50,000,000.00	49,992,166.67	0.00	CITI	MFR
NTRD	CPD	02/18/15	97946	SALISBURY REC CO LLC CP	0.1800	03/24/15	25,000,000.00	24,995,750.00	0.00	CITI	BLAYBV
NTRD	CPD	02/18/15	97936	ALPINE SECURITIZATION CORP CP	0.1800	04/15/15	50,000,000.00	49,986,000.00	0.00	CITI	CRSU
NTRD	CPD	02/19/15	97949	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/26/15	50,000,000.00	49,992,708.33	0.00	CITI	BLAYBV
NTRD	CPD	02/19/15	97950	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/26/15	50,000,000.00	49,992,708.33	0.00	CITI	BLAYBV
NTRD	CPD	02/19/15	97951	CANCARA ASSET SEC LLC CP	0.1500	03/25/15	50,000,000.00	49,992,916.67	0.00	CITI	LOOP
NTRD	CPD	02/19/15	97952	ALPINE SECURITIZATION CORP CP	0.1600	03/31/15	50,000,000.00	49,991,111.11	0.00	CITI	CRSU
NTRD	CPD	02/19/15	97953	ATLANTIC ASSET SEC LLC CP	0.1400	04/01/15	25,000,000.00	24,996,013.89	0.00	CITI	JPM
NTRD	CPD	02/19/15	97954	CANCARA ASSET SEC LLC CP	0.1700	04/02/15	32,500,000.00	32,493,554.17	0.00	CITI	JPM
NTRD	CPD	02/19/15	97955	CANCARA ASSET SEC LLC CP	0.1500	03/24/15	25,000,000.00	24,996,562.50	0.00	CITI	MS
NTRD	CPD	02/19/15	97956	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/25/15	48,000,000.00	47,993,200.00	0.00	CITI	MS
NTRD	CPD	02/19/15	97941	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/23/15	32,000,000.00	31,995,733.33	0.00	CITI	BLAYBV
NTRD	CPD	02/19/15	97958	CANCARA ASSET SEC LLC CP	0.1900	04/20/15	50,000,000.00	49,984,166.67	0.00	CITI	BLAYBV
NTRD	CPD	02/19/15	97959	ALPINE SECURITIZATION CORP CP	0.1800	04/20/15	50,000,000.00	49,985,000.00	0.00	CITI	CRSU
NTRD	CPD	02/19/15	97960	CREDIT AGRICOLE CIB NY BR CP	0.1300	03/27/15	50,000,000.00	49,993,500.00	0.00	CITI	MFR
NTRD	CPD	02/20/15	97964	CANCARA ASSET SEC LLC CP	0.1500	03/23/15	50,000,000.00	49,993,541.67	0.00	CITI	LOOP
NTRD	CPD	02/20/15	97965	REGENCY MARKETS NO.1 LLC CP	0.1500	03/20/15	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	02/20/15	97966	CANCARA ASSET SEC LLC CP	0.1500	03/24/15	40,000,000.00	39,994,666.67	0.00	CITI	MS
NTRD	CPD	02/20/15	97967	SHEFFIELD RECEIVABLES CORP CP	0.1500	03/27/15	50,000,000.00	49,992,708.33	0.00	CITI	BLAYBV
NTRD	CPD	02/20/15	97968	ALPINE SECURITIZATION CORP CP	0.1600	04/01/15	50,000,000.00	49,991,111.11	0.00	CITI	CRSU
NTRD	CPD	02/20/15	97971	AUTOBAHN FUNDING CO LLC CP	0.1400	03/18/15	50,000,000.00	49,994,944.44	0.00	CITI	BLAYBV
NTRD	CPD	02/20/15	97972	CREDIT AGRICOLE CIB NY BR CP	0.1300	03/30/15	50,000,000.00	49,993,138.89	0.00	CITI	MFR
NTRD	CPD	02/23/15	97973	SHEFFIELD RECEIVABLES CORP CP	0.1500	04/02/15	50,000,000.00	49,992,083.33	0.00	CITI	BLAYBV
NTRD	CPD	02/23/15	97974	ALPINE SECURITIZATION CORP CP	0.1600	04/01/15	25,000,000.00	24,995,888.89	0.00	CITI	CRSU
NTRD	CPD	02/23/15	97975	CANCARA ASSET SEC LLC CP	0.1600	04/01/15	50,000,000.00	49,991,777.78	0.00	CITI	MS
NTRD	CPD	02/23/15	97976	CANCARA ASSET SEC LLC CP	0.1600	04/01/15	25,000,000.00	24,995,888.89	0.00	CITI	MS
NTRD	CPD	02/23/15	97977	SALISBURY REC CO LLC CP	0.1800	04/08/15	40,000,000.00	39,991,200.00	0.00	CITI	BLAYBV
NTRD	CPD	02/23/15	97969	CANCARA ASSET SEC LLC CP	0.1600	04/02/15	50,000,000.00	49,991,555.56	0.00	CITI	MS
NTRD	CPD	02/24/15	97978	ALPINE SECURITIZATION CORP CP	0.1700	04/14/15	50,000,000.00	49,988,430.56	0.00	CITI	CRSU
NTRD	CPD	02/24/15	97980	ALPINE SECURITIZATION CORP CP	0.1800	04/20/15	25,000,000.00	24,993,125.00	0.00	CITI	CRSU
NTRD	CPD	02/24/15	97981	SALISBURY REC CO LLC CP	0.1800	04/06/15	30,000,000.00	29,993,850.00	0.00	CITI	LOOP

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NTRD	CPD	02/24/15	97982	ATLANTIC ASSET SEC LLC CP	0.1300	04/03/15	50,000,000.00	49,993,138.89	0.00	CITI	MS
NTRD	CPD	02/25/15	97992	ATLANTIC ASSET SEC LLC CP	0.1500	04/09/15	30,000,000.00	29,994,625.00	0.00	CITI	JPM
NTRD	CPD	02/25/15	97993	BARTON CAPITAL LLC CP	0.1700	04/20/15	25,009,000.00	25,002,622.71	0.00	CITI	MS
NTRD	CPD	02/25/15	97985	SALISBURY REC CO LLC CP	0.1800	03/30/15	50,000,000.00	49,991,750.00	0.00	CITI	BLAYBV
NTRD	CPD	02/25/15	97986	AUTOBAHN FUNDING CO LLC CP	0.1500	04/07/15	50,000,000.00	49,991,458.33	0.00	CITI	CRSU
NTRD	CPD	02/25/15	97987	AUTOBAHN FUNDING CO LLC CP	0.1500	04/07/15	10,000,000.00	9,998,291.67	0.00	CITI	CRSU
NTRD	CPD	02/25/15	97988	ALPINE SECURITIZATION CORP CP	0.1700	04/27/15	25,000,000.00	24,992,798.61	0.00	CITI	MFR
NTRD	CPD	02/25/15	97989	AUTOBAHN FUNDING CO LLC CP	0.1400	04/06/15	50,000,000.00	49,992,222.22	0.00	CITI	MS
NTRD	CPD	02/25/15	97990	AUTOBAHN FUNDING CO LLC CP	0.1500	04/08/15	50,000,000.00	49,991,250.00	0.00	CITI	BLAYBV
NTRD	CPD	02/26/15	97991	ALPINE SECURITIZATION CORP CP	0.1700	04/09/15	50,000,000.00	49,990,083.33	0.00	CITI	CRSU
NTRD	CPD	02/26/15	97995	ALPINE SECURITIZATION CORP CP	0.1800	04/23/15	50,000,000.00	49,986,000.00	0.00	CITI	LOOP
NTRD	CPD	02/26/15	97996	CANCARA ASSET SEC LLC CP	0.1600	04/13/15	50,000,000.00	49,989,777.78	0.00	CITI	BLAYBV
NTRD	CPD	02/26/15	97997	BARTON CAPITAL LLC CP	0.1900	04/20/15	30,000,000.00	29,991,608.33	0.00	CITI	CRSU
NTRD	CPD	02/26/15	97998	ATLANTIC ASSET SEC LLC CP	0.1300	04/10/15	50,000,000.00	49,992,236.11	0.00	CITI	MS
NTRD	CPD	02/26/15	97999	SHEFFIELD RECEIVABLES CORP CP	0.1800	04/13/15	50,000,000.00	49,988,500.00	0.00	CITI	KEYBANC
NTRD	CPD	02/26/15	98000	CANCARA ASSET SEC LLC CP	0.1600	04/09/15	50,000,000.00	49,990,666.67	0.00	CITI	JPM
NTRD	CPD	02/26/15	98002	SALISBURY REC CO LLC CP	0.1900	04/15/15	25,000,000.00	24,993,666.67	0.00	CITI	BLAYBV
NTRD	CPD	02/26/15	98003	SHEFFIELD RECEIVABLES CORP CP	0.1800	04/13/15	25,000,000.00	24,994,250.00	0.00	CITI	MS
NTRD	CPD	02/26/15	98004	NATIXIS NY BRANCH CP	0.1500	04/15/15	50,000,000.00	49,990,000.00	0.00	CITI	MFR
NTRD	CPD	02/27/15	98006	AUTOBAHN FUNDING CO LLC CP	0.1400	04/07/15	30,000,000.00	29,995,450.00	0.00	CITI	BLAYBV
NTRD	CPD	02/27/15	98007	SALISBURY REC CO LLC CP	0.1800	04/08/15	50,000,000.00	49,990,000.00	0.00	CITI	BLAYBV
NTRD	CPD	02/27/15	98008	ALPINE SECURITIZATION CORP CP	0.1700	04/10/15	50,000,000.00	49,990,083.33	0.00	CITI	CRSU
NTRD	CPD	02/27/15	98009	ALPINE SECURITIZATION CORP CP	0.1700	04/10/15	50,000,000.00	49,990,083.33	0.00	CITI	CRSU
NTRD	CPD	02/27/15	98010	BARTON CAPITAL LLC CP	0.1700	04/20/15	50,000,000.00	49,987,722.22	0.00	CITI	MS
NTRD	CPD	02/27/15	98001	BARTON CAPITAL LLC CP	0.1900	04/22/15	50,000,000.00	49,985,750.00	0.00	CITI	CRSU
NTRD	CPD	02/27/15	98017	CREDIT AGRICOLE CIB NY BR CP	0.1500	04/15/15	50,000,000.00	49,990,208.33	0.00	CITI	JPM
NTRD	CPD	02/27/15	98018	CREDIT AGRICOLE CIB NY BR CP	0.1500	04/14/15	50,000,000.00	49,990,416.67	0.00	CITI	JPM
NTRD	CPD	02/27/15	98019	ATLANTIC ASSET SEC LLC CP	0.1300	04/07/15	50,000,000.00	49,992,958.33	0.00	CITI	JPM
NTRD	CPD	02/27/15	98020	NATIXIS NY BRANCH CP	0.1300	04/07/15	50,000,000.00	49,992,958.33	0.00	CITI	JPM
NTRD	CPD	02/27/15	98021	REGENCY MARKETS NO. 1 LLC CP	0.1500	03/30/15	25,687,000.00	25,683,682.10	0.00	CITI	MS
NTRD	CPD	02/27/15	98022	ALPINE SECURITIZATION CORP CP	0.1800	04/29/15	50,000,000.00	49,984,750.00	0.00	CITI	LOOP
NTRD	CPD	02/27/15	98023	ALPINE SECURITIZATION CORP CP	0.1800	04/30/15	50,000,000.00	49,984,500.00	0.00	CITI	LOOP
NTRD	CPD	02/27/15	98024	SALISBURY REC CO LLC CP	0.1900	04/16/15	50,000,000.00	49,987,333.33	0.00	CITI	MFR

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NTRD	CPD	02/27/15	98025	ALPINE SECURITIZATION CORP CP	0.1700	04/28/15	50,000,000.00	49,985,833.33	0.00	CITI	MFR
NTRD	CPD	02/27/15	98026	ATLANTIC ASSET SEC LLC CP	0.1400	04/01/15	50,000,000.00	49,993,583.33	0.00	CITI	BLAYBV
NTRD	CPD	02/27/15	98030	CREDIT AGRICOLE CIB NY BR CP	0.1300	04/14/15	50,000,000.00	49,991,694.44	0.00	CITI	MFR
	CPD Total						5,596,080,000.00	5,595,087,307.29	0.00		
NTRD	NCD1	02/27/15	98014	MUFG UNION BANK NA CD	0.1400	04/20/15	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	02/02/15	97857	SOCIETE GENERALE NY CD	0.1300	02/27/15	50,000,000.00	50,000,347.19	0.00	CITI	MFR
NTRD	YANK1	02/03/15	97867	SVENSKA HANDELSBANKEN NY CD	0.1850	05/20/15	50,000,000.00	50,000,735.72	0.00	CITI	RBCCM
NTRD	YANK1	02/04/15	97879	LLOYDS TSB BANK PLC NY CD	0.1600	04/03/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	02/05/15	97884	BNP PARIBAS SF CD	0.1800	04/06/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	02/06/15	97890	BNP PARIBAS SF CD	0.1800	04/03/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	02/06/15	97873	SOCIETE GENERALE NY CD	0.2400	06/30/15	50,000,000.00	50,001,998.16	0.00	CITI	MFR
NTRD	YANK1	02/06/15	97874	SOCIETE GENERALE NY CD	0.2400	06/30/15	50,000,000.00	50,001,998.16	0.00	CITI	MFR
NTRD	YANK1	02/13/15	97921	LLOYDS TSB BANK PLC NY CD	0.1900	04/20/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	02/19/15	97957	SVENSKA HANDELSBANKEN NY CD	0.1750	05/20/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	02/20/15	97961	SOCIETE GENERALE NY CD	0.2200	05/20/15	50,000,000.00	50,001,235.47	0.00	CITI	MFR
NTRD	YANK1	02/24/15	97983	BNP PARIBAS SF CD`	0.1500	04/03/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	02/27/15	98011	BNP PARIBAS SF CD	0.1400	03/30/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	02/27/15	98012	CREDIT SUISSE NY CD	0.1700	04/20/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	02/27/15	98013	CREDIT SUISSE NY CD	0.1800	04/30/15	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	02/27/15	98015	SVENSKA HANDELSBANKEN NY CD	0.1750	05/29/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	02/27/15	98028	DNB BANK ASA NY CD	0.1800	05/29/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	02/27/15	98029	SOCIETE GENERALE NY CD	0.1700	03/31/15	50,000,000.00	50,000,000.00	0.00	CITI	MISC
	YANK1 Total						850,000,000.00	850,006,314.70	0.00		
NTRD Total							6,496,080,000.00	6,495,093,621.99	0.00		
TRADE	NOTE	02/18/15	97948	USTN 1.25	1.2500	01/31/20	50,000,000.00	49,160,156.25	31,077.35	CITI	MFR
	NOTE Total						50,000,000.00	49,160,156.25	31,077.35		
TRADE Total							50,000,000.00	49,160,156.25	31,077.35		
				PSI Total			**6,546,080,000.00**	**6,544,253,778.24**	**31,077.35**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: February 1, 2015 to February 28, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SANIT	MCSA	02/27/15	97903	FHLMC 1.50 (CALLABLE)	1.5000	02/27/20	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	02/27/15	97904	FHLMC 1.50 (CALLABLE)	1.5000	02/27/20	42,260,000.00	42,260,000.00	0.00	CITI	CF
	MCSA Total						92,260,000.00	92,260,000.00	0.00		
SANIT Total							92,260,000.00	92,260,000.00	0.00		
				SPI Total			**92,260,000.00**	**92,260,000.00**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: February 1, 2015 to February 28, 2015
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
2/6/2015	NTRD	94486	FFCB 1.73 (CALLABLE)	Call	100.0000	15,835,000.00	15,835,000.00	63,159.66	15,898,159.66	8,942.96
2/6/2015	NTRD	94487	FFCB 1.73 (CALLABLE)	Call	100.0000	9,455,000.00	9,455,000.00	37,712.32	9,492,712.32	5,339.80
2/6/2015	NTRD	94675	FFCB 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	76,562.50	25,076,562.50	-
2/6/2015	NTRD	94676	FFCB 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	76,562.50	25,076,562.50	-
2/6/2015	NTRD	94677	FFCB 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	76,562.50	25,076,562.50	-
2/6/2015	NTRD	94678	FFCB 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	76,562.50	25,076,562.50	-
2/6/2015	NTRD	94679	FFCB 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	76,562.50	25,076,562.50	-
2/6/2015	NTRD	94422	FFCB 1.7 (CALLABLE)	Call	100.0000	19,000,000.00	19,000,000.00	81,647.22	19,081,647.22	14,223.99
2/6/2015	NTRD	94423	FFCB 1.7 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	85,944.44	20,085,944.44	7,486.31
2/6/2015	NTRD	94424	FFCB 1.7 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	85,944.44	20,085,944.44	7,486.31
2/6/2015	NTRD	94464	FFCB 1.73 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	99,715.28	25,099,715.28	-
			FFCB (CALLABLE) Total			234,290,000.00	234,290,000.00	836,935.86	235,126,935.86	43,479.37
2/13/2015	NTRD	94465	FHLB 1.74 (CALLABLE)	Call	100.0000	19,485,000.00	19,485,000.00	91,352.18	19,576,352.18	18,444.27
2/20/2015	NTRD	96437	FHLB 1.50 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	-	15,000,000.00	-
			FHLB (CALLABLE) Total			34,485,000.00	34,485,000.00	91,352.18	34,576,352.18	18,444.27
2/21/2015	NTRD	96452	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	-	25,000,000.00	-
2/26/2015	NTRD	96477	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	-	25,000,000.00	-
2/13/2015	NTRD	95845	FHLMC 2.02 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	126,250.00	25,126,250.00	-
2/20/2015	NTRD	96438	FHLMC 2.02 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	-	25,000,000.00	-
			FHLMC (CALLABLE) Total			100,000,000.00	100,000,000.00	126,250.00	100,126,250.00	-
2/20/2015	NTRD	96496	FNMA 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	-	25,000,000.00	-
			FNMA Total			25,000,000.00	25,000,000.00	-	25,000,000.00	-
	NTRD Total					393,775,000.00	393,775,000.00	1,054,538.04	394,829,538.04	61,923.64
02/23/15	TRADE	97948	USTN 1.25	Sell	98.7578	50,000,000.00	49,378,906.25	39,709.94	49,418,616.19	215,962.91
			USTN Total			50,000,000.00	49,378,906.25	39,709.94	49,418,616.19	215,962.91
	TRADE Total					50,000,000.00	49,378,906.25	39,709.94	49,418,616.19	215,962.91

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: February 1, 2015 to February 28, 2015
Attachment VIII

PSI Total	**443,775,000.00**	**443,153,906.25**	**1,094,247.98**	**444,248,154.23**	**277,886.55**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of February 28, 2015
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	3,825,013,041.80	3,824,940,344.00	(72,697.80)	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	7,893,842,832.62	7,893,801,602.90	(41,229.72)	0.00	0.00	0.00
Governments	648,950,516.64	650,580,550.00	1,630,033.36	85,260.56	92,583.62	7,323.06
Agencies	11,272,056,833.34	11,292,615,418.53	20,558,585.19	178,011,736.76	177,985,975.74	(25,761.02)
Municipals	27,000,000.00	27,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	329,995,961.42	330,157,310.00	161,348.58	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,273,079.04	42,273,079.04	0.00
TOTAL	$23,996,859,185.82	$24,019,095,225.43	$22,236,039.61	$225,180,076.36	$225,161,638.40	($18,437.96)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.11% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of February 28, 2015
Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
97972	CREDIT AGRICOLE CIB NY BR	99.987500
97982	ATLANTIC ASSET SEC LLC CP	99.985833
93072	WESTPAC BANKING CORP NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.623000
98014	MUFG UNION BANK NA CD	99.995751
98011	BNP PARIBAS SF CD	99.999167
98029	SOCIETE GENERALE NY CD	100.001722
98012	CREDIT SUISSE NY CD	100.000000
98013	CREDIT SUISSE NY CD	99.996612
98015	SVENSKA HANDELSBANKEN NY C	99.981261
98028	DNB BANK ASA NY CD	99.982511
97903	FHLMC 1.50 (CALLABLE)	99.854000
97904	FHLMC 1.50 (CALLABLE)	99.854000

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	0.607	6/30/2016	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.607	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.607	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					27,000,000.00	27,000,000.00	27,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY	0.9046	9/28/2015	50,000,000.00	50,028,711.42	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.21485	3/5/2015	25,000,000.00	25,000,000.00	25,000,125.00
		CNFL Total					75,000,000.00	75,028,711.42	74,975,125.00
PSI	NTRD	CNFM	97132	ROYAL BANK OF CANADA NY FR	0.2135	5/6/2015	50,000,000.00	50,000,000.00	49,997,150.00
PSI	NTRD	CNFM	97133	ROYAL BANK OF CANADA NY FR	0.2135	5/6/2015	20,000,000.00	20,000,000.00	19,998,860.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FR	0.26125	12/3/2015	50,000,000.00	50,000,000.00	49,991,700.00
		CNFM Total					120,000,000.00	120,000,000.00	119,987,710.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.5521	10/11/2016	25,000,000.00	25,000,000.00	24,837,225.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,837,225.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP M	1.3	9/25/2017	35,000,000.00	35,000,000.00	35,058,100.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLA	1.35	12/15/2017	50,000,000.00	50,000,000.00	50,095,850.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,483,625.00	12,601,650.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,483,625.00	12,601,650.00
		CNFX Total					110,000,000.00	109,967,250.00	110,357,250.00
PSI	NTRD	CPD	97630	SALISBURY REC CO LLC CP	0.19	3/2/2015	25,000,000.00	24,999,868.06	24,999,730.00
PSI	NTRD	CPD	97636	ATLANTIC ASSET SEC LLC CP	0.23	3/24/2015	25,000,000.00	24,996,326.39	24,997,500.00
PSI	NTRD	CPD	97647	BARTON CAPITAL LLC CP	0.22	3/20/2015	20,100,000.00	20,097,666.17	20,098,709.58
PSI	NTRD	CPD	97648	ATLANTIC ASSET SEC LLC CP	0.23	3/30/2015	50,000,000.00	49,990,736.11	49,993,500.00
PSI	NTRD	CPD	97654	ATLANTIC ASSET SEC LLC CP	0.21	4/2/2015	11,223,000.00	11,220,905.04	11,221,356.95
PSI	NTRD	CPD	97658	ALPINE SECURITIZATION CORP	0.21	4/2/2015	25,000,000.00	24,995,333.33	24,996,340.00
PSI	NTRD	CPD	97667	ABBEY NATIONAL NA LLC CP	0.15	3/3/2015	25,000,000.00	24,999,791.67	24,999,750.00
PSI	NTRD	CPD	97699	ABBEY NATIONAL NA LLC CP	0.16	3/9/2015	25,000,000.00	24,999,111.11	24,999,375.00
PSI	NTRD	CPD	97701	BARTON CAPITAL LLC CP	0.15	3/4/2015	25,000,000.00	24,999,687.50	24,999,617.50
PSI	NTRD	CPD	97702	ING U.S. FUNDING LLC CP	0.16	3/2/2015	30,000,000.00	29,999,866.67	29,999,676.00
PSI	NTRD	CPD	97703	BARTON CAPITAL LLC CP	0.15	3/3/2015	10,400,000.00	10,399,913.33	10,399,873.12

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	97721	CANCARA ASSET SEC LLC CP	0.18	3/19/2015	25,000,000.00	24,997,750.00	24,997,777.50
PSI	NTRD	CPD	97734	BARTON CAPITAL LLC CP	0.19	4/2/2015	16,716,000.00	16,713,176.85	16,714,057.60
PSI	NTRD	CPD	97738	ABBEY NATIONAL NA LLC CP	0.13	3/2/2015	50,000,000.00	49,999,819.44	49,999,625.00
PSI	NTRD	CPD	97754	NATIXIS NY BRANCH CP	0.19	3/13/2015	50,000,000.00	49,996,833.33	49,997,470.00
PSI	NTRD	CPD	97757	ABBEY NATIONAL NA LLC CP	0.11	3/6/2015	25,292,000.00	25,291,613.59	25,291,557.39
PSI	NTRD	CPD	97770	CREDIT AGRICOLE CIB NY BR	0.12	3/2/2015	50,000,000.00	49,999,833.33	49,999,710.00
PSI	NTRD	CPD	97773	CANCARA ASSET SEC LLC CP	0.23	3/31/2015	20,000,000.00	19,996,166.67	19,996,924.00
PSI	NTRD	CPD	97774	ATLANTIC ASSET SEC LLC CP	0.17	3/17/2015	25,000,000.00	24,998,111.11	24,998,250.00
PSI	NTRD	CPD	97776	ABBEY NATIONAL NA LLC CP	0.12	3/9/2015	50,000,000.00	49,998,666.67	49,998,750.00
PSI	NTRD	CPD	97779	SALISBURY RECEIVABLES CO L	0.23	4/22/2015	5,539,000.00	5,537,159.82	5,537,321.68
PSI	NTRD	CPD	97783	SALISBURY REC CO LLC CP	0.23	4/20/2015	25,000,000.00	24,992,013.89	24,992,815.00
PSI	NTRD	CPD	97784	CREDIT AGRICOLE CIB NY BR	0.13	3/5/2015	50,000,000.00	49,999,277.78	49,999,415.00
PSI	NTRD	CPD	97787	CANCARA ASSET SEC LLC CP	0.19	3/19/2015	50,000,000.00	49,995,250.00	49,995,555.00
PSI	NTRD	CPD	97788	ABBEY NATIONAL NA LLC CP	0.12	3/5/2015	50,000,000.00	49,999,333.33	49,999,250.00
PSI	NTRD	CPD	97790	BARTON CAPITAL LLC CP	0.12	3/2/2015	50,000,000.00	49,999,833.33	49,999,540.00
PSI	NTRD	CPD	97792	BARTON CAPITAL LLC CP	0.13	3/5/2015	50,000,000.00	49,999,277.78	49,999,085.00
PSI	NTRD	CPD	97794	CANCARA ASSET SEC LLC CP	0.15	3/6/2015	20,000,000.00	19,999,583.33	19,999,494.00
PSI	NTRD	CPD	97795	ATLANTIC ASSET SEC LLC CP	0.13	3/2/2015	30,000,000.00	29,999,891.67	29,999,724.00
PSI	NTRD	CPD	97796	AUTOBAHN FUNDING CO LLC CP	0.13	3/2/2015	38,000,000.00	37,999,862.78	37,999,589.60
PSI	NTRD	CPD	97797	ATLANTIC ASSET SEC LLC CP	0.13	3/4/2015	50,000,000.00	49,999,458.33	49,999,235.00
PSI	NTRD	CPD	97798	CREDIT AGRICOLE CIB NY BR	0.15	3/27/2015	16,083,000.00	16,081,257.68	16,081,176.19
PSI	NTRD	CPD	97799	AUTOBAHN FUNDING CO LLC CP	0.15	3/3/2015	25,000,000.00	24,999,791.67	24,999,640.00
PSI	NTRD	CPD	97800	ATLANTIC ASSET SEC LLC CP	0.13	3/5/2015	50,000,000.00	49,999,277.78	49,999,085.00
PSI	NTRD	CPD	97801	ATLANTIC ASSET SEC LLC CP	0.13	3/6/2015	50,000,000.00	49,999,097.22	49,998,930.00
PSI	NTRD	CPD	97802	CANCARA ASSET SEC LLC CP	0.21	3/31/2015	17,500,000.00	17,496,937.50	17,497,308.50
PSI	NTRD	CPD	97803	SALISBURY REC CO LLC CP	0.23	4/20/2015	24,000,000.00	23,992,333.33	23,993,102.40
PSI	NTRD	CPD	97804	NATIXIS NY BRANCH CP	0.17	3/13/2015	50,000,000.00	49,997,166.67	49,997,470.00
PSI	NTRD	CPD	97805	CREDIT AGRICOLE CIB NY BR	0.12	3/2/2015	50,000,000.00	49,999,833.33	49,999,710.00
PSI	NTRD	CPD	97806	ABBEY NATIONAL NA LLC CP	0.14	3/27/2015	50,000,000.00	49,994,944.45	49,995,495.00
PSI	NTRD	CPD	97807	ATLANTIC ASSET SEC LLC CP	0.16	3/17/2015	43,000,000.00	42,996,942.22	42,996,990.00
PSI	NTRD	CPD	97808	CREDIT AGRICOLE CIB NY BR	0.14	3/4/2015	50,000,000.00	49,999,416.67	49,999,515.00
PSI	NTRD	CPD	97811	SHEFFIELD RECEIVABLES CORP	0.2	4/9/2015	44,000,000.00	43,990,466.66	43,991,732.40
PSI	NTRD	CPD	97818	ING U.S. FUNDING LLC CP	0.13	3/3/2015	9,600,000.00	9,599,930.67	9,599,861.76
PSI	NTRD	CPD	97819	BARTON CAPITAL LLC CP	0.13	3/3/2015	50,000,000.00	49,999,638.89	49,999,390.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of February 28, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	97820	CREDIT AGRICOLE CIB NY BR	0.12	3/6/2015	50,000,000.00	49,999,166.67	49,999,320.00
PSI	NTRD	CPD	97826	CREDIT AGRICOLE CIB NY BR	0.12	3/4/2015	50,000,000.00	49,999,500.00	49,999,515.00
PSI	NTRD	CPD	97827	CREDIT AGRICOLE CIB NY BR	0.12	3/2/2015	50,000,000.00	49,999,833.33	49,999,710.00
PSI	NTRD	CPD	97830	SALISBURY REC CO LLC CP	0.23	4/30/2015	43,000,000.00	42,983,516.67	42,984,373.80
PSI	NTRD	CPD	97833	AUTOBAHN FUNDING CO LLC CP	0.13	3/5/2015	50,000,000.00	49,999,277.78	49,998,915.00
PSI	NTRD	CPD	97836	AUTOBAHN FUNDING CO LLC CP	0.13	3/6/2015	30,000,000.00	29,999,458.33	29,999,241.00
PSI	NTRD	CPD	97837	ATLANTIC ASSET SEC LLC CP	0.13	3/3/2015	50,000,000.00	49,999,638.89	49,999,390.00
PSI	NTRD	CPD	97838	AUTOBAHN FUNDING CO LLC CP	0.13	3/2/2015	25,000,000.00	24,999,909.72	24,999,730.00
PSI	NTRD	CPD	97839	CREDIT AGRICOLE CIB NY BR	0.12	3/3/2015	50,000,000.00	49,999,666.67	49,999,610.00
PSI	NTRD	CPD	97840	ALPINE SECURITIZATION CORP	0.2	4/20/2015	50,000,000.00	49,986,111.11	49,987,070.00
PSI	NTRD	CPD	97842	CREDIT AGRICOLE CIB NY BR	0.12	3/11/2015	50,000,000.00	49,998,333.33	49,998,730.00
PSI	NTRD	CPD	97843	NATIXIS NY BRANCH CP	0.17	3/16/2015	40,000,000.00	39,997,166.67	39,997,488.00
PSI	NTRD	CPD	97844	ALPINE SECURITIZATION CORP	0.2	4/20/2015	50,000,000.00	49,986,111.11	49,987,070.00
PSI	NTRD	CPD	97846	BARTON CAPITAL LLC CP	0.13	3/4/2015	40,000,000.00	39,999,566.67	39,999,388.00
PSI	NTRD	CPD	97847	CREDIT AGRICOLE CIB NY BR	0.12	3/12/2015	50,000,000.00	49,998,166.67	49,998,600.00
PSI	NTRD	CPD	97848	ATLANTIC ASSET SEC LLC CP	0.13	3/4/2015	43,158,000.00	43,157,532.46	43,157,339.68
PSI	NTRD	CPD	97849	AUTOBAHN FUNDING CO LLC CP	0.13	3/4/2015	35,000,000.00	34,999,620.83	34,999,366.50
PSI	NTRD	CPD	97850	ATLANTIC ASSET SEC LLC CP	0.13	3/17/2015	31,000,000.00	30,998,208.89	30,997,830.00
PSI	NTRD	CPD	97851	CREDIT AGRICOLE CIB NY BR	0.12	3/10/2015	30,000,000.00	29,999,100.00	29,999,313.00
PSI	NTRD	CPD	97853	AUTOBAHN FUNDING CO LLC CP	0.13	3/12/2015	25,000,000.00	24,999,006.94	24,998,620.00
PSI	NTRD	CPD	97854	CANCARA ASSET SEC LLC CP	0.18	3/19/2015	9,440,000.00	9,439,150.40	9,439,160.78
PSI	NTRD	CPD	97855	AUTOBAHN FUNDING CO LLC CP	0.13	3/5/2015	50,000,000.00	49,999,277.78	49,998,915.00
PSI	NTRD	CPD	97856	ATLANTIC ASSET SEC LLC CP	0.13	3/2/2015	50,000,000.00	49,999,819.44	49,999,540.00
PSI	NTRD	CPD	97858	CREDIT AGRICOLE CIB NY BR	0.12	3/6/2015	50,000,000.00	49,999,166.67	49,999,320.00
PSI	NTRD	CPD	97859	CREDIT AGRICOLE CIB NY BR	0.12	3/9/2015	50,000,000.00	49,998,666.67	50,001,940.00
PSI	NTRD	CPD	97860	NATIXIS NY BRANCH CP	0.13	3/5/2015	50,000,000.00	49,999,277.78	49,998,915.00
PSI	NTRD	CPD	97861	SALISBURY REC CO LLC CP	0.17	4/20/2015	35,000,000.00	34,991,736.11	34,989,941.00
PSI	NTRD	CPD	97862	CREDIT AGRICOLE CIB NY BR	0.12	3/10/2015	50,000,000.00	49,998,500.00	49,998,855.00
PSI	NTRD	CPD	97864	CREDIT AGRICOLE CIB NY BR	0.13	3/6/2015	50,000,000.00	49,999,097.22	49,999,320.00
PSI	NTRD	CPD	97865	BARTON CAPITAL LLC CP	0.15	4/8/2015	32,800,000.00	32,794,806.66	32,795,371.92
PSI	NTRD	CPD	97868	CREDIT AGRICOLE CIB NY BR	0.12	3/6/2015	31,644,000.00	31,643,472.60	31,643,569.64
PSI	NTRD	CPD	97869	CANCARA ASSET SEC LLC CP	0.15	3/9/2015	50,000,000.00	49,998,333.33	49,998,040.00
PSI	NTRD	CPD	97870	CANCARA ASSET SEC LLC CP	0.15	3/20/2015	50,000,000.00	49,996,041.67	49,995,335.00
PSI	NTRD	CPD	97871	CANCARA ASSET SEC LLC CP	0.15	3/10/2015	50,000,000.00	49,998,125.00	49,997,785.00

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PSI	NTRD	CPD	97872	COCA COLA CO. CP	0.13	5/11/2015	25,000,000.00	24,993,590.28	24,993,715.00
PSI	NTRD	CPD	97875	SHEFFIELD RECEIVABLES CORP	0.15	3/9/2015	25,000,000.00	24,999,166.67	24,999,160.00
PSI	NTRD	CPD	97876	CREDIT AGRICOLE CIB NY BR	0.13	3/12/2015	50,000,000.00	49,998,013.89	49,998,600.00
PSI	NTRD	CPD	97877	AUTOBAHN FUNDING CO LLC CP	0.13	3/10/2015	25,000,000.00	24,999,187.50	24,998,892.50
PSI	NTRD	CPD	97878	ATLANTIC ASSET SEC LLC CP	0.13	3/9/2015	25,000,000.00	24,999,277.78	24,999,160.00
PSI	NTRD	CPD	97880	NATIXIS NY BRANCH CP	0.13	3/6/2015	38,000,000.00	37,999,313.89	37,999,038.60
PSI	NTRD	CPD	97882	CANCARA ASSET SEC LLC CP	0.15	3/10/2015	50,000,000.00	49,998,125.00	49,997,785.00
PSI	NTRD	CPD	97883	AUTOBAHN FUNDING CO LLC CP	0.13	3/9/2015	16,000,000.00	15,999,537.78	15,999,372.80
PSI	NTRD	CPD	97885	CANCARA ASSET SEC LLC CP	0.15	3/13/2015	50,000,000.00	49,997,500.00	49,996,965.00
PSI	NTRD	CPD	97886	ABBEY NATIONAL NA LLC CP	0.16	4/1/2015	50,000,000.00	49,993,111.11	49,994,315.00
PSI	NTRD	CPD	97887	SALISBURY REC CO LLC CP	0.145	3/12/2015	50,000,000.00	49,997,784.72	49,997,240.00
PSI	NTRD	CPD	97889	ATLANTIC ASSET SEC LLC CP	0.13	3/11/2015	50,000,000.00	49,998,194.45	49,997,850.00
PSI	NTRD	CPD	97891	NATIXIS NY BRANCH CP	0.13	3/13/2015	50,000,000.00	49,997,833.33	49,997,470.00
PSI	NTRD	CPD	97892	CREDIT AGRICOLE CIB NY BR	0.13	3/11/2015	50,000,000.00	49,998,194.45	49,998,730.00
PSI	NTRD	CPD	97893	SALISBURY REC CO LLC CP	0.15	3/11/2015	50,000,000.00	49,997,916.67	49,997,515.00
PSI	NTRD	CPD	97895	ABBEY NATIONAL NA LLC CP	0.16	4/2/2015	50,000,000.00	49,992,888.89	49,994,095.00
PSI	NTRD	CPD	97896	SALISBURY REC CO LLC CP	0.15	3/13/2015	50,000,000.00	49,997,500.00	49,996,965.00
PSI	NTRD	CPD	97897	SHEFFIELD RECEIVABLES CORP	0.15	3/11/2015	25,000,000.00	24,998,958.33	24,998,925.00
PSI	NTRD	CPD	97898	CANCARA ASSET SEC LLC CP	0.15	3/12/2015	50,000,000.00	49,997,708.33	49,997,240.00
PSI	NTRD	CPD	97899	SALISBURY REC CO LLC CP	0.15	3/18/2015	30,000,000.00	29,997,875.00	29,997,468.00
PSI	NTRD	CPD	97900	CANCARA ASSET SEC LLC CP	0.16	3/16/2015	50,000,000.00	49,996,666.67	49,996,220.00
PSI	NTRD	CPD	97901	AUTOBAHN FUNDING CO LLC CP	0.15	4/1/2015	12,000,000.00	11,998,450.00	11,998,086.00
PSI	NTRD	CPD	97907	SALISBURY REC CO LLC CP	0.15	3/18/2015	25,000,000.00	24,998,229.17	24,997,890.00
PSI	NTRD	CPD	97908	SALISBURY REC CO LLC CP	0.15	3/16/2015	50,000,000.00	49,996,875.00	49,996,220.00
PSI	NTRD	CPD	97909	SALISBURY REC CO LLC CP	0.15	3/12/2015	25,000,000.00	24,998,854.17	24,998,620.00
PSI	NTRD	CPD	97910	SALISBURY REC CO LLC CP	0.15	3/30/2015	25,000,000.00	24,996,979.17	24,996,320.00
PSI	NTRD	CPD	97911	ABBEY NATIONAL NA LLC CP	0.15	4/1/2015	50,000,000.00	49,993,541.66	49,994,315.00
PSI	NTRD	CPD	97912	SALISBURY REC CO LLC CP	0.15	3/16/2015	32,000,000.00	31,998,000.00	31,997,580.80
PSI	NTRD	CPD	97914	SALISBURY REC CO LLC CP	0.15	3/16/2015	50,000,000.00	49,996,875.00	49,996,220.00
PSI	NTRD	CPD	97915	ATLANTIC ASSET SEC LLC CP	0.14	3/18/2015	50,000,000.00	49,996,694.44	49,996,305.00
PSI	NTRD	CPD	97916	SHEFFIELD RECEIVABLES CORP	0.15	3/18/2015	30,000,000.00	29,997,875.00	29,997,783.00
PSI	NTRD	CPD	97917	SHEFFIELD RECEIVABLES CORP	0.15	3/19/2015	40,000,000.00	39,997,000.00	39,996,888.00
PSI	NTRD	CPD	97918	SHEFFIELD RECEIVABLES CORP	0.15	3/19/2015	50,000,000.00	49,996,250.00	49,996,110.00
PSI	NTRD	CPD	97920	SALISBURY REC CO LLC CP	0.15	3/18/2015	40,000,000.00	39,997,166.66	39,996,624.00

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PSI	NTRD	CPD	97922	SALISBURY REC CO LLC CP	0.15	3/20/2015	30,000,000.00	29,997,625.00	29,997,201.00
PSI	NTRD	CPD	97923	ABBEY NATIONAL NA LLC CP	0.15	4/3/2015	35,000,000.00	34,995,187.50	34,995,677.50
PSI	NTRD	CPD	97925	SALISBURY RECEIVABLES CO L	0.18	3/19/2015	50,000,000.00	49,995,500.00	49,995,555.00
PSI	NTRD	CPD	97926	SALISBURY RECEIVABLES CO L	0.18	3/19/2015	25,000,000.00	24,997,750.00	24,997,777.50
PSI	NTRD	CPD	97927	SALISBURY RECEIVABLES CO L	0.17	3/23/2015	33,000,000.00	32,996,571.66	32,996,412.90
PSI	NTRD	CPD	97928	CANCARA ASSET SEC LLC CP	0.16	3/24/2015	50,000,000.00	49,994,888.89	49,994,305.00
PSI	NTRD	CPD	97929	SALISBURY RECEIVABLES CO L	0.21	4/15/2015	50,000,000.00	49,986,875.00	49,987,400.00
PSI	NTRD	CPD	97930	SALISBURY RECEIVABLES CO L	0.17	3/20/2015	50,000,000.00	49,995,513.89	49,995,335.00
PSI	NTRD	CPD	97931	SALISBURY RECEIVABLES CO L	0.17	3/20/2015	20,000,000.00	19,998,205.55	19,998,134.00
PSI	NTRD	CPD	97932	SALISBURY RECEIVABLES CO L	0.21	4/20/2015	50,000,000.00	49,985,416.67	49,985,630.00
PSI	NTRD	CPD	97933	SALISBURY RECEIVABLES CO L	0.21	4/13/2015	25,000,000.00	24,993,729.16	24,994,062.50
PSI	NTRD	CPD	97935	SALISBURY REC CO LLC CP	0.18	3/20/2015	40,000,000.00	39,996,200.00	39,996,268.00
PSI	NTRD	CPD	97936	ALPINE SECURITIZATION CORP	0.18	4/15/2015	50,000,000.00	49,988,750.00	49,988,705.00
PSI	NTRD	CPD	97937	REGENCY MARKETS NO. 1 LLC	0.15	3/16/2015	25,000,000.00	24,998,437.50	24,998,110.00
PSI	NTRD	CPD	97938	CANCARA ASSET SEC LLC CP	0.16	3/25/2015	35,000,000.00	34,996,266.67	34,995,803.50
PSI	NTRD	CPD	97940	SALISBURY REC CO LLC CP	0.18	3/23/2015	50,000,000.00	49,994,500.00	49,994,565.00
PSI	NTRD	CPD	97941	SHEFFIELD RECEIVABLES CORP	0.15	3/23/2015	32,000,000.00	31,997,066.66	31,996,950.40
PSI	NTRD	CPD	97942	SALISBURY REC CO LLC CP	0.18	3/24/2015	33,000,000.00	32,996,205.00	32,996,241.30
PSI	NTRD	CPD	97943	AUTOBAHN FUNDING CO LLC CP	0.14	3/25/2015	50,000,000.00	49,995,333.33	49,994,005.00
PSI	NTRD	CPD	97944	SHEFFIELD RECEIVABLES CORP	0.17	4/21/2015	25,000,000.00	24,993,979.17	24,993,337.50
PSI	NTRD	CPD	97945	ABBEY NATIONAL NA LLC CP	0.12	4/6/2015	50,000,000.00	49,994,000.00	49,993,085.00
PSI	NTRD	CPD	97946	SALISBURY REC CO LLC CP	0.18	3/24/2015	25,000,000.00	24,997,125.00	24,997,152.50
PSI	NTRD	CPD	97949	SHEFFIELD RECEIVABLES CORP	0.15	3/26/2015	50,000,000.00	49,994,791.66	49,994,490.00
PSI	NTRD	CPD	97950	SHEFFIELD RECEIVABLES CORP	0.15	3/26/2015	50,000,000.00	49,994,791.66	49,994,490.00
PSI	NTRD	CPD	97951	CANCARA ASSET SEC LLC CP	0.15	3/25/2015	50,000,000.00	49,995,000.00	49,994,005.00
PSI	NTRD	CPD	97952	ALPINE SECURITIZATION CORP	0.16	3/31/2015	50,000,000.00	49,993,333.33	49,993,200.00
PSI	NTRD	CPD	97953	ATLANTIC ASSET SEC LLC CP	0.14	4/1/2015	25,000,000.00	24,996,986.11	24,996,470.00
PSI	NTRD	CPD	97954	CANCARA ASSET SEC LLC CP	0.17	4/2/2015	32,500,000.00	32,495,088.89	32,494,627.75
PSI	NTRD	CPD	97955	CANCARA ASSET SEC LLC CP	0.15	3/24/2015	25,000,000.00	24,997,604.17	24,997,152.50
PSI	NTRD	CPD	97956	SHEFFIELD RECEIVABLES CORP	0.15	3/25/2015	48,000,000.00	47,995,200.00	47,994,940.80
PSI	NTRD	CPD	97958	CANCARA ASSET SEC LLC CP	0.19	4/20/2015	50,000,000.00	49,986,805.56	49,985,630.00
PSI	NTRD	CPD	97959	ALPINE SECURITIZATION CORP	0.18	4/20/2015	50,000,000.00	49,987,500.00	49,987,070.00
PSI	NTRD	CPD	97960	CREDIT AGRICOLE CIB NY BR	0.13	3/27/2015	50,000,000.00	49,995,305.56	49,994,330.00
PSI	NTRD	CPD	97964	CANCARA ASSET SEC LLC CP	0.15	3/23/2015	50,000,000.00	49,995,416.67	49,994,565.00

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PSI	NTRD	CPD	97965	REGENCY MARKETS NO.1 LLC C	0.15	3/20/2015	50,000,000.00	49,996,041.67	49,995,335.00
PSI	NTRD	CPD	97966	CANCARA ASSET SEC LLC CP	0.15	3/24/2015	40,000,000.00	39,996,166.67	39,995,444.00
PSI	NTRD	CPD	97967	SHEFFIELD RECEIVABLES CORP	0.15	3/27/2015	50,000,000.00	49,994,583.33	49,994,245.00
PSI	NTRD	CPD	97968	ALPINE SECURITIZATION CORP	0.16	4/1/2015	50,000,000.00	49,993,111.11	49,992,940.00
PSI	NTRD	CPD	97969	CANCARA ASSET SEC LLC CP	0.16	4/2/2015	50,000,000.00	49,992,888.89	49,991,735.00
PSI	NTRD	CPD	97971	AUTOBAHN FUNDING CO LLC CP	0.14	3/18/2015	50,000,000.00	49,996,694.44	49,995,780.00
PSI	NTRD	CPD	97972	CREDIT AGRICOLE CIB NY BR	0.13	3/30/2015	50,000,000.00	49,994,763.89	49,993,750.00
PSI	NTRD	CPD	97973	SHEFFIELD RECEIVABLES CORP	0.15	4/2/2015	50,000,000.00	49,993,333.33	49,992,680.00
PSI	NTRD	CPD	97974	ALPINE SECURITIZATION CORP	0.16	4/1/2015	25,000,000.00	24,996,555.56	24,996,470.00
PSI	NTRD	CPD	97975	CANCARA ASSET SEC LLC CP	0.16	4/1/2015	50,000,000.00	49,993,111.11	49,992,025.00
PSI	NTRD	CPD	97976	CANCARA ASSET SEC LLC CP	0.16	4/1/2015	25,000,000.00	24,996,555.56	24,996,012.50
PSI	NTRD	CPD	97977	SALISBURY REC CO LLC CP	0.18	4/8/2015	40,000,000.00	39,992,400.00	39,991,868.00
PSI	NTRD	CPD	97978	ALPINE SECURITIZATION CORP	0.17	4/14/2015	50,000,000.00	49,989,611.12	49,989,075.00
PSI	NTRD	CPD	97980	ALPINE SECURITIZATION CORP	0.18	4/20/2015	25,000,000.00	24,993,750.00	24,993,535.00
PSI	NTRD	CPD	97981	SALISBURY REC CO LLC CP	0.18	4/6/2015	30,000,000.00	29,994,600.00	29,994,267.00
PSI	NTRD	CPD	97982	ATLANTIC ASSET SEC LLC CP	0.13	4/3/2015	50,000,000.00	49,994,041.67	49,992,916.50
PSI	NTRD	CPD	97985	SALISBURY REC CO LLC CP	0.18	3/30/2015	50,000,000.00	49,992,750.00	49,992,640.00
PSI	NTRD	CPD	97986	AUTOBAHN FUNDING CO LLC CP	0.15	4/7/2015	50,000,000.00	49,992,291.66	49,990,140.00
PSI	NTRD	CPD	97987	AUTOBAHN FUNDING CO LLC CP	0.15	4/7/2015	10,000,000.00	9,998,458.34	9,998,028.00
PSI	NTRD	CPD	97988	ALPINE SECURITIZATION CORP	0.17	4/27/2015	25,000,000.00	24,993,270.83	24,992,257.50
PSI	NTRD	CPD	97989	AUTOBAHN FUNDING CO LLC CP	0.14	4/6/2015	50,000,000.00	49,993,000.00	49,990,445.00
PSI	NTRD	CPD	97990	AUTOBAHN FUNDING CO LLC CP	0.15	4/8/2015	50,000,000.00	49,992,083.33	49,989,835.00
PSI	NTRD	CPD	97991	ALPINE SECURITIZATION CORP	0.17	4/9/2015	50,000,000.00	49,990,791.66	49,990,605.00
PSI	NTRD	CPD	97992	ATLANTIC ASSET SEC LLC CP	0.15	4/9/2015	30,000,000.00	29,995,125.00	29,994,363.00
PSI	NTRD	CPD	97993	BARTON CAPITAL LLC CP	0.17	4/20/2015	25,009,000.00	25,003,095.10	25,003,978.19
PSI	NTRD	CPD	97995	ALPINE SECURITIZATION CORP	0.18	4/23/2015	50,000,000.00	49,986,750.00	49,986,020.00
PSI	NTRD	CPD	97996	CANCARA ASSET SEC LLC CP	0.16	4/13/2015	50,000,000.00	49,990,444.45	49,988,125.00
PSI	NTRD	CPD	97997	BARTON CAPITAL LLC CP	0.19	4/20/2015	30,000,000.00	29,992,083.33	29,993,976.00
PSI	NTRD	CPD	97998	ATLANTIC ASSET SEC LLC CP	0.13	4/10/2015	50,000,000.00	49,992,777.78	49,990,315.00
PSI	NTRD	CPD	97999	SHEFFIELD RECEIVABLES CORP	0.18	4/13/2015	50,000,000.00	49,989,250.00	49,989,375.00
PSI	NTRD	CPD	98000	CANCARA ASSET SEC LLC CP	0.16	4/9/2015	50,000,000.00	49,991,333.34	49,989,465.00
PSI	NTRD	CPD	98001	BARTON CAPITAL LLC CP	0.19	4/22/2015	50,000,000.00	49,986,277.78	49,989,350.00
PSI	NTRD	CPD	98002	SALISBURY REC CO LLC CP	0.19	4/15/2015	25,000,000.00	24,994,062.50	24,993,700.00
PSI	NTRD	CPD	98003	SHEFFIELD RECEIVABLES CORP	0.18	4/13/2015	25,000,000.00	24,994,625.00	24,994,687.50

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PSI	NTRD	CPD	98004	NATIXIS NY BRANCH CP	0.15	4/15/2015	50,000,000.00	49,990,625.00	49,988,795.00
PSI	NTRD	CPD	98006	AUTOBAHN FUNDING CO LLC CP	0.14	4/7/2015	30,000,000.00	29,995,683.33	29,994,084.00
PSI	NTRD	CPD	98007	SALISBURY REC CO LLC CP	0.18	4/8/2015	50,000,000.00	49,990,500.00	49,989,835.00
PSI	NTRD	CPD	98008	ALPINE SECURITIZATION CORP	0.17	4/10/2015	50,000,000.00	49,990,555.55	49,990,315.00
PSI	NTRD	CPD	98009	ALPINE SECURITIZATION CORP	0.17	4/10/2015	50,000,000.00	49,990,555.55	49,990,315.00
PSI	NTRD	CPD	98010	BARTON CAPITAL LLC CP	0.17	4/20/2015	50,000,000.00	49,988,194.44	49,989,960.00
PSI	NTRD	CPD	98017	CREDIT AGRICOLE CIB NY BR	0.15	4/15/2015	50,000,000.00	49,990,625.00	49,990,015.00
PSI	NTRD	CPD	98018	CREDIT AGRICOLE CIB NY BR	0.15	4/14/2015	50,000,000.00	49,990,833.34	49,990,355.00
PSI	NTRD	CPD	98019	ATLANTIC ASSET SEC LLC CP	0.13	4/7/2015	50,000,000.00	49,993,319.44	49,991,225.00
PSI	NTRD	CPD	98020	NATIXIS NY BRANCH CP	0.13	4/7/2015	50,000,000.00	49,993,319.44	49,991,225.00
PSI	NTRD	CPD	98021	REGENCY MARKETS NO. 1 LLC	0.15	3/30/2015	25,687,000.00	25,683,896.16	25,683,218.87
PSI	NTRD	CPD	98022	ALPINE SECURITIZATION CORP	0.18	4/29/2015	50,000,000.00	49,985,250.00	49,983,820.00
PSI	NTRD	CPD	98023	ALPINE SECURITIZATION CORP	0.18	4/30/2015	50,000,000.00	49,985,000.00	49,983,555.00
PSI	NTRD	CPD	98024	SALISBURY REC CO LLC CP	0.19	4/16/2015	50,000,000.00	49,987,861.11	49,987,065.00
PSI	NTRD	CPD	98025	ALPINE SECURITIZATION CORP	0.17	4/28/2015	50,000,000.00	49,986,305.55	49,984,165.00
PSI	NTRD	CPD	98026	ATLANTIC ASSET SEC LLC CP	0.14	4/1/2015	50,000,000.00	49,993,972.22	49,992,940.00
PSI	NTRD	CPD	98030	CREDIT AGRICOLE CIB NY BR	0.13	4/14/2015	50,000,000.00	49,992,055.55	49,990,355.00
		CPD Total					7,894,691,000.00	7,893,842,832.62	7,893,801,602.90
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97	7/24/2017	35,120,000.00	35,115,007.41	35,121,650.64
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18	5/1/2018	18,400,000.00	18,392,393.23	18,401,159.20
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14	5/9/2018	27,000,000.00	26,988,005.72	27,001,620.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	25,000,000.00	24,996,615.81	25,000,175.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,973,642.17	25,001,400.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02	1/2/2018	16,250,000.00	16,250,000.00	16,250,113.75
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22	6/4/2018	27,025,000.00	27,028,904.27	27,026,540.43
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22	6/4/2018	23,270,000.00	23,273,361.79	23,271,326.39
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22	6/4/2018	23,600,000.00	23,600,000.00	23,601,345.20
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,950,951.35
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	50,000,000.00	49,968,567.89	49,825,200.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82	7/11/2017	32,030,000.00	32,009,864.59	31,918,023.12
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	25,001,600.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.6	11/21/2016	50,000,000.00	49,972,857.88	49,928,800.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,978,026.32	49,802,950.00

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PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,518,943.83	36,391,015.57
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64	1/11/2017	44,895,000.00	44,869,535.60	44,896,391.75
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,817,349.09
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,707,192.98	23,655,665.00
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23	1/23/2019	46,200,000.00	46,192,594.69	46,202,864.40
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,910,961.74	49,801,400.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,732.89	149,404.20
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	24,983,603.38	25,001,800.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	10,600,000.00	10,596,523.92	10,600,763.20
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.4	2/5/2019	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	19,400,000.00	19,400,000.00	19,401,261.00
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42	4/2/2019	18,000,000.00	18,000,000.00	18,001,170.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,976,649.78	25,001,300.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45	2/14/2019	8,775,000.00	8,775,000.00	8,775,526.50
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	28,640,000.00	28,626,188.95	28,642,062.08
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35	4/17/2019	8,330,000.00	8,330,000.00	8,330,599.76
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,385,571.85
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	15,150,000.00	15,136,844.88	15,151,045.35
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,989,927.43	24,978,400.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,482,171.55	43,462,416.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.3	5/1/2019	20,000,000.00	19,982,633.50	20,001,380.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,848,700.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,969,329.07	24,952,125.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,969,329.07	24,952,125.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,969,329.07	24,952,125.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,929,150.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,979,839.81	25,001,300.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49	3/21/2019	25,000,000.00	24,308,038.14	24,887,525.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49	3/21/2019	9,020,000.00	8,871,930.11	8,979,419.02
PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01	6/26/2017	24,500,000.00	24,423,165.25	24,501,053.50

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PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24	7/30/2018	16,819,000.00	16,582,921.02	16,802,836.94
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,584,659.54	33,001,716.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,233,795.33
PSI	NTRD	FFCB	94900	FFCB 1.27 (CALLABLE)	1.27	12/18/2017	25,000,000.00	24,978,103.60	25,001,350.00
PSI	NTRD	FFCB	95873	FFCB 1.87 (CALLABLE)	1.87	4/30/2019	15,500,000.00	15,467,722.48	15,569,331.50
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.375	5/21/2019	17,555,000.00	17,254,875.01	17,554,473.35
PSI	NTRD	FFCB	95961	FFCB 1.87 (CALLABLE)	1.87	5/13/2019	25,000,000.00	25,000,000.00	25,106,950.00
PSI	NTRD	FFCB	95970	FFCB 1.87 (CALLABLE)	1.87	5/13/2019	16,250,000.00	16,250,000.00	16,319,517.50
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95	8/5/2019	25,000,000.00	25,000,000.00	25,111,025.00
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94	8/26/2019	18,850,000.00	18,850,000.00	18,952,204.70
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94	8/26/2019	18,850,000.00	18,850,000.00	18,952,204.70
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94	8/26/2019	20,000,000.00	19,995,512.05	20,108,440.00
PSI	NTRD	FFCB	97393	FFCB 1.32 (CALLABLE)	1.32	3/12/2018	25,000,000.00	25,000,000.00	25,033,125.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62	12/17/2018	25,000,000.00	25,000,000.00	25,173,725.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62	12/17/2018	25,000,000.00	25,000,000.00	25,173,725.00
PSI	NTRD	FFCB	97611	FFCB 1.99 (CALLABLE)	1.99	12/26/2019	25,000,000.00	24,954,115.47	25,057,750.00
PSI	NTRD	FFCB	97639	FFCB 1.99 (CALLABLE)	1.99	12/26/2019	25,000,000.00	24,963,755.49	25,057,750.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2	12/30/2019	25,000,000.00	24,987,917.58	25,227,625.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2	12/30/2019	25,000,000.00	25,000,000.00	25,227,625.00
		FFCB Total					1,731,009,000.00	1,728,431,294.96	1,731,427,408.37
PSI	NTRD	FHLB	84123	FHLB 2.875	2.875	6/12/2015	19,045,000.00	19,079,158.20	19,234,516.80
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75	3/13/2015	50,000,000.00	50,011,696.16	50,151,700.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75	3/13/2015	9,160,000.00	9,162,142.74	9,187,791.44
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75	9/11/2015	25,000,000.00	25,056,405.53	25,237,825.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63	8/20/2015	50,000,000.00	50,080,351.80	50,408,250.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,964,368.07	45,260,235.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1	8/9/2017	25,000,000.00	24,993,893.76	25,001,100.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03	11/21/2017	25,000,000.00	24,997,793.01	25,001,175.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1	10/16/2017	25,000,000.00	25,000,000.00	25,001,250.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05	1/11/2018	32,005,000.00	32,005,000.00	31,992,358.03
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09	4/24/2018	30,000,000.00	30,000,000.00	29,924,790.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1	1/23/2018	25,000,000.00	24,986,196.56	24,916,375.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05	7/26/2017	20,930,000.00	20,930,000.00	20,930,837.20

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PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1	11/9/2017	50,000,000.00	50,000,000.00	49,926,300.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,192,877.54	44,921,929.60
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,992,121.18	49,692,400.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,991,175.72	27,827,744.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,869,318.42	45,889,488.90
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,966,577.80	49,988,550.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,920,843.71	37,936,310.60
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24	11/1/2018	15,915,000.00	15,915,000.00	15,865,090.56
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1	11/9/2017	50,000,000.00	50,000,000.00	49,926,300.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29	12/28/2018	50,000,000.00	50,000,000.00	50,089,800.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.3	12/28/2018	50,000,000.00	50,000,000.00	50,089,100.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95	12/28/2017	31,760,000.00	31,755,508.20	31,733,670.96
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05	1/29/2018	50,000,000.00	50,000,000.00	49,987,450.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34	1/29/2019	50,000,000.00	50,000,000.00	50,112,650.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.5	2/26/2019	25,000,000.00	24,991,681.88	25,021,300.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.5	2/28/2019	10,200,000.00	10,200,000.00	10,209,649.20
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15	7/11/2018	25,000,000.00	25,000,000.00	24,928,775.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15	7/11/2018	13,550,000.00	13,550,000.00	13,511,396.05
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44	4/5/2019	7,150,000.00	7,150,000.00	7,150,514.80
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.3	6/5/2018	25,000,000.00	25,000,000.00	25,001,950.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1	2/5/2018	43,530,000.00	43,156,088.46	43,387,743.96
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,198,367.92	22,387,469.60
PSI	NTRD	FHLB	94441	FHLB 1.71 (CALLABLE)	1.71	11/13/2018	25,000,000.00	24,990,737.95	25,002,175.00
PSI	NTRD	FHLB	94454	FHLB 1.25 (CALLABLE)	1.25	2/28/2018	23,400,000.00	23,354,620.87	23,419,211.40
PSI	NTRD	FHLB	95689	FHLB 0.125	0.125	3/20/2015	50,000,000.00	49,999,565.71	49,998,300.00
PSI	NTRD	FHLB	97296	FHLB 0.125	0.125	12/1/2015	25,000,000.00	24,983,488.13	24,974,600.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.125	12/1/2015	50,000,000.00	49,966,973.94	49,949,200.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19	12/9/2015	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19	12/9/2015	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19	12/9/2015	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19	12/9/2015	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.125	11/18/2015	50,000,000.00	49,972,143.68	49,963,350.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.125	11/18/2015	31,400,000.00	31,382,506.23	31,376,983.80
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.3	6/5/2018	25,000,000.00	24,960,390.93	25,001,950.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21	12/9/2015	50,000,000.00	50,000,000.00	49,982,250.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21	12/9/2015	50,000,000.00	50,000,000.00	49,982,250.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.125	12/8/2015	50,000,000.00	49,946,746.28	49,950,900.00
		FHLB Total					1,787,690,000.00	1,786,673,740.38	1,787,329,756.90
PSI	NTRD	FHLD	97344	FHLB D/N	0.17	12/1/2015	50,000,000.00	49,935,069.45	49,916,100.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17	12/1/2015	50,000,000.00	49,935,069.45	49,916,100.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.185	12/4/2015	50,000,000.00	49,928,569.44	49,915,300.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.185	12/4/2015	50,000,000.00	49,928,569.44	49,915,300.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17	12/1/2015	20,000,000.00	19,974,027.78	19,966,440.00
		FHLD Total					220,000,000.00	219,701,305.56	219,629,240.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75	9/10/2015	25,000,000.00	25,016,536.76	25,238,125.00
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.125	6/28/2017	50,000,000.00	50,000,000.00	49,961,050.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.1	7/3/2017	50,000,000.00	50,000,000.00	50,411,100.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.125	7/5/2017	50,000,000.00	49,994,142.97	50,042,700.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15	7/12/2017	50,000,000.00	50,000,000.00	50,091,400.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.125	7/5/2017	50,000,000.00	50,000,000.00	50,043,900.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.125	7/3/2017	50,000,000.00	50,000,000.00	50,041,300.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.125	7/3/2017	50,000,000.00	50,000,000.00	50,041,300.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14	7/5/2017	50,000,000.00	50,000,000.00	50,043,300.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14	7/3/2017	50,000,000.00	50,000,000.00	50,041,900.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.125	7/5/2017	25,950,000.00	25,950,000.00	25,985,473.65
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.125	7/5/2017	50,000,000.00	50,000,000.00	50,079,150.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11	2/20/2018	25,000,000.00	25,000,000.00	25,008,650.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,800,799.14
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,044,800.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1	12/11/2017	50,000,000.00	50,000,000.00	50,044,800.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	24,994,435.93	25,022,400.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1	12/11/2017	25,000,000.00	25,000,000.00	25,022,400.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14	10/15/2018	10,175,000.00	10,175,000.00	10,151,098.93

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29	1/15/2019	50,000,000.00	50,000,000.00	50,086,450.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25	11/8/2018	14,320,000.00	14,320,000.00	14,322,720.80
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.3	1/3/2019	50,000,000.00	50,000,000.00	50,003,200.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35	4/16/2019	25,000,000.00	25,000,000.00	25,020,475.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35	4/24/2019	21,850,000.00	21,850,000.00	21,887,997.15
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.1	5/7/2018	25,000,000.00	25,000,000.00	24,882,350.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15	5/13/2019	26,470,000.00	26,470,000.00	26,203,288.28
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.4	5/8/2019	22,000,000.00	22,000,000.00	22,004,334.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05	4/25/2018	25,000,000.00	24,776,868.80	25,041,475.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05	4/30/2018	18,200,000.00	17,983,335.44	18,141,159.40
PSI	NTRD	FHLM	94737	FHLMC 1.8 (CALLABLE)	1.8	12/18/2018	25,000,000.00	25,000,000.00	25,055,100.00
PSI	NTRD	FHLM	94738	FHLMC 1.80 (CALLABLE)	1.8	12/19/2018	25,000,000.00	25,000,000.00	25,055,900.00
PSI	NTRD	FHLM	94741	FHLMC 1.75 (CALLABLE)	1.75	12/18/2018	25,000,000.00	24,990,498.36	25,053,025.00
PSI	NTRD	FHLM	94743	FHLMC 1.75 (CALLABLE)	1.75	12/18/2018	25,000,000.00	24,977,171.05	25,053,025.00
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	50,000,000.00	49,804,991.40	50,028,150.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03	11/28/2017	4,165,000.00	4,148,755.78	4,167,344.90
PSI	NTRD	FHLM	95903	FHLMC 1.00 (CALLABLE)	1	5/26/2017	25,000,000.00	24,990,673.52	25,015,550.00
PSI	NTRD	FHLM	96436	FHLMC 1.20 (CALLABLE)	1.2	8/18/2017	25,000,000.00	25,000,000.00	25,012,750.00
PSI	NTRD	FHLM	96451	FHLMC 1.20 (CALLABLE)	1.2	8/21/2017	20,000,000.00	20,000,000.00	20,007,740.00
PSI	NTRD	FHLM	96453	FHLMC 1.20 (CALLABLE)	1.2	8/21/2017	25,000,000.00	25,000,000.00	25,009,675.00
PSI	NTRD	FHLM	96632	FHLMC 2.04 (CALLABLE)	2.04	9/19/2019	25,000,000.00	25,000,000.00	25,065,425.00
PSI	NTRD	FHLM	96710	FHLMC 1.75 (CALLABLE)	1.75	12/26/2018	25,000,000.00	25,000,000.00	25,053,600.00
PSI	NTRD	FHLM	96711	FHLMC 1.25 (CALLABLE)	1.25	9/29/2017	25,000,000.00	25,000,000.00	25,033,950.00
PSI	NTRD	FHLM	96712	FHLMC 1.25 (CALLABLE)	1.25	9/29/2017	25,000,000.00	25,000,000.00	25,033,950.00
PSI	NTRD	FHLM	96713	FHLMC 1.25 (CALLABLE)	1.25	9/29/2017	25,000,000.00	25,000,000.00	25,033,950.00
PSI	NTRD	FHLM	96726	FHLMC 1.35 (CALLABLE)	1.35	12/29/2017	25,000,000.00	25,000,000.00	25,049,200.00
PSI	NTRD	FHLM	96756	FHLMC 1.30 (CALLABLE)	1.3	9/29/2017	25,000,000.00	25,000,000.00	25,048,450.00
PSI	NTRD	FHLM	96761	FHLMC 2.10 (CALLABLE)	2.1	9/26/2019	25,000,000.00	25,000,000.00	25,077,325.00
PSI	NTRD	FHLM	97376	FHLMC 1.50 (CALLABLE)	1.5	6/29/2018	25,000,000.00	25,000,000.00	25,047,100.00
PSI	NTRD	FHLM	97406	FHLMC 1.25 (CALLABLE)	1.25	12/5/2017	25,000,000.00	24,960,886.80	25,020,725.00
PSI	NTRD	FHLM	97407	FHLMC 1.30 (CALLABLE)	1.3	12/18/2017	25,000,000.00	25,000,000.00	25,035,000.00
PSI	NTRD	FHLM	97408	FHLMC 1.33 (CALLABLE)	1.33	12/18/2017	25,000,000.00	25,000,000.00	25,035,175.00
PSI	NTRD	FHLM	97409	FHLMC 1.35 (CALLABLE)	1.35	12/26/2017	25,000,000.00	25,000,000.00	25,038,475.00
PSI	NTRD	FHLM	97410	FHLMC 1.33 (CALLABLE)	1.33	12/26/2017	25,000,000.00	25,000,000.00	25,041,350.00

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PSI	NTRD	FHLM	97411	FHLMC 1.34 (CALLABLE)	1.34	12/18/2017	25,000,000.00	25,000,000.00	25,035,275.00
PSI	NTRD	FHLM	97425	FHLMC 1.35 (CALLABLE)	1.35	12/18/2017	25,000,000.00	25,000,000.00	25,034,200.00
PSI	NTRD	FHLM	97426	FHLMC 1.35 (CALLABLE)	1.35	12/20/2017	25,000,000.00	25,000,000.00	25,035,675.00
PSI	NTRD	FHLM	97446	FHLMC 1.375 (CALLABLE)	1.375	12/26/2017	25,000,000.00	25,000,000.00	25,043,450.00
PSI	NTRD	FHLM	97471	FHLMC 1.375 (CALLABLE)	1.375	12/26/2017	25,000,000.00	24,997,648.27	25,034,525.00
PSI	NTRD	FHLM	97522	FHLMC 1.40 (CALLABLE)	1.4	1/2/2018	25,000,000.00	25,000,000.00	25,035,050.00
PSI	NTRD	FHLM	97560	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97561	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97562	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97563	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97564	FHLMC 2.10 (CALLABLE)	2.1	1/7/2020	25,000,000.00	25,000,000.00	25,070,600.00
PSI	NTRD	FHLM	97565	FHLMC 2.10 (CALLABLE)	2.1	1/8/2020	25,000,000.00	25,000,000.00	25,071,950.00
PSI	NTRD	FHLM	97566	FHLMC 2.10 (CALLABLE)	2.1	1/9/2020	25,000,000.00	25,000,000.00	25,073,325.00
PSI	NTRD	FHLM	97597	FHLMC 2.15 (CALLABLE)	2.15	1/15/2020	25,000,000.00	25,000,000.00	25,089,200.00
PSI	NTRD	FHLM	97598	FHLMC 2.15 (CALLABLE)	2.15	1/16/2020	25,000,000.00	25,000,000.00	25,090,150.00
PSI	NTRD	FHLM	97599	FHLMC 2.15 (CALLABLE)	2.15	1/22/2020	25,000,000.00	25,000,000.00	25,098,475.00
PSI	NTRD	FHLM	97612	FHLMC 2.17 (CALLABLE)	2.17	1/15/2020	25,000,000.00	25,000,000.00	25,085,250.00
PSI	NTRD	FHLM	97613	FHLMC 2.17 (CALLABLE)	2.17	1/15/2020	25,000,000.00	25,000,000.00	25,085,250.00
PSI	NTRD	FHLM	97614	FHLMC 2.165 (CALLABLE)	2.165	1/22/2020	25,000,000.00	25,000,000.00	25,086,025.00
		FHLM Total					2,248,870,000.00	2,248,140,945.08	2,252,124,981.25
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17	10/30/2015	50,000,000.00	49,942,388.89	49,953,100.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17	10/30/2015	50,000,000.00	49,942,388.89	49,953,100.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17	11/5/2015	50,000,000.00	49,940,972.23	49,927,150.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17	11/5/2015	50,000,000.00	49,940,972.23	49,927,150.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.185	11/30/2015	50,000,000.00	49,929,340.28	49,920,550.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.185	11/30/2015	25,000,000.00	24,964,670.14	24,960,275.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.175	11/30/2015	50,000,000.00	49,933,159.72	49,920,550.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.175	11/30/2015	50,000,000.00	49,933,159.72	49,920,550.00
		FHLMD Total					375,000,000.00	374,527,052.10	374,482,425.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15	8/4/2015	25,000,000.00	25,000,000.00	25,245,600.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.875	9/9/2015	25,000,000.00	24,996,714.13	25,253,000.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.375	7/28/2015	25,000,000.00	25,077,792.35	25,271,450.00

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PSI	NTRD	FNMA	85094	FNMA 1.625	1.625	10/26/2015	35,000,000.00	35,034,101.70	35,364,875.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.625	11/12/2015	25,000,000.00	24,987,361.49	25,271,600.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,182,233.92	50,783,550.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,169,761.64	50,783,550.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	53,176,213.11	54,122,650.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	53,176,213.11	54,122,650.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,126,562.50	50,783,550.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,144,828.34	50,783,550.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,195,777.37	50,675,050.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,354,404.63	50,783,550.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,177,202.31	25,391,775.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,312,143.06	50,783,550.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,312,143.06	50,783,550.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,195,777.37	50,675,050.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1	10/11/2017	30,000,000.00	30,000,000.00	29,843,310.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1	11/28/2017	14,850,000.00	14,849,208.58	14,858,360.55
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,796,804.88	14,785,821.60
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1	9/27/2017	50,000,000.00	50,064,516.72	50,057,650.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1	9/27/2017	12,565,000.00	12,581,213.05	12,579,487.45
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,985,700.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	49,865,600.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	50,000,000.00	49,865,600.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1	12/12/2017	50,000,000.00	49,990,253.29	49,865,600.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,976,450.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1	12/12/2017	39,575,000.00	39,575,000.00	39,468,622.40
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25	11/19/2018	22,650,000.00	22,650,000.00	22,600,396.50
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,814,250.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,886,740.76	20,817,988.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,979,150.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,019,550.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,874,200.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,876,100.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,861,600.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,874,200.00

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PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,962,260.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1	11/15/2017	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,048,850.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,594,145.68	36,230,523.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,938,850.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,938,850.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,964,125.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	25,000,000.00	25,000,000.00	24,994,225.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,973,634.27	24,926,650.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45	6/3/2019	12,975,000.00	12,882,321.43	12,972,002.78
PSI	NTRD	FNMA	94065	FNMA 1.50 (CALLABLE)	1.5	5/25/2018	25,000,000.00	24,690,657.74	25,019,475.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,398,532.06	49,552,500.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,034,307.49	30,127,920.00
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15	2/28/2018	23,265,000.00	23,166,195.18	23,263,371.45
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,647,297.63	24,886,900.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25	6/20/2018	43,059,000.00	42,784,554.10	43,092,327.67
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05	1/30/2018	46,500,000.00	46,202,782.18	46,534,131.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,991,400.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,991,400.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,991,400.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.125	5/25/2018	29,855,000.00	29,644,013.00	29,872,853.29
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,687,744.01	50,991,400.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2	8/27/2019	25,000,000.00	25,000,000.00	25,249,875.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05	9/24/2019	25,000,000.00	25,000,000.00	25,273,025.00
PSI	NTRD	FNMA	97642	FNMA 2.03 (CALLABLE)	2.03	12/30/2019	25,000,000.00	25,000,000.00	25,145,825.00
		FNMA Total					2,352,994,000.00	2,358,719,152.14	2,371,723,076.09
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.7	11/14/2017	50,000,000.00	50,000,000.00	49,638,000.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,638,000.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FR	0.3546	6/25/2015	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FR	0.3546	6/25/2015	50,000,000.00	50,000,000.00	50,030,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	100,060,000.00

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PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FR	0.4061	4/27/2015	50,000,000.00	50,000,771.22	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.4066	4/18/2016	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					100,000,000.00	100,000,771.22	99,950,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,572,950.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65	11/14/2017	50,000,000.00	50,000,000.00	49,571,600.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,439,300.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65	12/18/2017	50,000,000.00	50,000,000.00	49,524,200.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,523,800.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,523,800.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,410,850.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,518,450.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,525,050.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85	1/14/2019	50,000,000.00	50,000,000.00	49,593,650.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,606,650.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,591,850.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,591,700.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,606,650.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,628,850.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,774,575.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,730,825.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,634,625.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,634,625.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,670,897.50
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,670,897.50
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,634,625.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,625,000.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,615,825.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,403,000.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,701,500.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,701,500.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,518,200.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35	7/11/2019	25,000,000.00	25,000,000.00	25,008,325.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35	7/17/2019	25,000,000.00	25,000,000.00	25,006,575.00

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PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25	12/12/2018	25,000,000.00	25,000,000.00	25,031,775.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25	12/13/2018	25,000,000.00	25,000,000.00	25,032,575.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,037,475.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25	12/19/2018	25,000,000.00	25,000,000.00	25,037,975.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,035,750.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25	12/17/2018	25,000,000.00	25,000,000.00	25,035,750.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25	12/18/2018	25,000,000.00	24,996,199.34	25,036,525.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25	1/15/2019	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25	1/15/2019	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25	1/15/2019	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25	1/7/2019	25,000,000.00	25,000,000.00	25,224,425.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.5	5/7/2019	25,000,000.00	25,000,000.00	30,101,975.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	2	5/13/2019	25,000,000.00	25,000,000.00	25,019,075.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	2.625	5/15/2019	25,000,000.00	25,000,000.00	25,023,225.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.5	5/7/2019	25,000,000.00	25,000,000.00	30,101,975.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	3	5/22/2019	25,000,000.00	25,000,000.00	25,040,600.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	2	5/22/2019	25,000,000.00	24,989,408.29	25,034,625.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	2.05	8/20/2019	25,000,000.00	25,000,000.00	25,038,075.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	2.5	8/28/2019	25,000,000.00	25,000,000.00	25,053,300.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	3	10/2/2019	25,000,000.00	25,000,000.00	25,091,875.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	3.05	9/26/2019	25,000,000.00	25,000,000.00	24,655,750.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	3	10/9/2019	25,000,000.00	25,000,000.00	25,092,200.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	6.25	12/30/2019	25,000,000.00	25,000,000.00	25,214,725.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	7.25	12/23/2019	25,000,000.00	25,000,000.00	25,238,800.00
PSI	NTRD	MCPN	97683	FHLB 1.50 (CALLABLE)	1.5	1/30/2020	25,000,000.00	25,000,000.00	25,051,450.00
		MCPN Total					1,800,000,000.00	1,799,985,607.63	1,799,908,970.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.625	6/5/2017	50,000,000.00	49,997,735.49	49,718,000.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.85	9/27/2017	8,380,000.00	8,380,000.00	8,384,265.42
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.875	12/11/2017	50,000,000.00	50,000,000.00	50,035,000.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.8	12/13/2017	50,000,000.00	50,000,000.00	49,973,900.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85	12/18/2017	50,000,000.00	50,000,000.00	50,018,500.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.9	12/13/2017	50,000,000.00	50,000,000.00	50,039,550.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.8	12/13/2017	50,000,000.00	50,000,000.00	50,035,600.00

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PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1	11/15/2018	25,000,000.00	25,000,000.00	25,007,700.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1	11/15/2018	14,000,000.00	14,000,000.00	14,004,312.00
PSI	NTRD	MCSA	94740	FHLMC 1.375 (CALLABLE)	1.375	12/17/2018	25,000,000.00	25,000,000.00	25,039,725.00
PSI	NTRD	MCSA	96449	FHLMC 1.50 (CALLABLE)	1.5	8/20/2019	25,000,000.00	25,000,000.00	25,018,275.00
PSI	NTRD	MCSA	96450	FHLMC 1.50 (CALLABLE)	1.5	8/21/2019	25,000,000.00	25,000,000.00	25,018,775.00
PSI	NTRD	MCSA	96479	FHLMC 1.50 (CALLABLE)	1.5	8/28/2019	25,000,000.00	25,000,000.00	25,026,075.00
PSI	NTRD	MCSA	96499	FHLB 7.00 (CALLABLE)	2.5	8/28/2019	25,000,000.00	25,000,000.00	25,045,250.00
PSI	NTRD	MCSA	96528	FHLMC 1.50 (CALLABLE)	1.5	8/21/2019	8,500,000.00	8,500,000.00	8,506,383.50
PSI	NTRD	MCSA	96619	FHLMC 1.50 (CALLABLE)	1.5	9/4/2019	25,000,000.00	25,000,000.00	25,029,050.00
PSI	NTRD	MCSA	96648	FHLMC 1.55 (CALLABLE)	1.55	9/16/2019	25,000,000.00	25,000,000.00	25,044,275.00
PSI	NTRD	MCSA	96680	FHLMC 1.50 (CALLABLE)	1.5	9/26/2019	25,000,000.00	25,000,000.00	25,052,375.00
PSI	NTRD	MCSA	97392	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,051,675.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.5	12/18/2019	25,000,000.00	25,000,000.00	25,042,675.00
PSI	NTRD	MCSA	97492	FHLMC 1.50 (CALLABLE)	1.5	12/30/2019	25,000,000.00	25,000,000.00	25,051,175.00
PSI	NTRD	MCSA	97521	FHLB 1.55 (CALLABLE)	1.55	12/30/2019	25,000,000.00	25,000,000.00	25,049,575.00
PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.5	12/27/2019	25,000,000.00	25,000,000.00	25,088,575.00
PSI	NTRD	MCSA	97572	FHLMC 1.75 (CALLABLE)	1.75	1/15/2020	25,000,000.00	25,000,000.00	25,070,875.00
		MCSA Total					705,880,000.00	705,877,735.49	706,351,560.92
PSI	NTRD	NCD1	97360	WELLS FARGO BANK NA CD	0.23	6/3/2015	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	NCD1	97365	WELLS FARGO BANK NA CD	0.23	6/3/2015	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	NCD1	97487	WELLS FARGO BANK NA CD	0.17	3/2/2015	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	NCD1	97531	WELLS FARGO BANK NA CD	0.18	3/16/2015	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	NCD1	97542	WELLS FARGO BANK NA CD	0.18	3/17/2015	50,000,000.00	50,000,000.00	50,004,450.00
PSI	NTRD	NCD1	97762	MUFG UNION BANK NA CD	0.17	3/20/2015	50,000,000.00	50,000,000.00	49,997,250.00
PSI	NTRD	NCD1	97822	MUFG UNION BANK NA CD	0.17	3/26/2015	50,000,000.00	50,000,000.00	49,996,900.00
PSI	NTRD	NCD1	97823	MUFG UNION BANK NA CD	0.17	3/27/2015	50,000,000.00	50,000,000.00	49,996,850.00
PSI	NTRD	NCD1	97824	MUFG UNION BANK NA CD	0.18	4/1/2015	50,000,000.00	50,000,000.00	49,994,050.00
PSI	NTRD	NCD1	97825	MUFG UNION BANK NA CD	0.18	4/3/2015	50,000,000.00	50,000,000.00	49,993,850.00
PSI	NTRD	NCD1	98014	MUFG UNION BANK NA CD	0.14	4/20/2015	50,000,000.00	50,000,000.00	49,997,875.00
		NCD1 Total					550,000,000.00	550,000,000.00	549,991,525.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.375	11/30/2015	50,000,000.00	49,749,866.19	50,492,200.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.375	11/30/2015	50,000,000.00	49,743,361.53	50,492,200.00

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		NOTE Total					100,000,000.00	99,493,227.72	100,984,400.00
PSI	NTRD	TBIL	95554	UST BILL	0.12	3/5/2015	50,000,000.00	49,999,333.33	49,999,700.00
PSI	NTRD	TBIL	95555	UST BILL	0.123	3/5/2015	50,000,000.00	49,999,316.67	49,999,700.00
PSI	NTRD	TBIL	97439	UST BILL	0.1425	11/12/2015	50,000,000.00	49,949,333.34	49,958,750.00
PSI	NTRD	TBIL	97440	UST BILL	0.1425	11/12/2015	50,000,000.00	49,949,333.34	49,958,750.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/2015	50,000,000.00	49,949,777.78	49,958,750.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/2015	50,000,000.00	49,949,777.78	49,958,750.00
PSI	NTRD	TBIL	97449	UST BILL	0.1575	11/12/2015	50,000,000.00	49,944,000.00	49,958,750.00
PSI	NTRD	TBIL	97450	UST BILL	0.1575	11/12/2015	50,000,000.00	49,944,000.00	49,958,750.00
PSI	NTRD	TBIL	97451	UST BILL	0.1575	11/12/2015	50,000,000.00	49,944,000.00	49,958,750.00
PSI	NTRD	TBIL	97468	UST BILL	0.2175	12/10/2015	50,000,000.00	49,914,208.34	49,942,750.00
PSI	NTRD	TBIL	97469	UST BILL	0.2175	12/10/2015	50,000,000.00	49,914,208.34	49,942,750.00
		TBIL Total					550,000,000.00	549,457,288.92	549,596,150.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28	3/26/2015	50,000,000.00	50,000,173.13	50,009,900.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28	3/26/2015	25,000,000.00	25,000,086.56	25,004,950.00
PSI	NTRD	YANK1	96862	WEST PAC BANKING CORP NY C	0.26	6/30/2015	50,000,000.00	50,000,838.63	50,004,100.00
PSI	NTRD	YANK1	97264	NORDEA BANK FINLAND PLC NY	0.2	4/20/2015	50,000,000.00	50,000,693.90	50,003,300.00
PSI	NTRD	YANK1	97267	UBS AG STAMFORD CT CD	0.2	4/20/2015	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	97293	NORDEA BANK FINLAND PLC NY	0.205	4/20/2015	50,000,000.00	50,000,000.00	50,003,850.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.3	11/24/2015	50,000,000.00	50,000,000.00	49,983,400.00
PSI	NTRD	YANK1	97320	NORDEA BANK FINLAND PLC NY	0.15	3/2/2015	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97324	SVENSKA HANDELSBANKEN NY C	0.17	3/2/2015	50,000,000.00	50,000,013.88	49,999,550.00
PSI	NTRD	YANK1	97402	SVENSKA HANDELSBANKEN NY C	0.17	3/5/2015	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42	12/18/2015	50,000,000.00	50,004,038.35	50,013,250.00
PSI	NTRD	YANK1	97515	SVENSKA HANDELSBANKEN NY C	0.175	3/13/2015	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	97588	SVENSKA HANDELSBANKEN NY C	0.2	3/23/2015	50,000,000.00	50,000,152.70	50,001,400.00
PSI	NTRD	YANK1	97589	DNB BANK ASA NY CD	0.15	3/24/2015	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39	12/18/2015	50,000,000.00	50,000,000.00	50,004,400.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39	12/18/2015	25,000,000.00	25,000,000.00	25,002,200.00
PSI	NTRD	YANK1	97595	AU & NZ BANKING GRP NY CD	0.175	6/30/2015	50,000,000.00	50,000,000.00	49,994,750.00
PSI	NTRD	YANK1	97596	AU & NZ BANKING GRP NY CD	0.175	6/30/2015	50,000,000.00	50,000,000.00	49,994,750.00
PSI	NTRD	YANK1	97600	DNB BANK ASA NY CD	0.15	3/25/2015	50,000,000.00	50,000,000.00	50,000,750.00

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PSI	NTRD	YANK1	97609	RABOBANK NEDERLAND NV NY C	0.265	6/30/2015	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97610	RABOBANK NEDERLAND NV NY C	0.265	6/30/2015	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97631	NORDEA BANK FINLAND PLC NY	0.15	3/30/2015	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97634	DNB BANK ASA NY CD	0.15	3/30/2015	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97635	DNB BANK ASA NY CD	0.15	3/31/2015	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97643	SVENSKA HANDELSBANKEN NY C	0.195	3/31/2015	50,000,000.00	50,000,416.47	50,001,200.00
PSI	NTRD	YANK1	97649	SVENSKA HANDELSBANKEN NY C	0.195	3/30/2015	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	97679	TORONTO DOMINION NY CD	0.15	4/20/2015	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	97709	CREDIT SUISSE NY CD	0.18	3/13/2015	50,000,000.00	50,000,000.00	49,998,250.00
PSI	NTRD	YANK1	97747	UBS AG STAMFORD CT CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97752	CANADIAN IMP. BK OF COM NY	0.13	3/18/2015	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	97761	TORONTO DOMINION BANK NY C	0.145	3/20/2015	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	97768	TORONTO DOMINION BANK NY C	0.155	3/25/2015	50,000,000.00	50,000,000.00	49,995,850.00
PSI	NTRD	YANK1	97777	BARCLAYS BANK PLC NY CD	0.21	5/1/2015	50,000,000.00	50,000,000.00	49,994,900.00
PSI	NTRD	YANK1	97780	TORONTO DOMINION BANK NY C	0.155	3/23/2015	50,000,000.00	50,000,000.00	49,996,000.00
PSI	NTRD	YANK1	97785	TORONTO-DOMINION BANK NY	0.165	3/25/2015	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	97810	TORONTO DOMINION BANK NY C	0.15	4/7/2015	50,000,000.00	50,000,000.00	49,990,700.00
PSI	NTRD	YANK1	97812	NORDEA BK FINLAND PLC NY C	0.165	5/20/2015	50,000,000.00	50,000,000.00	49,982,400.00
PSI	NTRD	YANK1	97813	UBS AG STAMFORD CT CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97814	UBS AG STAMFORD CT CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97815	CANADIAN IMP. BK OF COM NY	0.14	3/30/2015	50,000,000.00	50,000,402.69	49,999,150.00
PSI	NTRD	YANK1	97816	CANADIAN IMP. BK OF COM NY	0.14	4/1/2015	50,000,000.00	50,000,430.46	49,997,450.00
PSI	NTRD	YANK1	97817	BANK OF NOVA SCOTIA HOUSTO	0.2	6/30/2015	25,000,000.00	25,000,000.00	24,998,950.00
PSI	NTRD	YANK1	97828	BARCLAYS BANK PLC NY CD	0.34	6/30/2015	50,000,000.00	50,000,000.00	50,012,550.00
PSI	NTRD	YANK1	97829	BNP PARIBAS SF CD	0.15	3/10/2015	50,000,000.00	50,000,000.00	49,998,350.00
PSI	NTRD	YANK1	97831	UBS AG STAMFORD CT CD	0.16	3/31/2015	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	97834	DNB BANK ASA NY CD	0.16	4/10/2015	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	YANK1	97841	BARCLAYS BANK PLC NY CD	0.34	6/30/2015	50,000,000.00	50,000,000.00	50,008,520.00
PSI	NTRD	YANK1	97867	SVENSKA HANDELSBANKEN NY C	0.185	5/20/2015	50,000,000.00	50,000,555.26	49,998,290.00
PSI	NTRD	YANK1	97873	SOCIETE GENERALE NY CD	0.24	6/30/2015	50,000,000.00	50,001,679.01	49,993,165.00
PSI	NTRD	YANK1	97874	SOCIETE GENERALE NY CD	0.24	6/30/2015	50,000,000.00	50,001,679.01	49,993,165.00
PSI	NTRD	YANK1	97879	LLOYDS TSB BANK PLC NY CD	0.16	4/3/2015	50,000,000.00	50,000,000.00	49,998,055.00
PSI	NTRD	YANK1	97884	BNP PARIBAS SF CD	0.18	4/6/2015	50,000,000.00	50,000,000.00	49,998,945.00
PSI	NTRD	YANK1	97890	BNP PARIBAS SF CD	0.18	4/3/2015	50,000,000.00	50,000,000.00	49,999,025.00

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PSI	NTRD	YANK1	97921	LLOYDS TSB BANK PLC NY CD	0.19	4/20/2015	50,000,000.00	50,000,000.00	49,999,275.00
PSI	NTRD	YANK1	97957	SVENSKA HANDELSBANKEN NY C	0.175	5/20/2015	50,000,000.00	50,000,000.00	49,997,155.00
PSI	NTRD	YANK1	97961	SOCIETE GENERALE NY CD	0.22	5/20/2015	50,000,000.00	50,001,110.53	49,997,720.00
PSI	NTRD	YANK1	97983	BNP PARIBAS SF CD`	0.15	4/3/2015	50,000,000.00	50,000,000.00	49,997,570.00
PSI	NTRD	YANK1	98011	BNP PARIBAS SF CD	0.14	3/30/2015	50,000,000.00	50,000,000.00	49,999,583.00
PSI	NTRD	YANK1	98012	CREDIT SUISSE NY CD	0.17	4/20/2015	50,000,000.00	50,000,000.00	49,999,999.50
PSI	NTRD	YANK1	98013	CREDIT SUISSE NY CD	0.18	4/30/2015	50,000,000.00	50,000,000.00	49,998,306.00
PSI	NTRD	YANK1	98015	SVENSKA HANDELSBANKEN NY C	0.175	5/29/2015	50,000,000.00	50,000,000.00	49,990,630.50
PSI	NTRD	YANK1	98028	DNB BANK ASA NY CD	0.18	5/29/2015	50,000,000.00	50,000,000.00	49,991,255.00
PSI	NTRD	YANK1	98029	SOCIETE GENERALE NY CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	50,000,860.00
		YANK1 Total					3,075,000,000.00	3,075,012,270.58	3,074,938,819.00
	NTRD Total						23,998,134,000.00	23,996,859,185.82	24,019,095,225.43
				NTRD Historical Cost				**24,009,957,079.43**	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25	5/15/2016	85,000.00	85,260.56	92,583.62
		BOND Total					85,000.00	85,260.56	92,583.62
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,260.56	92,583.62
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99	2/4/2028	10,000,000.00	10,000,000.00	9,977,990.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.4	6/8/2028	1,200,000.00	1,200,000.00	1,210,809.60
		FFCB Total					11,200,000.00	11,200,000.00	11,188,799.60
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24	6/14/2027	818,225.81	817,220.28	818,343.63
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	8/2/2027	8,000,000.00	8,000,000.00	7,915,224.00
		FHLB Total					8,818,225.81	8,817,220.28	8,733,567.63
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3	5/30/2028	1,500,000.00	1,494,038.47	1,488,235.50
		FHLM Total					1,500,000.00	1,494,038.47	1,488,235.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3	11/28/2025	6,000,000.00	5,995,310.63	5,972,328.00
		FNMA Total					6,000,000.00	5,995,310.63	5,972,328.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.5	2/22/2028	3,000,000.00	3,000,000.00	3,002,847.00
		MCSA Total					3,000,000.00	3,000,000.00	3,002,847.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						30,518,225.81	30,506,569.38	30,385,777.73
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,927.60	129,394.72
		FFCB Total					130,000.00	129,927.60	129,394.72
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	475,162.72
		FHLM Total					476,000.00	476,000.00	475,162.72
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.125	3/20/2018	1,573,000.00	1,572,711.85	1,573,814.81
		FNMA Total					1,573,000.00	1,572,711.85	1,573,814.81

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SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.6	12/11/2017	107,000.00	107,000.00	107,036.17
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.7	12/14/2017	800,000.00	800,000.00	800,413.60
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.7	12/28/2017	188,000.00	188,000.00	188,148.52
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65	5/29/2018	200,000.00	200,000.00	200,074.00
SPI	SANIT	MCSA	95445	FHLMC 1.55 (CALLABLE)	1.55	3/27/2019	489,000.00	489,000.00	489,949.64
SPI	SANIT	MCSA	95523	FNMA 1.50 (CALLABLE)	1.5	4/17/2019	226,000.00	226,000.00	226,644.78
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.4	6/18/2019	1,057,000.00	1,057,000.00	1,058,773.65
SPI	SANIT	MCSA	97903	FHLMC 1.50 (CALLABLE)	1.5	2/27/2020	50,000,000.00	50,000,000.00	49,927,000.00
SPI	SANIT	MCSA	97904	FHLMC 1.50 (CALLABLE)	1.5	2/27/2020	42,260,000.00	42,260,000.00	42,198,300.40
		MCSA Total					95,327,000.00	95,327,000.00	95,196,340.76
	SANIT - SANITATION DISTRICT Total						97,506,000.00	97,505,639.45	97,374,713.01
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2015	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2015	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2015	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2015	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2015	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2015	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2015	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2015	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2015	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2015	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2015	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2015	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2015	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2015	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2015	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2015	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2015	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2015	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2015	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2015	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2015	8,000,000.00	8,000,000.00	8,000,000.00

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SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2015	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2015	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2015	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2015	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2015	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2015	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2015	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2015	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2015	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2015	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2015	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2015	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2015	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2015	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2015	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2015	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2015	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2015	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2015	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2015	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2015	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2015	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2015	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2015	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2015	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2015	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2015	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2015	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2015	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2015	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2015	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2015	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2015	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2015	47,004.27	47,004.27	47,004.27

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2015	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2015	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2015	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2015	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2015	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2015	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2015	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2015	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2015	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2015	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2015	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2015	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2015	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2015	25,014.27	25,014.27	25,014.27
		CTDQ Total					39,063,831.33	39,063,831.33	39,063,831.33
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,063,831.33	39,063,831.33	39,063,831.33
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,089,600.00
		FFCB Total					10,000,000.00	10,000,000.00	10,089,600.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,089,600.00
SPI	SCP66	FHLB	97538	FHLB 1.30 (CALLABLE)	1.3	12/26/2017	10,000,000.00	10,000,000.00	10,016,140.00
		FHLB Total					10,000,000.00	10,000,000.00	10,016,140.00
	SCP66 - SCAQMD-CMP SPE REV FUND Total						10,000,000.00	10,000,000.00	10,016,140.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07	9/12/2016	10,000,000.00	10,000,000.00	10,089,600.00
		FFCB Total					10,000,000.00	10,000,000.00	10,089,600.00
	SCP6F - MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,089,600.00
SPI	SCP6U	FHLM	97535	FHLMC 1.35 (CALLABLE)	1.35	12/26/2017	5,000,000.00	5,000,000.00	5,007,695.00
		FHLM Total					5,000,000.00	5,000,000.00	5,007,695.00
	SCP6U - FUND 58 MITIGATION FEE Total						5,000,000.00	5,000,000.00	5,007,695.00
SPI	SCP88	FHLM	97536	FHLMC 1.30 (CALLABLE)	1.3	12/26/2017	5,000,000.00	4,999,527.93	5,006,310.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLM Total					5,000,000.00	4,999,527.93	5,006,310.00
	SCP88 - SC-BP ARCO SETTLE PROJECT FUND Total						5,000,000.00	4,999,527.93	5,006,310.00
SPI	SCU5F	FHLB	97537	FHLB 1.30 (CALLABLE)	1.3	12/26/2017	10,000,000.00	10,000,000.00	10,016,140.00
		FHLB Total					10,000,000.00	10,000,000.00	10,016,140.00
	SCU5F - CLEAN FUEL PROGRAM FUND Total						10,000,000.00	10,000,000.00	10,016,140.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						89,063,831.33	89,063,359.26	89,289,316.33
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2015	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2015	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2015	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2015	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2015	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2015	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2015	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2015	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2015	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2015	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2015	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2015	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2015	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2015	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2015	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2015	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2015	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2015	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2015	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2015	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2015	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2015	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2015	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2015	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2015	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2015	161,848.34	161,848.34	161,848.34

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2015	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2015	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2015	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2015	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2015	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2015	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2015	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2015	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2015	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2015	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2015	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2015	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2015	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2015	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2015	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2015	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2015	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2015	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2015	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2015	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2015	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2015	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2015	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2015	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2015	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2015	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2015	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2015	6,512.88	6,512.88	6,512.88
		CTDQ Total					3,170,921.62	3,170,921.62	3,170,921.62
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						3,170,921.62	3,170,921.62	3,170,921.62
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2015	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2015	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2015	12,156.78	12,156.78	12,156.78

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2015	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2015	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2015	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2015	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2015	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2015	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2015	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2015	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2015	24.54	24.54	24.54
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,326.09	38,326.09	38,326.09
				SPI Total			**225,192,304.85**	**225,180,076.36**	**225,161,638.40**
				SPI Historical Total				**225,182,166.24**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2015
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	739,247.32
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	2,729,671.38
12/21/11	LAC-CAL 2011 SERIES A	5,441.50
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$3,474,360.20

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	15,702,956.20
03/21/12	DISNEY PROJECT, 2012	4,190,347.71
12/02/02	MASTER REFUNDING 2002B	1,785,056.45
03/02/05	MASTER REFUNDING 2005A	17,917,845.52
12/13/06	MASTER REFUNDING 2006 A & B	32,080,859.92
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	155,678,031.80
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	52,061,288.60
04/09/13	COMMERCIAL PAPER 2013	8,257,021.90
06/26/14	COMMERCIAL PAPER 2014	1,006,255.80
01/05/06	CALABASAS LANDFILL 2005	2,387,605.48
	U.S. BANK - TRUSTEE TOTAL	$291,067,269.38

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	62,529,058.88
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$62,529,058.88

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 02/28/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
92575	COCA COLA COMPANY FRN	0.21	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR+65bp
91175	NORDEA BANK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,028,711.42	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**75,000,000.00**	**75,028,711.42**	
CNFM						
97132	ROYAL BANK OF CANCADA NY FRN	0.21	05/06/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97133	ROYAL BANK OF CANCADA NY FRN	0.21	05/06/15	20,000,000.00	20,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97348	ROYAL BANK OF CANCADA NY FRN	0.26	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**120,000,000.00**	**120,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.55	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
93072	WESTPAC BANKING CORP NY FRCD	0.41	04/27/15	50,000,000.00	50,000,771.22	Cpn rate=Qtrly US$LIBOR+15bp.
95815	WESTPAC BANKING CORP NY FRCD	0.41	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**100,000,000.00**	**100,000,771.22**	
	CORPORATE AND AGENCY ISSUED TOTAL			**470,000,000.00**	**470,029,482.64**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 02/28/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
BAN						
96106	LACCAL BANS	0.61	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
96776	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
97467	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**27,000,000.00**	**27,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**27,000,000.00**	**27,000,000.00**	
NTRD - PSI NON-TRADING Total				**497,000,000.00**	**497,029,482.64**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 2/28/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.607%
96776	LACCAL	09/12/14	10,000,000.00	0.607%
97467	LACCAL	12/10/14	10,000,000.00	0.607%
			$ 27,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of February 28, 2015
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	3,825,013,041.80	66.66 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	7,893,842,832.62	24.43 DAYS	0.00	0.00 DAYS
GOVERNMENTS	648,950,516.64	225.24 DAYS	0.00	0.00 DAYS
AGENCIES	11,272,056,833.34	1,111.47 DAYS	0.00	0.00 DAYS
MUNICIPALS	27,000,000.00	758.37 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	329,995,961.42	467.39 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	414.10 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$23,996,859,185.82	554.13 DAYS	$0.00	0.00 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of February 28, 2015

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	03/01/15 - 03/30/15	$6,479,564,000.00	27.00	27.00	$6,479,319,374.14	27.00	27.00
31 to 60 Days	03/31/15 - 04/29/15	$4,056,287,000.00	16.90	43.90	$4,055,736,547.15	16.90	43.90
61 to 90 Days	04/30/15 - 05/29/15	$588,000,000.00	2.45	46.35	$587,963,772.74	2.45	46.35
91 to 120 Days	05/30/15 - 06/28/15	$219,045,000.00	0.91	47.27	$219,079,158.20	0.91	47.26
121 to 180 Days	06/29/15 - 08/27/15	$575,000,000.00	2.40	49.66	$575,162,340.80	2.40	49.66
181 to 270 Days	08/28/15 - 11/25/15	$866,400,000.00	3.61	53.27	$865,871,425.42	3.61	53.27
271 to 365 Days	11/26/15 - 02/28/16	$1,195,000,000.00	4.98	58.25	$1,193,684,526.52	4.97	58.24
1 to 1.5 YEARS	02/29/16 - 08/28/16	$57,000,000.00	0.24	58.49	$57,000,000.00	0.24	58.48
1.5 to 2 YEARS	08/29/16 - 02/27/17	$694,895,000.00	2.90	61.38	$703,365,653.90	2.93	61.41
2 to 3 YEARS	02/28/17 - 02/28/18	$3,307,050,000.00	13.78	75.17	$3,305,737,452.79	13.78	75.19
3 to 4 YEARS	02/28/18 - 02/28/19	$3,607,428,000.00	15.03	90.20	$3,603,012,584.59	15.01	90.20
4 to 5 YEARS	02/28/19 - 02/28/20	$2,352,465,000.00	9.80	100.00	$2,350,926,349.57	9.80	100.00
Portfolio Total:		**$23,998,134,000.00**			**$23,996,859,185.82**		
GF							
5 to 10 YEARS	02/28/20 - 02/28/25	$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							
1 to 1.5 YEARS	02/29/16 - 08/28/16	$85,000.00	100.00	100.00	$85,260.56	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,260.56**		
PHHPA							
10 + YEARS	02/28/25 - 02/28/65	$30,518,225.81	100.00	100.00	$30,506,569.38	100.00	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,569.38**		
SANIT							
2 to 3 YEARS	02/28/17 - 02/28/18	$1,225,000.00	1.26	1.26	$1,224,927.60	1.26	1.26
3 to 4 YEARS	02/28/18 - 02/28/19	$2,249,000.00	2.30	3.56	$2,248,711.85	2.30	3.56
4 to 5 YEARS	02/28/19 - 02/28/20	$94,032,000.00	96.44	100.00	$94,032,000.00	96.44	100.00
Portfolio Total:		**$97,506,000.00**			**$97,505,639.45**		

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of February 28, 2015

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	11/26/15 - 02/28/16	$39,063,831.33	100.00	100.00	$39,063,831.33	100.00	100.00
Portfolio Total:		**$39,063,831.33**			**$39,063,831.33**		
SCP61							
1.5 to 2 YEARS	08/29/16 - 02/27/17	$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	02/28/17 - 02/28/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
1.5 to 2 YEARS	08/29/16 - 02/27/17	$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**		
SCP6U							
2 to 3 YEARS	02/28/17 - 02/28/18	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCP88							
2 to 3 YEARS	02/28/17 - 02/28/18	$5,000,000.00	100.00	100.00	$4,999,527.93	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$4,999,527.93**		
SCU5F							
2 to 3 YEARS	02/28/17 - 02/28/18	$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	11/26/15 - 02/28/16	$3,170,921.62	100.00	100.00	$3,170,921.62	100.00	100.00
Portfolio Total:		**$3,170,921.62**			**$3,170,921.62**		

Los Angeles County Treasurer

Inventory Report - Totals Section

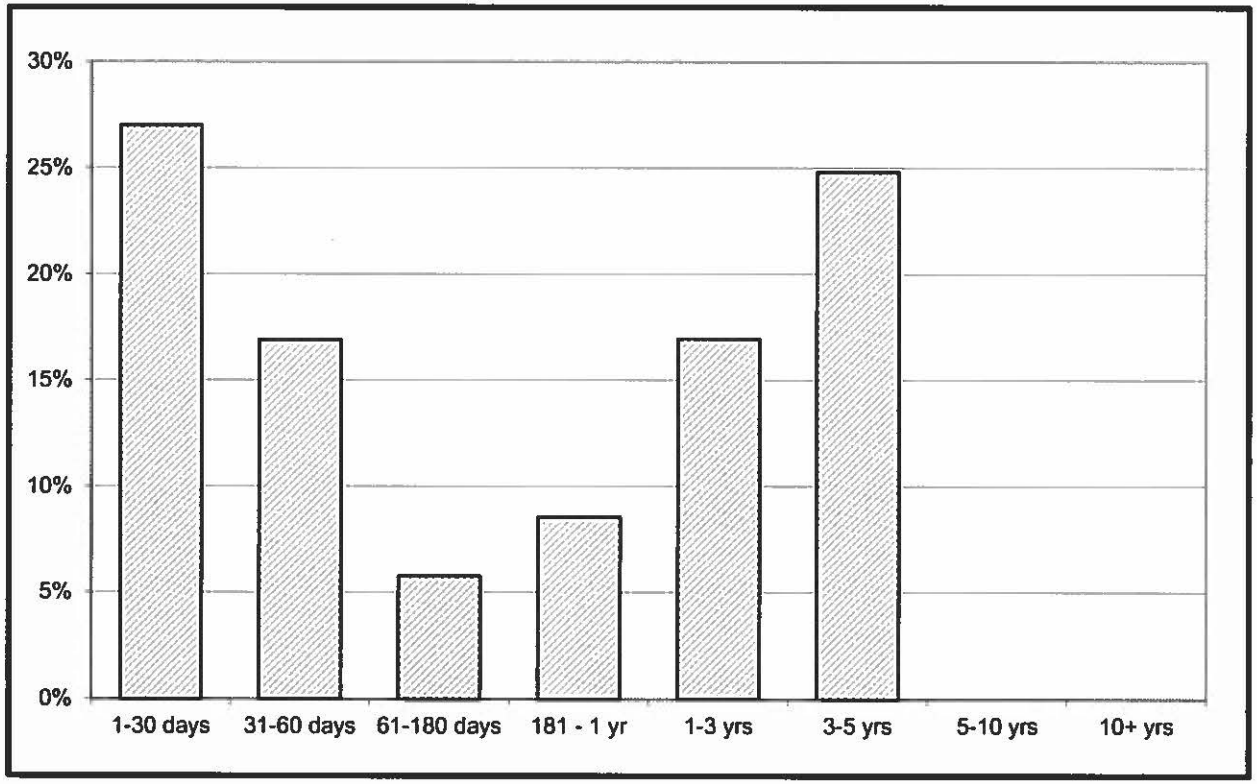
Maturity Range Grouping

As of February 28, 2015

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
WASIA							
271 to 365 Days	11/26/15 - 02/28/16	$38,326.09	100.00	100.00	$38,326.09	100.00	100.00
271 to 365 Days		**$38,326.09**			**$38,326.09**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF FEBRUARY 2015
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	6,479,319	27.00%
31 - 60 days		4,055,737	16.90%
61 - 180 days		1,382,205	5.76%
181 - 1 yr		2,059,556	8.58%
1 - 3 yrs		4,066,103	16.95%
3 - 5 yrs		5,953,939	24.81%
5 - 10 yrs		-	0.00%
10+ yrs		-	0.00%
	$	23,996,859	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 2/28/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,170,921.62
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,063,831.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,326.09
	LAIF TOTAL	$42,273,079.04

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of January 2015 with January 2014
(DOLLARS IN THOUSANDS)

	January 2015	January 2014	Change
Average Daily Portfolio ($)	58,272,038	54,485,102	+3,786,936
Accrued Earnings ($)	12,961	11,304	+1,657
Effective Yield (%)	0.262	0.244	+0.018
Average Life-Month End (In Days)	198	221	-23
Total Security Transactions			
Amount ($)	20,585,172	19,922,033	+663,139
Number	418	399	+19
Total Time Deposit Transactions			
Amount ($)	3,541,500	3,651,800	-110,300
Number	119	127	-8
Average Workday Investment Activity ($)	1,206,334	1,122,563	+83,771
Prescribed Demand Account Balances For Services ($)	2,139,508	2,159,368	-19,860

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

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

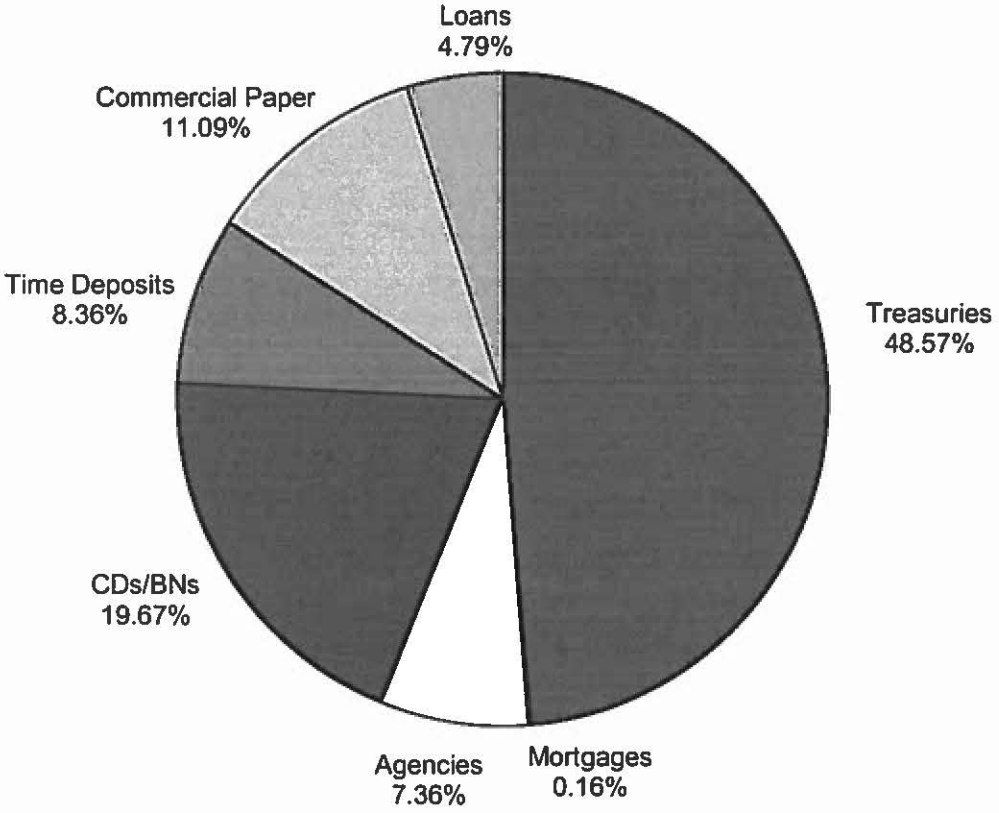
January 31, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,936,612	17.85	-0.21
Bonds	0	0.00	0
Notes	18,814,614	30.72	+1.33
Strips	0	0.00	0
Total Government	29,751,226	48.57	+1.12
Agency Debentures	2,607,891	4.26	+0.18
Certificates of Deposit	11,450,045	18.69	+3.01
Bank Notes	600,000	0.98	+0.15
Repurchases	0	0.00	0
Agency Discount Notes	1,499,367	2.45	+0.21
Time Deposits	5,118,740	8.36	+0.01
GNMAs	0	0.00	0
Commercial Paper	6,793,417	11.09	+2.02
FHLMC/Remics	100,382	0.16	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	319,819	0.52	+0.05
GF Loans	2,618,400	4.27	-6.73
Other	399,939	0.65	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	61,259,226	100.00	

INVESTMENT ACTIVITY

	January 2015		December 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	418	20,585,172	560	27,844,413
Other	2	3,923	16	294,133
Time Deposits	119	3,541,500	89	1,742,000
Total	539	24,130,595	665	29,880,546
PMIA Monthly Average Effective Yield (%)	0.262		0.267	
Year to Date Yield Last Day of Month (%)	0.257		0.257	

Pooled Money Investment Account
Portfolio Composition
$61.3 billion
1/31/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/15	REDEMPTIONS								
	CD	BOWEST	0.080	01/02/15	0.080	50,000	38	4,222.22	0.081
	CD	BOWEST	0.080	01/02/15	0.080	50,000	38	4,222.22	0.081
	CP	TD USA		01/02/15	0.120	50,000	15	2,500.00	0.122
	CP	TD USA		01/02/15	0.120	50,000	15	2,500.00	0.122
	CP	TD USA		01/02/15	0.120	50,000	15	2,500.00	0.122
	DN	FNMA		01/02/15	0.085	50,000	162	19,125.00	0.086
	DN	FNMA		01/02/15	0.085	50,000	162	19,125.00	0.086
	DN	FNMA		01/02/15	0.085	50,000	162	19,125.00	0.086
	DN	FNMA		01/02/15	0.085	50,000	162	19,125.00	0.086
	DN	FNMA		01/02/15	0.085	50,000	162	19,125.00	0.086
	DN	FNMA		01/02/15	0.085	50,000	162	19,125.00	0.086
	DN	FHLMC		01/02/15	0.080	50,000	198	22,000.00	0.081
	DN	FHLMC		01/02/15	0.080	50,000	198	22,000.00	0.081
	DN	FHLMC		01/02/15	0.080	50,000	199	22,111.11	0.081
	DN	FHLMC		01/02/15	0.080	50,000	199	22,111.11	0.081
	DN	FHLMC		01/02/15	0.080	50,000	199	22,111.11	0.081
	DN	FHLMC		01/02/15	0.080	50,000	199	22,111.11	0.081
	DN	FHLMC		01/02/15	0.080	50,000	199	22,111.11	0.081
	DN	FHLMC		01/02/15	0.080	50,000	199	22,111.11	0.081
	DN	IBRD		01/02/15	0.080	50,000	200	22,222.22	0.081
	DN	IBRD		01/02/15	0.080	50,000	200	22,222.22	0.081
	DN	IBRD		01/02/15	0.080	50,000	200	22,222.22	0.081
	DN	IBRD		01/02/15	0.080	50,000	200	22,222.22	0.081
	YCD	MONTREAL	0.100	01/02/15	0.100	50,000	18	2,500.00	0.101
	YCD	MONTREAL	0.100	01/02/15	0.100	50,000	18	2,500.00	0.101
	YCD	TORONTO	0.120	01/02/15	0.120	50,000	18	3,000.00	0.122
	YCD	TORONTO	0.120	01/02/15	0.120	50,000	18	3,000.00	0.122
	YCD	TORONTO	0.120	01/02/15	0.120	50,000	18	3,000.00	0.122
	YCD	TORONTO	0.120	01/02/15	0.120	50,000	18	3,000.00	0.122
	YCD	TOKYO-MIT	0.130	01/02/15	0.130	50,000	18	3,250.00	0.132
	YCD	TOKYO-MIT	0.130	01/02/15	0.130	50,000	18	3,250.00	0.132
	YCD	MONTREAL	0.110	01/02/15	0.110	50,000	22	3,361.11	0.112
	YCD	MONTREAL	0.110	01/02/15	0.110	50,000	22	3,361.11	0.112
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000	22	4,277.78	0.142
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000	24	4,666.67	0.142
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000	24	4,666.67	0.142
	YCD	CIBC	0.090	01/02/15	0.090	50,000	38	4,750.00	0.091
	YCD	CIBC	0.090	01/02/15	0.090	50,000	38	4,750.00	0.091
	YCD	SCOTIA	0.160	01/02/15	0.160	50,000	101	22,444.44	0.162
	YCD	SCOTIA	0.160	01/02/15	0.160	50,000	101	22,444.44	0.162
	YCD	WESTPAC	0.220	01/02/15	0.220	50,000	282	86,166.67	0.223
	YCD	WESTPAC	0.220	01/02/15	0.220	50,000	282	86,166.67	0.223
01/02/15	PURCHASES								
	CP	BNP FIN		01/12/15	0.080	50,000			
	CP	BNP FIN		01/12/15	0.080	50,000			
	CP	BNP FIN		01/27/15	0.100	50,000			
	CP	BNP FIN		01/27/15	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/02/15	**PURCHASES (Continued)**								
	TR	NOTE	0.625	12/31/16	0.659	50,000			
	TR	NOTE	0.625	12/31/16	0.659	50,000			
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000			
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000			
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000			
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000			
	YCD	TOKYO-MIT	0.140	01/28/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	01/28/15	0.140	50,000			
	YCD	CIBC	0.100	02/09/15	0.100	50,000			
	YCD	CIBC	0.100	02/09/15	0.100	50,000			
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000			
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000			
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000			
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000			
	YCD	NORINCHUK	0.170	02/09/15	0.170	50,000			
	YCD	NORINCHUK	0.170	02/09/15	0.170	50,000			
	YCD	TORONTO	0.140	04/01/15	0.140	50,000			
	YCD	TORONTO	0.140	04/01/15	0.140	50,000			
01/05/15	**NO REDEMPTIONS**								
01/05/15	**PURCHASES**								
	CP	BNP FIN		01/08/15	0.100	50,000			
	CP	BNP FIN		01/08/15	0.100	50,000			
	CP	TD USA		02/09/15	0.130	50,000			
	CP	TD USA		02/09/15	0.130	50,000			
	CP	MIZFUND		02/27/15	0.190	50,000			
	CP	MIZFUND		02/27/15	0.190	50,000			
	CP	MIZFUND		02/27/15	0.190	50,000			
	CP	TOYOTA		03/23/15	0.160	50,000			
	CP	TOYOTA		03/23/15	0.160	50,000			
	TR	NOTE	0.625	12/31/16	0.661	50,000			
	TR	NOTE	0.625	12/31/16	0.661	50,000			
01/06/15	**REDEMPTIONS**								
	CD	BOWEST	0.070	01/06/15	0.070	50,000	7	680.56	0.071
	CD	BOWEST	0.070	01/06/15	0.070	50,000	7	680.56	0.071
	CD	BOWEST	0.070	01/06/15	0.070	50,000	7	680.56	0.071
	CD	BOWEST	0.070	01/06/15	0.070	50,000	7	680.56	0.071
	YCD	TOKYO-MIT	0.120	01/06/15	0.120	50,000	7	1,166.67	0.122
	YCD	TOKYO-MIT	0.120	01/06/15	0.120	50,000	7	1,166.67	0.122
01/06/15	**PURCHASES**								
	CD	BOWEST	0.160	04/01/15	0.160	50,000			
	CD	BOWEST	0.160	04/01/15	0.160	50,000			
	CD	BOWEST	0.160	04/01/15	0.160	50,000			
	CD	BOWEST	0.160	04/01/15	0.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/06/15	PURCHASES (Continued)								
	CD	US BANK	0.160	06/30/15	0.160	50,000			
	CD	US BANK	0.160	06/30/15	0.160	50,000			
	CD	US BANK	0.160	06/30/15	0.160	50,000			
	CD	US BANK	0.160	06/30/15	0.160	50,000			
	CP	BNP FIN		01/09/15	0.100	50,000			
	CP	BNP FIN		01/09/15	0.100	50,000			
	CP	MIZFUND		03/02/15	0.200	50,000			
	CP	MIZFUND		03/02/15	0.200	50,000			
	CP	TOYOTA		03/24/15	0.160	50,000			
	CP	TOYOTA		03/24/15	0.160	50,000			
	YCD	MIZUHO	0.230	01/20/15	0.160	50,000			
	YCD	MONTREAL	0.110	02/27/15	0.110	50,000			
	YCD	MONTREAL	0.110	02/27/15	0.110	50,000			
	YCD	MONTREAL	0.110	02/27/15	0.110	50,000			
	YCD	NORINCHUK	0.180	03/09/15	0.180	50,000			
	YCD	NORINCHUK	0.180	03/09/15	0.180	50,000			
01/06/15	PURCHASES c/								
	TR	NOTE	1.750	09/30/19	0.060	2,525			
	TR	NOTE	1.750	09/30/19	0.060	50,000			
	TR	NOTE	1.750	09/30/19	0.060	50,000			
	TR	NOTE	1.500	10/31/19	0.060	50,000			
	TR	NOTE	1.500	10/31/19	0.060	50,000			
01/07/15	NO REDEMPTIONS								
01/07/15	PURCHASES								
	BN	BOFA	0.270	07/01/15	0.270	50,000			
	BN	BOFA	0.270	07/01/15	0.270	50,000			
	CD	MUFG UNION	0.170	03/30/15	0.170	50,000			
	CD	MUFG UNION	0.170	03/30/15	0.170	50,000			
	CP	TD USA		02/18/15	0.120	50,000			
	DN	IBRD		06/30/15	0.105	50,000			
	TR	BILL		11/12/15	0.170	50,000			
	TR	BILL		11/12/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	02/18/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	02/18/15	0.170	50,000			
	YCD	MONTREAL	0.110	03/02/15	0.110	50,000			
	YCD	MONTREAL	0.110	03/02/15	0.110	50,000			
	YCD	SE BANKEN	0.190	05/01/15	0.190	50,000			
	YCD	SE BANKEN	0.190	05/01/15	0.190	50,000			
	YCD	SCOTIA	0.260	06/30/15	0.260	50,000			
	YCD	SCOTIA	0.260	06/30/15	0.260	50,000			
01/08/15	REDEMPTIONS								
	CP	BNP FIN		01/08/15	0.100	50,000	3	416.67	0.101
	CP	BNP FIN		01/08/15	0.100	50,000	3	416.67	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/08/15	REDEMPTIONS (Continued)								
	TR	BILL		01/08/15	0.100	50,000	337	46,805.56	0.101
	TR	BILL		01/08/15	0.100	50,000	337	46,805.56	0.101
	TR	BILL		01/08/15	0.103	50,000	356	50,680.56	0.104
	TR	BILL		01/08/15	0.103	50,000	356	50,680.56	0.104
	TR	BILL		01/08/15	0.103	50,000	357	50,822.92	0.104
	TR	BILL		01/08/15	0.103	50,000	357	50,822.92	0.104
	TR	BILL		01/08/15	0.103	50,000	357	50,822.92	0.104
	TR	BILL		01/08/15	0.105	50,000	359	52,354.17	0.107
	TR	BILL		01/08/15	0.105	50,000	359	52,354.17	0.107
	TR	BILL		01/08/15	0.105	50,000	359	52,354.17	0.107
	TR	BILL		01/08/15	0.106	50,000	359	52,603.47	0.107
	TR	BILL		01/08/15	0.106	50,000	359	52,603.47	0.107
	TR	BILL		01/08/15	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/08/15	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/08/15	0.125	50,000	364	63,194.44	0.127
	TR	BILL		01/08/15	0.125	50,000	364	63,194.44	0.127
01/08/15	SALES c/								
	TR	NOTE	1.750	09/30/19	0.060	2,525	2	8.36	0.061
	TR	NOTE	1.750	09/30/19	0.060	50,000	2	165.69	0.061
	TR	NOTE	1.750	09/30/19	0.060	50,000	2	165.69	0.061
	TR	NOTE	1.500	10/31/19	0.060	50,000	2	163.46	0.061
	TR	NOTE	1.500	10/31/19	0.060	50,000	2	163.46	0.061
01/08/15	PURCHASES								
	CP	BNP FIN		01/09/15	0.100	50,000			
	CP	BNP FIN		01/09/15	0.100	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	0.375	06/30/15	0.081	50,000			
	TR	BILL		01/07/16	0.250	50,000			
	TR	BILL		01/07/16	0.250	50,000			
	TR	BILL		01/07/16	0.250	50,000			
	TR	BILL		01/07/16	0.250	50,000			
	YCD	ANZ	0.160	04/27/15	0.140	50,000			
	YCD	ANZ	0.160	04/27/15	0.140	50,000			
01/09/15	REDEMPTIONS								
	CP	BNP FIN		01/09/15	0.100	50,000	1	138.89	0.101
	CP	BNP FIN		01/09/15	0.100	50,000	1	138.89	0.101
	CP	BNP FIN		01/09/15	0.100	50,000	3	416.67	0.101
	CP	BNP FIN		01/09/15	0.100	50,000	3	416.67	0.101
	CP	BNP FIN		01/09/15	0.050	50,000	9	625.00	0.051
	CP	BNP FIN		01/09/15	0.050	50,000	9	625.00	0.051

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/09/15	**REDEMPTIONS (Continued)**								
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000	7	1,263.89	0.132
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000	7	1,263.89	0.132
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000	7	1,263.89	0.132
	YCD	RABOBANK	0.130	01/09/15	0.130	50,000	7	1,263.89	0.132
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000	9	1,000.00	0.081
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000	9	1,000.00	0.081
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000	9	1,000.00	0.081
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000	9	1,000.00	0.081
	YCD	TOKYO-MIT	0.100	01/09/15	0.100	50,000	9	1,250.00	0.101
	YCD	TOKYO-MIT	0.100	01/09/15	0.100	50,000	9	1,250.00	0.101
01/09/15	**PURCHASES**								
	CP	BNP FIN		02/10/15	0.120	50,000			
	CP	BNP FIN		02/10/15	0.120	50,000			
	CP	GE CO		02/27/15	0.060	50,000			
	YCD	TOKYO-MIT	0.180	02/27/15	0.180	50,000			
	YCD	TOKYO-MIT	0.180	02/27/15	0.180	50,000			
01/12/15	**REDEMPTIONS**								
	CP	BNP FIN		01/12/15	0.080	50,000	10	1,111.11	0.081
	CP	BNP FIN		01/12/15	0.080	50,000	10	1,111.11	0.081
01/12/15	**PURCHASES**								
	DN	FNMA		06/30/15	0.110	50,000			
	DN	FNMA		06/30/15	0.110	50,000			
	TR	NOTE	1.875	06/30/15	0.075	50,000			
	TR	NOTE	1.875	06/30/15	0.075	50,000			
	TR	NOTE	1.875	06/30/15	0.075	50,000			
	TR	NOTE	1.875	06/30/15	0.075	50,000			
01/13/15	**NO REDEMPTIONS**								
01/13/15	**NO PURCHASES**								
01/14/15	**NO REDEMPTIONS**								
01/14/15	**PURCHASES**								
	CD	CITIBANK	0.240	06/30/15	0.240	50,000			
	CD	CITIBANK	0.240	06/30/15	0.240	50,000			
	CP	BNP FIN		02/03/15	0.100	50,000			
	CP	BNP FIN		02/03/15	0.100	50,000			
	CP	BNP FIN		02/03/15	0.100	50,000			
	CP	BNP FIN		02/03/15	0.100	50,000			
	DEB	FHLB	0.230	01/04/16	0.258	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/14/15	PURCHASES (Continued)								
	TR	BILL		01/07/16	0.163	50,000			
	TR	BILL		01/07/16	0.163	50,000			
	TR	BILL		01/07/16	0.163	50,000			
	YCD	RABOBANK	0.130	01/27/15	0.130	50,000			
	YCD	RABOBANK	0.130	01/27/15	0.130	50,000			
	YCD	CIBC	0.100	02/03/15	0.100	50,000			
	YCD	CIBC	0.100	02/03/15	0.100	50,000			
	YCD	SUMITOMO	0.180	03/02/15	0.180	50,000			
	YCD	SUMITOMO	0.180	03/02/15	0.180	50,000			
01/15/15	REDEMPTIONS								
	DEB	FHLB	0.170	01/15/15	0.170	50,000	365	85,000.00	0.170
	DEB	FHLB	0.170	01/15/15	0.170	50,000	365	85,000.00	0.170
	TR	NOTE	0.250	01/15/15	0.158	50,000	371	80,163.04	0.158
	TR	NOTE	0.250	01/15/15	0.158	50,000	371	80,163.04	0.158
01/15/15	PURCHASES								
	CD	US BANK	0.160	06/30/15	0.160	50,000			
	CD	US BANK	0.160	06/30/15	0.160	50,000			
	CD	BOWEST	0.190	07/01/15	0.190	50,000			
	CD	BOWEST	0.190	07/01/15	0.190	50,000			
	CP	BNP FIN		02/03/15	0.090	50,000			
	CP	BNP FIN		02/03/15	0.090	50,000			
	CP	BNP FIN		02/03/15	0.090	50,000			
	CP	BNP FIN		02/03/15	0.090	50,000			
	CP	TOYOTA		03/24/15	0.140	50,000			
	CP	GE CO		03/26/15	0.090	50,000			
	CP	MIZFUND		03/26/15	0.205	50,000			
	CP	MIZFUND		03/26/15	0.205	50,000			
	DEB	FNMA	1.250	09/28/16	0.480	25,000			
	DN	FNMA		07/27/15	0.100	50,000			
	DN	FNMA		07/27/15	0.100	50,000			
	TR	NOTE	0.375	06/30/15	0.068	50,000			
	TR	NOTE	0.375	06/30/15	0.068	50,000			
	TR	NOTE	0.375	06/30/15	0.072	50,000			
	TR	NOTE	0.375	06/30/15	0.072	50,000			
	YCD	RABOBANK	0.140	01/30/15	0.140	50,000			
	YCD	RABOBANK	0.140	01/30/15	0.140	50,000			
	YCD	TOKYO-MIT	0.160	02/18/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	02/18/15	0.160	50,000			
	YCD	NORDEA	0.160	05/01/15	0.160	50,000			
	YCD	NORDEA	0.160	05/01/15	0.160	50,000			
	YCD	SE BANKEN	0.210	06/01/15	0.210	50,000			
	YCD	SE BANKEN	0.210	06/01/15	0.210	50,000			
	YCD	TORONTO	0.180	06/22/15	0.180	50,000			
	YCD	TORONTO	0.180	06/22/15	0.180	50,000			
	YCD	BARCLAYS	0.370	06/26/15	0.370	50,000			
	YCD	BARCLAYS	0.370	06/26/15	0.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/15/15	**PURCHASES (Continued)**								
	YCD	RB CANADA	0.400	01/04/16	0.400	50,000			
	YCD	RB CANADA	0.400	01/04/16	0.400	50,000			
	YCD	WESTPAC	0.410	01/04/16	0.410	50,000			
	YCD	WESTPAC	0.410	01/04/16	0.410	50,000			
01/16/15	**NO REDEMPTIONS**								
01/16/15	**PURCHASES**								
	CP	JPM LLC		02/18/15	0.150	50,000			
	CP	JPM LLC		02/18/15	0.150	50,000			
	DN	FHLB		06/30/15	0.115	50,000			
	DN	FHLB		06/30/15	0.115	50,000			
	DN	IBRD		07/01/15	0.085	50,000			
	DN	IBRD		07/01/15	0.085	50,000			
	YCD	RABOBANK	0.130	01/30/15	0.130	50,000			
	YCD	SCOTIA	0.120	05/01/15	0.120	50,000			
	YCD	SCOTIA	0.120	05/01/15	0.120	50,000			
	YCD	BARCLAYS	0.370	06/30/15	0.370	50,000			
	YCD	BARCLAYS	0.370	06/30/15	0.370	50,000			
01/16/15	**PURCHASES c/**								
	TR	NOTE	0.875	01/15/18	0.060	3,750			
	TR	NOTE	0.875	01/15/18	0.060	50,000			
	TR	NOTE	0.875	01/15/18	0.060	50,000			
	TR	NOTE	0.875	01/15/18	0.060	50,000			
	TR	NOTE	0.875	01/15/18	0.060	50,000			
01/20/15	**REDEMPTIONS**								
	YCD	MIZUHO	0.230	01/20/15	0.160	50,000	14	3,113.30	0.162
01/20/15	**SALES c/**								
	TR	NOTE	0.875	01/15/18	0.060	3,750	4	24.51	0.061
	TR	NOTE	0.875	01/15/18	0.060	50,000	4	327.21	0.061
	TR	NOTE	0.875	01/15/18	0.060	50,000	4	327.21	0.061
	TR	NOTE	0.875	01/15/18	0.060	50,000	4	327.21	0.061
	TR	NOTE	0.875	01/15/18	0.060	50,000	4	327.21	0.061
01/20/15	**PURCHASES**								
	CP	JPM LLC		02/18/15	0.150	50,000			
	CP	JPM LLC		02/18/15	0.150	50,000			
	DN	FNMA		07/01/15	0.100	50,000			
01/21/15	**NO REDEMPTIONS**								
01/21/15	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/22/15	NO REDEMPTIONS								
01/22/15	PURCHASES								
	CD	BOWEST	0.100	02/27/15	0.100	50,000			
	CD	BOWEST	0.100	02/27/15	0.100	50,000			
	CP	BNP FIN		02/13/15	0.100	50,000			
	CP	BNP FIN		02/13/15	0.100	50,000			
	DN	FNMA		07/01/15	0.080	50,000			
	DN	FNMA		07/01/15	0.080	50,000			
	DN	IBRD		07/01/15	0.080	50,000			
	DN	IBRD		07/01/15	0.080	50,000			
	DN	FNMA		07/22/15	0.115	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	0.375	06/30/15	0.064	50,000			
	TR	NOTE	1.875	06/30/15	0.078	50,000			
	TR	NOTE	1.875	06/30/15	0.078	50,000			
	TR	BILL		01/07/16	0.150	50,000			
	TR	BILL		01/07/16	0.150	50,000			
	TR	BILL		01/07/16	0.155	50,000			
	TR	BILL		01/07/16	0.155	50,000			
	TR	BILL		01/07/16	0.155	50,000			
	TR	BILL		01/07/16	0.155	50,000			
	TR	BILL		01/07/16	0.158	50,000			
	TR	BILL		01/07/16	0.158	50,000			
	YCD	BARCLAYS	0.330	06/22/15	0.330	50,000			
	YCD	BARCLAYS	0.330	06/22/15	0.330	50,000			
	YCD	ANZ	0.170	06/30/15	0.170	50,000			
	YCD	ANZ	0.170	06/30/15	0.170	50,000			
	YCD	TORONTO	0.190	06/30/15	0.190	50,000			
	YCD	TORONTO	0.190	06/30/15	0.190	50,000			
01/23/15	NO REDEMPTIONS								
01/23/15	PURCHASES								
	CP	GE CO		02/27/15	0.060	50,000			
	CP	GE CO		02/27/15	0.060	50,000			
	CP	GECC		07/13/15	0.230	50,000			
	CP	GECC		07/13/15	0.230	50,000			
	DEB	FNMA	0.375	07/05/16	0.420	30,000			
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000			
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000			
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000			
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000			
	YCD	SUMITOMO	0.160	02/27/15	0.160	50,000			
	YCD	SUMITOMO	0.160	02/27/15	0.160	50,000			
01/26/15	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/26/15	PURCHASES								
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	BNP FIN		02/02/15	0.090	50,000			
	YCD	TOKYO-MIT	0.130	02/02/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	02/02/15	0.130	50,000			
	YCD	ANZ	0.170	07/01/15	0.170	50,000			
	YCD	ANZ	0.170	07/01/15	0.170	50,000			
01/27/15	REDEMPTIONS								
	CD	MUFG UNION	0.160	01/27/15	0.160	50,000	43	9,555.56	0.162
	CD	MUFG UNION	0.160	01/27/15	0.160	50,000	43	9,555.56	0.162
	CP	BNP FIN		01/27/15	0.100	50,000	25	3,472.22	0.101
	CP	BNP FIN		01/27/15	0.100	50,000	25	3,472.22	0.101
	CP	TD USA		01/27/15	0.120	50,000	35	5,833.33	0.122
	CP	TD USA		01/27/15	0.120	50,000	35	5,833.33	0.122
	YCD	RABOBANK	0.130	01/27/15	0.130	50,000	13	2,347.22	0.132
	YCD	RABOBANK	0.130	01/27/15	0.130	50,000	13	2,347.22	0.132
	YCD	TOKYO-MIT	0.150	01/27/15	0.150	50,000	29	6,041.67	0.152
	YCD	TOKYO-MIT	0.150	01/27/15	0.150	50,000	29	6,041.67	0.152
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000	36	8,500.00	0.172
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000	36	8,500.00	0.172
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000	39	9,208.33	0.172
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000	39	9,208.33	0.172
01/27/15	PURCHASES								
	CD	MUFG UNION	0.180	04/01/15	0.180	50,000			
	CD	MUFG UNION	0.180	04/01/15	0.180	50,000			
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	TD USA		02/03/15	0.100	50,000			
	CP	TD USA		02/03/15	0.100	50,000			
	CP	GE CO		02/18/15	0.060	50,000			
	CP	GE CO		02/18/15	0.060	50,000			
	CP	COCA COLA		05/01/15	0.130	25,000			
	CP	GECC		07/20/15	0.230	50,000			
	CP	GECC		07/20/15	0.230	50,000			
	DEB	FHLB	0.180	10/27/15	0.192	50,000			
	DEB	FHLB	0.180	10/27/15	0.192	50,000			
	DN	FHLB		06/22/15	0.080	50,000			
	DN	FHLB		06/22/15	0.080	50,000			
	DN	IBRD		06/26/15	0.080	50,000			
	DN	IBRD		06/26/15	0.080	50,000			
	DN	FHLB		06/30/15	0.080	50,000			
	DN	FHLB		06/30/15	0.080	50,000			
	TR	NOTE	1.875	06/30/15	0.056	50,000			
	TR	NOTE	1.875	06/30/15	0.056	50,000			
	YCD	SUMITOMO	0.160	02/26/15	0.160	50,000			
	YCD	SUMITOMO	0.160	02/26/15	0.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/27/15	**PURCHASES (Continued)**								
	YCD	STNDRD CH	0.300	06/30/15	0.300	50,000			
	YCD	STNDRD CH	0.300	06/30/15	0.300	50,000			
01/28/15	**REDEMPTIONS**								
	CP	BNP FIN		01/28/15	0.090	50,000	28	3,500.00	0.091
	CP	BNP FIN		01/28/15	0.090	50,000	28	3,500.00	0.091
	CP	TD USA		01/28/15	0.110	50,000	30	4,583.33	0.112
	CP	TD USA		01/28/15	0.110	50,000	30	4,583.33	0.112
	CP	GECC		01/28/15	0.120	50,000	37	6,166.67	0.122
	CP	GECC		01/28/15	0.120	50,000	37	6,166.67	0.122
	CP	GECC		01/28/15	0.120	50,000	37	6,166.67	0.122
	CP	TD USA		01/28/15	0.140	50,000	42	8,166.67	0.142
	CP	TD USA		01/28/15	0.140	50,000	42	8,166.67	0.142
	CP	MUFG UNION		01/28/15	0.150	50,000	43	8,958.33	0.152
	CP	MUFG UNION		01/28/15	0.150	50,000	43	8,958.33	0.152
	CP	TOYOTA		01/28/15	0.130	50,000	64	11,555.56	0.132
	CP	TOYOTA		01/28/15	0.130	50,000	64	11,555.56	0.132
	YCD	TOKYO-MIT	0.140	01/28/15	0.140	50,000	26	5,055.56	0.142
	YCD	TOKYO-MIT	0.140	01/28/15	0.140	50,000	26	5,055.56	0.142
	YCD	SUMITOMO	0.170	01/28/15	0.170	50,000	36	8,500.00	0.172
	YCD	SUMITOMO	0.170	01/28/15	0.170	50,000	36	8,500.00	0.172
01/28/15	**NO PURCHASES**								
01/29/15	**NO REDEMPTIONS**								
01/29/15	**PURCHASES**								
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	BNP FIN		02/02/15	0.090	50,000			
	CP	TD USA		02/04/15	0.100	50,000			
	CP	TD USA		02/04/15	0.100	50,000			
	SBA FR	POOL # 509614	0.400	01/25/40	0.400	2,749			
	SBA FR	POOL # 509614	0.400	01/25/40	0.400	50,000			
	YCD	SUMITOMO	0.110	02/06/15	0.110	50,000			
	YCD	SUMITOMO	0.110	02/06/15	0.110	50,000			
	YCD	SUMITOMO	0.110	02/06/15	0.110	50,000			
	YCD	TOKYO-MIT	0.120	02/06/15	0.120	50,000			
	YCD	TOKYO-MIT	0.120	02/06/15	0.120	50,000			
01/30/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.120	01/30/15	0.120	50,000	38	6,333.33	0.122
	CD	MUFG UNION	0.120	01/30/15	0.120	50,000	38	6,333.33	0.122
	CD	MUFG UNION	0.120	01/30/15	0.120	50,000	38	6,333.33	0.122
	CP	GE CO		01/30/15	0.080	50,000	31	3,444.44	0.081

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
01/30/15	**REDEMPTIONS (Continued)**								
	CP	TOYOTA		01/30/15	0.130	50,000	115	20,763.89	0.132
	CP	TOYOTA		01/30/15	0.130	50,000	115	20,763.89	0.132
	CP	TOYOTA		01/30/15	0.140	50,000	129	25,083.33	0.142
	CP	TOYOTA		01/30/15	0.140	50,000	129	25,083.33	0.142
	CP	CRC		01/30/15	0.190	50,000	129	34,041.67	0.193
	CP	CRC		01/30/15	0.190	50,000	129	34,041.67	0.193
	YCD	RABOBANK	0.130	01/30/15	0.130	50,000	14	2,527.78	0.132
	YCD	RABOBANK	0.140	01/30/15	0.140	50,000	15	2,916.67	0.142
	YCD	RABOBANK	0.140	01/30/15	0.140	50,000	15	2,916.67	0.142
	YCD	NORINCHUK	0.170	01/30/15	0.170	50,000	31	7,319.44	0.172
	YCD	NORINCHUK	0.170	01/30/15	0.170	50,000	31	7,319.44	0.172
	YCD	SUMITOMO	0.170	01/30/15	0.170	50,000	35	8,263.89	0.172
	YCD	SUMITOMO	0.170	01/30/15	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.150	01/30/15	0.150	50,000	39	8,125.00	0.152
	YCD	TOKYO-MIT	0.150	01/30/15	0.150	50,000	39	8,125.00	0.152
	YCD	TOKYO-MIT	0.150	01/30/15	0.150	50,000	39	8,125.00	0.152
01/30/15	**NO PURCHASES**								
01/31/15	**REDEMPTIONS**								
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211
	TR	NOTE	0.250	01/31/15	0.211	50,000	655	188,945.96	0.211

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

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	08/28/14	0.080	1,500,000.00	02/26/15
New Omni Bank, NA	08/28/14	0.080	5,000,000.00	02/26/15
New Omni Bank, NA	09/05/14	0.080	1,000,000.00	03/06/15
New Omni Bank, NA	09/12/14	0.070	2,000,000.00	03/13/15
New Omni Bank, NA	10/16/14	0.060	2,000,000.00	04/16/15
New Omni Bank, NA	10/23/14	0.080	2,000,000.00	04/23/15
New Omni Bank, NA	10/30/14	0.090	2,000,000.00	04/30/15
New Omni Bank, NA	11/06/14	0.090	2,000,000.00	05/07/15
New Omni Bank, NA	11/14/14	0.090	2,000,000.00	05/15/15
New Omni Bank, NA	12/18/14	0.130	5,000,000.00	06/18/15
New Omni Bank, NA	01/07/15	0.110	1,000,000.00	07/08/15
New Omni Bank, NA	01/22/15	0.090	2,000,000.00	07/23/15
AUBURN				
Community 1st Bank	09/19/14	0.100	2,000,000.00	03/20/15
Community 1st Bank	10/22/14	0.100	2,000,000.00	04/22/15
Community 1st Bank	01/30/15	0.130	3,000,000.00	07/31/15
BREA				
Pacific Western Bank	09/17/14	0.090	40,000,000.00	03/18/15
Pacific Western Bank	01/09/15	0.140	10,000,000.00	07/10/15
Pacific Western Bank	01/28/15	0.120	40,000,000.00	07/29/15
BUENA PARK				
Uniti Bank	12/05/14	0.040	3,000,000.00	03/06/15
CHICO				
Tri Counties Bank	12/10/14	0.060	5,000,000.00	03/11/15
DIAMOND BAR				
Prospectors Federal Credit Union	09/11/14	0.070	4,000,000.00	03/12/15
EL MONTE				
Cathay Bank	01/23/15	0.120	50,000,000.00	07/24/15
ENCINO				
California United Bank	10/02/14	0.070	10,000,000.00	04/02/15
FAIRFIELD				
Westamerica Bank	08/06/14	0.090	25,000,000.00	02/04/15
Westamerica Bank	01/09/15	0.070	25,000,000.00	04/10/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	09/03/14	0.100	3,000,000.00	03/04/15
Folsom Lake Bank	10/15/14	0.080	1,500,000.00	04/15/15
Folsom Lake Bank	01/30/15	0.070	3,500,000.00	05/01/15
SAFE Credit Union	09/05/14	0.110	5,000,000.00	03/06/15
Sierra Vista Bank	11/05/14	0.050	1,500,000.00	02/04/15
FRESNO				
Central Valley Community Bank	08/27/14	0.090	5,000,000.00	02/25/15
Central Valley Community Bank	09/11/14	0.090	5,000,000.00	03/12/15
IRVINE				
CommerceWest Bank, NA	09/12/14	0.070	5,000,000.00	03/13/15
CommerceWest Bank, NA	10/16/14	0.060	5,000,000.00	04/16/15
CommerceWest Bank, NA	11/06/14	0.090	2,500,000.00	05/07/15
CommerceWest Bank, NA	01/30/15	0.100	2,500,000.00	07/31/15
First Foundation Bank	08/13/14	0.090	12,000,000.00	02/11/15
First Foundation Bank	09/04/14	0.090	12,000,000.00	03/05/15
First Foundation Bank	09/05/14	0.100	10,000,000.00	03/05/15
First Foundation Bank	10/10/14	0.090	12,000,000.00	04/10/15
First Foundation Bank	12/05/14	0.120	10,000,000.00	06/05/15
LAFAYETTE				
California Bank of Commerce	09/12/14	0.070	10,000,000.00	03/13/15
California Bank of Commerce	11/13/14	0.080	5,000,000.00	05/14/15
California Bank of Commerce	01/15/15	0.110	5,000,000.00	07/16/15
LODI				
Farmers & Merchants Bk Cen CA	12/03/14	0.040	35,000,000.00	03/04/15
Farmers & Merchants Bk Cen CA	12/10/14	0.040	20,000,000.00	03/11/15
Farmers & Merchants Bk Cen CA	01/07/15	0.040	25,000,000.00	04/08/15
Farmers & Merchants Bk Cen CA	01/16/15	0.060	35,000,000.00	04/17/15
Farmers & Merchants Bk Cen CA	01/22/15	0.050	35,000,000.00	04/23/15
LOS ANGELES				
1st Century Bank, NA	11/14/14	0.060	20,000,000.00	02/13/15
1st Century Bank, NA	01/14/15	0.060	18,000,000.00	04/15/15
Bank Leumi USA	11/04/14	0.060	20,000,000.00	02/04/15
Bank Leumi USA	10/22/14	0.100	30,000,000.00	04/22/15
BBCN Bank	09/03/14	0.070	90,000,000.00	03/04/15
BBCN Bank	12/12/14	0.060	75,000,000.00	03/13/15
BBCN Bank	10/09/14	0.070	90,000,000.00	04/09/15
BBCN Bank	10/15/14	0.060	45,000,000.00	04/15/15
Commonwealth Business Bank	11/21/14	0.010	5,000,000.00	02/20/15
Commonwealth Business Bank	12/05/14	0.020	5,000,000.00	03/06/15
Commonwealth Business Bank	12/05/14	0.020	5,000,000.00	03/13/15
Commonwealth Business Bank	12/12/14	0.040	5,000,000.00	03/20/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	12/12/14	0.040	5,000,000.00	03/27/15
Commonwealth Business Bank	10/03/14	0.050	10,000,000.00	04/03/15
Commonwealth Business Bank	12/19/14	0.040	5,000,000.00	04/10/15
Commonwealth Business Bank	10/31/14	0.060	10,000,000.00	05/01/15
Commonwealth Business Bank	01/16/15	0.040	5,000,000.00	05/15/15
Commonwealth Business Bank	01/16/15	0.090	3,500,000.00	07/17/15
CTBC Bank	01/15/15	0.110	50,000,000.00	07/16/15
CTBC Bank	01/29/15	0.100	10,000,000.00	07/30/15
Hanmi Bank	08/07/14	0.080	30,000,000.00	02/05/15
Hanmi Bank	10/08/14	0.070	30,000,000.00	04/08/15
HSBC Bank USA, NA	11/12/14	0.110	25,000,000.00	05/13/15
Manufacturers Bank	12/11/14	0.050	50,000,000.00	03/12/15
Manufacturers Bank	01/09/15	0.050	100,000,000.00	04/10/15
Manufacturers Bank	01/16/15	0.060	50,000,000.00	04/17/15
Mission Valley Bank	10/15/14	0.080	7,000,000.00	04/15/15
Open Bank	08/13/14	0.070	10,000,000.00	02/11/15
Open Bank	09/12/14	0.070	5,000,000.00	03/13/15
Open Bank	09/19/14	0.070	2,000,000.00	03/20/15
Open Bank	09/23/14	0.060	10,000,000.00	03/25/15
Open Bank	12/11/14	0.120	5,000,000.00	06/11/15
Open Bank	01/07/15	0.110	2,000,000.00	07/08/15
Opus Bank	01/30/15	0.100	10,000,000.00	07/31/15
Pacific City Bank	11/12/14	0.050	5,000,000.00	02/11/15
Pacific City Bank	12/11/14	0.050	10,000,000.00	03/12/15
Pacific City Bank	12/19/14	0.060	20,000,000.00	03/20/15
Pacific City Bank	01/09/15	0.050	30,000,000.00	04/10/15
Pacific Commerce Bank	12/19/14	0.060	10,000,000.00	03/20/15
State Bank of India (California)	08/07/14	0.100	12,000,000.00	02/05/15
State Bank of India (California)	08/21/14	0.100	10,000,000.00	02/19/15
State Bank of India (California)	10/09/14	0.090	12,000,000.00	04/09/15
State Bank of India (California)	10/15/14	0.080	23,000,000.00	04/15/15
State Bank of India (California)	10/23/14	0.100	13,000,000.00	04/23/15
State Bank of India (California)	11/17/14	0.110	10,000,000.00	05/20/15
Wilshire Bank	11/14/14	0.040	30,000,000.00	02/13/15
Wilshire Bank	12/04/14	0.050	50,000,000.00	03/05/15
Wilshire Bank	12/10/14	0.040	39,000,000.00	03/11/15
Wilshire Bank	12/19/14	0.060	29,000,000.00	03/20/15
Wilshire Bank	01/09/15	0.050	78,000,000.00	04/10/15
Wilshire Bank	01/15/15	0.050	74,000,000.00	04/16/15
MANHATTAN BEACH				
Kinecta Federal Credit Union	08/08/14	0.110	25,000,000.00	02/06/15
Kinecta Federal Credit Union	11/07/14	0.110	25,000,000.00	05/08/15
MONTEREY				
1st Capital Bank	12/11/14	0.070	5,000,000.00	03/12/15
1st Capital Bank	01/22/15	0.070	1,000,000.00	04/23/15
1st Capital Bank	01/28/15	0.070	8,000,000.00	04/29/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKDALE				
Oak Valley Community Bank	12/04/14	0.050	3,500,000.00	03/05/15
OAKLAND				
Community Bank of the Bay	12/05/14	0.120	5,000,000.00	06/05/15
Metropolitan Bank	08/28/14	0.100	1,000,000.00	02/26/15
Metropolitan Bank	12/11/14	0.140	4,500,000.00	06/11/15
Metropolitan Bank	01/09/15	0.140	1,500,000.00	07/10/15
Metropolitan Bank	01/15/15	0.130	1,000,000.00	07/16/15
Metropolitan Bank	01/30/15	0.120	2,000,000.00	07/31/15
ONTARIO				
Citizens Business Bank	11/05/14	0.030	30,000,000.00	02/04/15
Citizens Business Bank	11/12/14	0.050	50,000,000.00	02/11/15
Citizens Business Bank	11/19/14	0.040	30,000,000.00	02/18/15
Citizens Business Bank	12/05/14	0.040	25,000,000.00	03/06/15
Citizens Business Bank	12/10/14	0.040	25,000,000.00	03/11/15
Citizens Business Bank	01/07/15	0.040	40,000,000.00	04/08/15
Citizens Business Bank	01/21/15	0.050	50,000,000.00	04/22/15
Citizens Business Bank	01/30/15	0.050	30,000,000.00	05/01/15
PALOS VERDES ESTATES				
Malaga Bank, FSB	11/06/14	0.050	10,000,000.00	02/05/15
Malaga Bank, FSB	12/03/14	0.040	12,000,000.00	03/04/15
Malaga Bank, FSB	12/05/14	0.040	4,000,000.00	03/06/15
Malaga Bank, FSB	12/18/14	0.060	10,000,000.00	03/19/15
Malaga Bank, FSB	01/08/15	0.050	5,000,000.00	04/09/15
Malaga Bank, FSB	01/23/15	0.050	46,000,000.00	04/24/15
Malaga Bank, FSB	01/30/15	0.050	9,000,000.00	05/01/15
PASADENA				
American Plus Bank, NA	11/13/14	0.050	240,000.00	02/12/15
American Plus Bank, NA	09/17/14	0.070	2,000,000.00	03/18/15
Community Bank	08/15/14	0.100	25,000,000.00	02/13/15
Community Bank	09/17/14	0.090	35,000,000.00	03/18/15
Community Bank	10/03/14	0.090	25,000,000.00	04/03/15
Community Bank	11/05/14	0.100	30,000,000.00	05/06/15
Community Bank	12/10/14	0.130	30,000,000.00	06/10/15
Community Bank	01/14/15	0.130	25,000,000.00	07/15/15
East West Bank	08/08/14	0.100	75,000,000.00	02/06/15
East West Bank	10/24/14	0.100	50,000,000.00	04/24/15
East West Bank	01/15/15	0.130	50,000,000.00	07/16/15
East West Bank	01/21/15	0.110	125,000,000.00	07/22/15
EverTrust Bank	08/20/14	0.080	10,000,000.00	02/18/15
EverTrust Bank	11/21/14	0.090	20,000,000.00	05/22/15
EverTrust Bank	12/10/14	0.110	20,000,000.00	06/10/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Wescom Central Credit Union	09/25/14	0.090	50,000,000.00	03/26/15
Wescom Central Credit Union	01/28/15	0.080	50,000,000.00	04/29/15
Wescom Central Credit Union	01/28/15	0.090	50,000,000.00	05/29/15
PASO ROBLES				
Heritage Oaks Bank	12/10/14	0.060	25,000,000.00	03/11/15
PORTERVILLE				
Bank of the Sierra	11/06/14	0.070	15,000,000.00	02/05/15
Bank of the Sierra	11/13/14	0.070	10,000,000.00	02/12/15
Bank of the Sierra	12/04/14	0.070	15,000,000.00	03/05/15
Bank of the Sierra	12/11/14	0.070	10,000,000.00	03/12/15
Bank of the Sierra	01/08/15	0.070	10,000,000.00	04/09/15
Bank of the Sierra	01/23/15	0.070	20,000,000.00	04/24/15
RANCHO CORDOVA				
American River Bank	08/07/14	0.100	7,500,000.00	02/05/15
American River Bank	11/06/14	0.070	2,500,000.00	02/05/15
American River Bank	12/11/14	0.070	1,500,000.00	03/12/15
American River Bank	10/08/14	0.090	2,500,000.00	04/08/15
American River Bank	10/17/14	0.090	2,000,000.00	04/17/15
American River Bank	10/22/14	0.090	3,000,000.00	04/22/15
American River Bank	10/31/14	0.100	2,500,000.00	05/01/15
American River Bank	11/13/14	0.100	6,500,000.00	05/14/15
American River Bank	11/20/14	0.120	1,000,000.00	05/21/15
REDWOOD CITY				
Provident Credit Union	08/20/14	0.100	20,000,000.00	02/18/15
Provident Credit Union	09/17/14	0.090	20,000,000.00	03/18/15
Provident Credit Union	10/16/14	0.080	20,000,000.00	04/16/15
Provident Credit Union	10/29/14	0.100	40,000,000.00	04/29/15
Provident Credit Union	11/20/14	0.120	20,000,000.00	05/21/15
Provident Credit Union	12/12/14	0.150	20,000,000.00	06/12/15
Provident Credit Union	01/22/15	0.110	40,000,000.00	07/23/15
RICHMOND				
Mechanics Bank, The	11/13/14	0.070	20,000,000.00	02/12/15
Mechanics Bank, The	12/11/14	0.070	20,000,000.00	03/12/15
Mechanics Bank, The	01/14/15	0.060	20,000,000.00	04/15/15
Mechanics Bank, The	01/22/15	0.070	20,000,000.00	04/23/15
ROCKLIN				
Five Star Bank	10/15/14	0.060	2,000,000.00	04/15/15
Five Star Bank	01/30/15	0.050	15,000,000.00	05/01/15
Five Star Bank	01/30/15	0.100	15,000,000.00	07/31/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEMEAD				
Pacific Alliance Bank	10/15/14	0.080	4,000,000.00	04/15/15
ROSEVILLE				
Umpqua Bank	09/25/14	0.090	20,000,000.00	03/26/15
Umpqua Bank	11/13/14	0.110	50,000,000.00	05/14/15
Umpqua Bank	12/17/14	0.140	100,000,000.00	06/17/15
SACRAMENTO				
Bank of Sacramento	08/06/14	0.090	4,000,000.00	02/04/15
Bank of Sacramento	10/01/14	0.070	6,000,000.00	04/01/15
Bank of Sacramento	10/23/14	0.100	10,000,000.00	04/23/15
Comerica Bank	08/06/14	0.090	50,000,000.00	02/04/15
Comerica Bank	08/13/14	0.090	25,000,000.00	02/11/15
Comerica Bank	08/28/14	0.100	75,000,000.00	02/26/15
Comerica Bank	12/10/14	0.130	25,000,000.00	06/10/15
Comerica Bank	01/07/15	0.130	50,000,000.00	07/08/15
Comerica Bank	01/14/15	0.130	75,000,000.00	07/15/15
Merchants National Bank of Sacramento	11/19/14	0.040	2,000,000.00	02/18/15
Merchants National Bank of Sacramento	10/08/14	0.070	2,000,000.00	04/08/15
Merchants National Bank of Sacramento	10/29/14	0.080	2,000,000.00	04/29/15
Merchants National Bank of Sacramento	11/05/14	0.080	2,000,000.00	05/06/15
Merchants National Bank of Sacramento	12/03/14	0.100	2,000,000.00	06/03/15
River City Bank	11/14/14	0.110	20,000,000.00	05/15/15
River City Bank	11/21/14	0.110	35,000,000.00	05/22/15
River City Bank	12/05/14	0.120	15,000,000.00	06/05/15
SAN DIEGO				
Mission Federal Credit Union	01/14/15	0.040	10,000,000.00	04/15/15
Mission Federal Credit Union	11/17/14	0.090	10,000,000.00	05/20/15
San Diego County Credit Union	12/17/14	0.020	50,000,000.00	03/18/15
San Diego County Credit Union	01/14/15	0.020	50,000,000.00	04/15/15
San Diego County Credit Union	10/16/14	0.040	50,000,000.00	04/16/15
San Diego County Credit Union	01/14/15	0.020	50,000,000.00	04/16/15
San Diego County Credit Union	10/29/14	0.060	50,000,000.00	04/29/15
San Diego County Credit Union	11/14/14	0.070	50,000,000.00	05/15/15
Western Alliance Bank	09/12/14	0.090	50,000,000.00	03/13/15
Western Alliance Bank	11/13/14	0.100	15,000,000.00	05/14/15
Western Alliance Bank	11/19/14	0.110	25,000,000.00	05/20/15
Western Alliance Bank	12/19/14	0.150	50,000,000.00	06/19/15
Western Alliance Bank	01/08/15	0.130	25,000,000.00	07/09/15
SAN FRANCISCO				
MUFG Union Bank, NA	09/04/14	0.100	150,000,000.00	03/05/15
Presidio Bank	08/06/14	0.070	10,000,000.00	02/04/15
Presidio Bank	08/21/14	0.080	10,000,000.00	02/19/15
Trans Pacific National Bank	12/19/14	0.080	3,000,000.00	03/20/15
Trans Pacific National Bank	01/23/15	0.070	2,000,000.00	04/24/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	09/26/14	0.080	15,000,000.00	03/27/15
Heritage Bank of Commerce	01/22/15	0.050	50,000,000.00	04/23/15
Heritage Bank of Commerce	11/14/14	0.110	13,000,000.00	05/15/15
Heritage Bank of Commerce	12/10/14	0.110	20,000,000.00	06/10/15
SAN RAMON				
Bank of the West	09/03/14	0.090	66,000,000.00	03/04/15
Bank of the West	09/12/14	0.090	100,000,000.00	03/13/15
Bank of the West	01/29/15	0.120	134,000,000.00	07/30/15
SANTA ROSA				
Summit State Bank	09/05/14	0.100	12,000,000.00	03/06/15
Summit State Bank	09/19/14	0.090	7,000,000.00	03/20/15
Summit State Bank	10/16/14	0.080	9,000,000.00	04/16/15
Summit State Bank	01/28/15	0.050	4,000,000.00	04/29/15
Summit State Bank	11/05/14	0.100	8,000,000.00	05/06/15
Summit State Bank	01/14/15	0.110	5,000,000.00	07/15/15
Summit State Bank	01/23/15	0.100	3,500,000.00	07/24/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	09/10/14	0.090	15,000,000.00	03/11/15
First National Bank of Northern California	12/03/14	0.120	4,000,000.00	06/03/15
VACAVILLE				
Travis Credit Union	01/08/15	0.110	50,000,000.00	07/09/15
WEST SACRAMENTO				
Community Business Bank	01/07/15	0.110	3,000,000.00	07/08/15
TOTAL TIME DEPOSITS JANUARY 2015			**5,118,740,000.00**	

BANK DEMAND DEPOSITS
JANUARY 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,306,859	$ 4,329,527
2	2,008,132	3,274,878
3	2,008,132	3,274,878
4	2,008,132	3,274,878
5	2,069,831	3,974,974
6	2,332,861	2,754,340
7	1,914,818	4,591,336
8	2,284,357	3,678,015
9	2,066,384	3,183,571
10	2,066,384	3,183,571
11	2,066,384	3,183,571
12	2,039,049	2,744,068
13	2,078,410	2,031,884
14	2,017,728	1,868,435
15	2,199,314	2,405,515
16	2,165,505	2,760,722
17	2,165,505	2,760,722
18	2,165,505	2,760,722
19	2,165,505	2,760,722
20	2,102,044	1,808,870
21	2,245,661	1,699,772
22	2,065,004	1,973,607
23	1,817,744	2,034,308
24	1,817,744	2,034,308
25	1,817,744	2,034,308
26	2,282,688	2,045,951
27	2,101,268	2,111,116
28	2,123,434	3,657,541
29	2,282,328	3,276,206
30	2,037,643	4,834,730
	2,037,643	4,839,097
AVERAGE DOLLAR DAYS	2,092,250 a/	

a/ The prescribed bank balance for January was $2,187,005. This consisted of $2,139,508 in compensating balances for services, balances for uncollected funds of $50,449 and a deduction of $2,952 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 21, 2015, has determined and designated the amount of money available for deposit and investment as of January 14, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,139,508,000

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)	1/19/2015	1/23/2015	$ 1,770,000,000	$ 7,589,190,000	$ 5,035,240,000	$ 12,624,430,000
(2)	1/26/2015	1/30/2015	$ 1,834,600,000	$ 9,423,790,000	$ 5,035,240,000	$ 14,459,030,000
(3)	2/2/2015	2/6/2015	$ (440,200,000)	$ 8,983,590,000	$ 5,035,240,000	$ 14,018,830,000
(4)	2/9/2015	2/13/2015	$ (1,311,800,000)	$ 7,671,790,000	$ 5,035,240,000	$ 12,707,030,000
(5)	2/16/2015	2/20/2015	$ 356,000,000	$ 8,027,790,000	$ 5,035,240,000	$ 13,063,030,000

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 $ 2,139,508,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: January 21, 2015
* Government Code